

# Wellington Management Portfolios (Dublin) plc

An umbrella type open-ended investment company with variable capital and segregated liability between Portfolios.

## *Semi-Annual Report (unaudited)*

For the Period Ended June 30, 2015

No subscriptions can be received on the basis of financial reports alone. Subscriptions are only valid if made on the basis of the current Prospectus, supplemented by the latest available Annual and Semi-Annual Report if published thereafter.

No notice has been provided granting authorisation for distribution in the Federal Republic of Germany in relation to the Portfolios listed below; Shares of these Portfolios may NOT be distributed to investors situated within the jurisdiction of the German Investment Code. The following sub-Funds are NOT available to investors in Germany: Emerging Markets Corporate Debt Portfolio and Global Property Portfolio.

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**Additional Information for Investors in the Federal Republic of Germany**

The contact details of the Paying and Information Agent in the Federal Republic of Germany (hereinafter: German Paying and Information Agent) are:

Deutsche Bank AG  
Taunusanlage 12  
D-60325 Frankfurt am Main  
Germany

Requests for redemption or conversion of shares authorised for distribution in the Federal Republic of Germany can be submitted to the German Paying and Information Agent.

All payments to investors (redemption proceeds, any dividends and other payments) can be conducted at the request of investors by the German Paying and Information Agent.

The following documents are available free of charge in hard copy and are available for inspection at the office of the German Paying and Information Agent:

- the Prospectus;
- the Key Investor Information Documents;
- the Memorandum and Articles of Incorporation of the Company;
- the Annual and Semi-Annual reports for the Company;
- the issue and redemption prices, as well as all conversion prices;
- notices to shareholders.

The following document is also available for inspection free of charge at the office of the German Paying and Information Agent:

- a list of all past and present directorships and partnerships held by each Director over the last five years.

The issue and redemption prices are published on the Irish Stock Exchange ([www.ise.ie](http://www.ise.ie)) and in the Börsen-Zeitung newspaper. Any notices to shareholders are sent via letter or e-mail, as requested by the shareholder in their Account Opening Agreement. According to §298 (2) of the Investment Code (KAGB), the notices to the shareholders will be published in Germany in the Federal Gazette ([www.bundesanzeiger.de](http://www.bundesanzeiger.de)) in the following cases:

- suspension of the redemptions of the shares,
- termination of the management of the fund or its liquidation,
- any amendments to the articles of incorporation which are inconsistent with the previous investment principles, which affect material investor rights or which relate to remuneration and reimbursement of expenses that may be paid or made out of the asset pool,
- merger of the fund with one or more other funds and,
- the change of the fund into a feeder fund or the modification of a master fund.

Funds included in the Prospectus but not yet launched are:

- Emerging Local Debt Advanced Beta Portfolio
- Emerging Markets Corporate Debt Portfolio
- Euro Corporate Bond Portfolio
- Global Corporate Credit Portfolio
- Emerging Markets Systematic Equity Portfolio
- Emerging Market Themes Portfolio
- Global Perspectives Portfolio
- Global Property Portfolio
- Global Quality Equity Portfolio
- Multi-Asset Income Portfolio

# Wellington Management Portfolios (Dublin) plc

## Organisation

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### Board of Directors

Gerald Brady*	Irish
Alan J. Brody	US
Liam Manahan*	Irish
Michael McKenna	English
Neil Medugno	US
Christophe Orly	French

*All Directors are non-executive*

*\*Independent Directors*

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### Registered Office

25/28 North Wall Quay  
IFSC  
Dublin 1  
Ireland  
(Registered Number 267944)  
Phone no: + 353 1 649 2000  
Fax no: + 353 1 649 2649

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### Administrator

State Street Fund Services (Ireland) Limited  
78 Sir John Rogerson's Quay  
Dublin 2  
Ireland  
Phone no: + 353 1 776 8000  
Fax no: + 353 1 776 8491

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### Independent Auditors

PricewaterhouseCoopers  
One Spencer Dock  
North Wall Quay  
Dublin 1  
Ireland  
Phone no: + 353 1 792 6000  
Fax no: + 353 1 792 6200

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### Legal Advisor as to Irish Law

A&L Goodbody  
25/28 North Wall Quay  
IFSC  
Dublin 1  
Ireland  
Phone no: + 353 1 649 2000  
Fax no: + 353 1 649 2649

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### Currency Hedging Manager

State Street Global Markets Currency Management  
One Lincoln St, 5th Floor  
Boston, MA 02111-2900  
USA

### Investment Manager

Wellington Management Company LLP\*\*\*  
2711 Centerville Road Suite 400  
Wilmington, Delaware 19808  
USA

Wellington Management International Ltd.\*\*\*\*

Cardinal Place  
80 Victoria Street  
London SW1E 5JL

Wellington Management Singapore Pte Ltd.\*\*\*\*\*

1 Marina Boulevard #28-00  
One Marina Boulevard  
Singapore 018989  
Phone no: + 1 617 951 5000  
Fax no: + 1 617 951 5250

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### Distributor

Wellington Global Administrator, Ltd.  
Clarendon House  
2 Church Street  
P.O. Box HM, 666  
Hamilton, HMCX  
Bermuda

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### Secretary

Goodbody Secretarial Limited  
25/28 North Wall Quay  
IFSC  
Dublin 1  
Ireland  
Phone no: + 353 1 649 2000  
Fax no: + 353 1 649 2649

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### Custodian

State Street Custodial Services (Ireland) Limited  
78 Sir John Rogerson's Quay  
Dublin 2  
Ireland  
Phone no: + 353 1 776 8000  
Fax no: + 353 1 776 8491

Organisation (Continued)

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*Transfer Agent*

Brown Brothers Harriman (Ireland) Limited  
Styne House  
Upper Hatch Street  
Dublin 2  
Ireland

*Representative and Paying Agent in Switzerland\*\*\*\*\**

BNP Paribas Securities Services, Paris,  
succursale de Zurich  
Selnaustrasse 16  
8002 Zurich  
Switzerland

*Sponsoring Broker*

A & L Listing Limited  
25/28 North Wall Quay  
IFSC  
Dublin 1  
Ireland  
Phone no: + 353 1 649 2000  
Fax no: + 353 1 649 6249

*Information and Paying Agent in Germany\*\*\*\*\**

Deutsche Bank AG  
Taunusanlage 12  
60325 Frankfurt am Main  
Germany

\*\* With effect from January 1, 2015 Wellington Management Company, LLP no longer acts as the Investment Manager.

\*\*\* With effect from January 1, 2015 in respect of all Portfolios except for the Durable Companies Portfolio, Emerging Markets Opportunities Portfolio, Emerging and Sovereign Opportunities Portfolios, Global Bond Portfolio, Multi-Asset Absolute Return Portfolio, Strategic European Equity Portfolio, Sterling Core Bond Plus Portfolio, World Bond Portfolio and the Asia ex Japan Equity Portfolio the Investment Manager is Wellington Management Company LLP. With effect from July 13, 2015 in respect of the Durable Companies Portfolio the Investment Manager is Wellington Management Company LLP.

\*\*\*\* With effect from January 1, 2015 in respect of the Durable Companies Portfolio, Emerging Markets Opportunities Portfolio, Emerging and Sovereign Opportunities Portfolios, Global Bond Portfolio, Multi-Asset Absolute Return Portfolio, Strategic European Equity Portfolio, Sterling Core Bond Plus Portfolio and the World Bond Portfolio the Investment Manager is Wellington Management International Ltd..

\*\*\*\*\* With effect from January 1, 2015 in respect of the Asia ex Japan Equity Portfolio the Investment Manager is Wellington Management Singapore Pte Ltd..

\*\*\*\*\* The articles of association, the Prospectus, the KIID, the unaudited Semi-Annual reports and the audited Annual reports can be obtained free of charge from BNP Paribas Securities Services, Paris, succursale de Zurich and Deutsche Bank AG. A list of all portfolio changes carried out on behalf of the Portfolios during the reporting period can be obtained free of charge from BNP Paribas Securities Services, Paris, succursale de Zurich.

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### Background to the Company

Wellington Management Portfolios (Dublin) plc, (the "Company"), is an umbrella type open ended investment company with variable capital and segregated liability between Portfolios (each a "Portfolio" together the "Portfolios") incorporated under the laws of Ireland on June 25, 1997 as a public company pursuant to the Companies Act, 2014. As of December 22, 1998, the Company has been authorised by the Central Bank of Ireland (the "Central Bank") as an Undertaking for Collective Investment in Transferable Securities ("UCITS") pursuant to the provisions of the European Communities (Undertakings for Collective Investment in Transferable Securities) Regulations 2011 (as amended).

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### Calculation of Net Asset Value of Shares

The Net Asset Value of the classes of Shares of each Portfolio is expressed in the currency of denomination as laid out in the Investment Manager's Report for each Portfolio. The Net Asset Value of the classes of Shares of each Portfolio is calculated at the valuation point for that Portfolio for the relevant Dealing Day. The Dealing Day for each Portfolio is normally every Business Day. The Dealing Day for Emerging and Sovereign Opportunities Portfolio, Multi-Asset Absolute Return Portfolio and Durable Companies Portfolio is Wednesday. The Dealing Day for Emerging Markets Opportunities Portfolio is Thursday. The Business Day for each Portfolio is defined as every day on which banks are open for business in Ireland and New York, and securities exchanges are open for business in New York, except for the Emerging and Sovereign Opportunities, Strategic European Equity and Sterling Core Bond Plus Portfolios where a Business Day means every day on which banks are open for business in Ireland, New York and England and securities exchanges are open for business in New York or such other days as the Directors may from time to time determine.

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### Dividend Policy

Dividends may be paid out of the profits being interest and dividends earned by a Portfolio less all expenses of that Portfolio and/or realised profits less realised losses on the disposal of investments in the Portfolio and unrealised profits less unrealised losses on the valuation of investments of that Portfolio.

The dividend arrangements relating to each Portfolio will be decided by the Directors at the time of the creation of the relevant Portfolio.

Where it is not the intention of the Directors to declare a dividend, any distributable profits will remain in the relevant Portfolio's assets and be reflected in the Net Asset Value of the relevant Class of Shares.

Where it is the intention of the Directors to declare a dividend it shall ordinarily be declared from net operating income, represented by the dividends and interest received by the relevant Portfolio, after charging expenses and various other items attributable to the relevant Shares. Where a Portfolio charges a Performance Fee this fee is paid from the unrealised and realised capital gains of the Portfolio, and therefore will not be deducted from operating income for the purposes of calculating the dividend.

The present intention and practice of the Directors is to declare a dividend on Distributing Shares of the US\$ Core High Yield Bond Portfolio, the Emerging Local Debt Portfolio, the Opportunistic Emerging Markets Debt Portfolio, the Global Bond Portfolio and Global Credit Plus Portfolio, which will generally be declared and paid quarterly. On Distributing Shares of the Enduring Assets Portfolio, the Asia ex Japan Equity Portfolio, the Strategic European Equity Portfolio and the Durable Companies Portfolio, a dividend will generally be declared and paid annually. The present intention and practice of the Directors is not to declare a dividend on accumulating shares of all Portfolios.

General Information (Continued)

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**Significant Events during the Period**

*Changes to Share Classes<sup>1</sup>*

The Global Health Care Equity Portfolio Euro D Share Class launched on January 9, 2015.  
The Global Health Care Equity Portfolio Swiss Franc D Share Class launched on January 9, 2015.  
The World Bond Portfolio Euro D (Hedged) Share Class launched on January 9, 2015.  
The World Bond Portfolio Euro N (Hedged) Share Class launched on January 9, 2015.  
The World Bond Portfolio Sterling N (Hedged) Share Class launched on January 9, 2015.  
The World Bond Portfolio Swiss Franc D (Hedged) Share Class launched on January 9, 2015.  
The Global High Yield Bond Portfolio Canadian Dollar S Share Class launched on January 30, 2015.  
The Durable Companies Portfolio US Dollar T Share Class launched on February 4, 2015.  
The Emerging Local Debt Portfolio Japanese Yen T (Hedged) Share Class was fully redeemed on March 18, 2015.  
The Global Health Care Equity Portfolio Sterling N Share Class launched on April 27, 2015.  
The World Bond Portfolio US Dollar S Share Class launched on April 30, 2015.  
The Emerging Local Debt Portfolio US Dollar G Share Class converted from a US Dollar S Share Class on May 19, 2015.  
The Emerging Local Debt Portfolio US Dollar GN Share Class converted from a US Dollar N Share Class on May 19, 2015.  
The Emerging Local Debt Portfolio US Dollar GR Share Class converted from a US Dollar R Share Class on May 19, 2015.  
The Emerging Local Debt Portfolio Euro G Share Class converted from a Euro S Share Class on May 19, 2015.  
The Emerging Local Debt Portfolio Japanese Yen G Share Class converted from a Japanese Yen S Share Class on May 19, 2015.  
The Emerging Local Debt Portfolio Sterling G (Hedged) Share Class converted from a Sterling S (Hedged) on May 19, 2015.  
The Sterling Core Bond Plus Portfolio Sterling T Share Class was fully redeemed on June 2, 2015.  
The Global Credit Plus Portfolio Sterling T (Hedged) (Distributing) Share Class launched on June 30, 2015.

<sup>1</sup> All Classes are Accumulating and Unhedged unless otherwise noted.

*Changes to the Investment Manager*

With effect from January 1, 2015 Wellington Management Company, LLP no longer acts as the Investment Manager.  
With effect from January 1, 2015 in respect of all Portfolios except for the Durable Companies Portfolio, Emerging Markets Opportunities Portfolio, Emerging and Sovereign Opportunities Portfolios, Global Bond Portfolio, Multi-Asset Absolute Return Portfolio, Strategic European Equity Portfolio, Sterling Core Bond Plus Portfolio, World Bond Portfolio and the Asia ex Japan Equity Portfolio the Investment Manager is Wellington Management Company LLP incorporated in Delaware.

With effect from January 1, 2015 in respect of the Durable Companies Portfolio, Emerging Markets Opportunities Portfolio, Emerging and Sovereign Opportunities Portfolios, Global Bond Portfolio, Multi-Asset Absolute Return Portfolio, Strategic European Equity Portfolio, Sterling Core Bond Plus Portfolio and the World Bond Portfolio the Investment Manager is Wellington Management International Ltd..

With effect from January 1, 2015 in respect of the Asia ex Japan Equity Portfolio the Investment Manager is Wellington Management Singapore Pte Ltd..

*Swing Price Procedure and Anti-Dilution Levy*

With effect from January 20, 2015 a swing pricing mechanism was introduced across all Portfolios and the application of an anti-dilution levy ceased.

*Changes to the Company's Prospectus*

The Directors approved by written resolution the following notable changes to the Prospectus and Risk Management Plan effective May 19, 2015:

- (i) the addition of the Emerging Local Debt Advanced Beta Portfolio, Emerging Market Themes Portfolio and Multi Asset Income Portfolio,



General Information (Continued)

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**Significant Events during the Period (Continued)**

*Changes to the Company's Prospectus (Continued)*

(ii) amendments were also made in relation to:

- income equalisation,
- references to forward rate agreements,
- a net credit exposure definition,
- remove the lower threshold for Emerging Local Debt Portfolio leverage,
- grandfather existing Emerging Local Debt Portfolio shares,
- remove the availability of the Emerging Local Debt Portfolio R share class going forward,
- amend the Emerging Local Debt Portfolio fees for shares classes not grandfathered
- add some additional disclosures around the Company's dividend policy disclosure.

**Significant Events since the Period End**

*Changes to the Investment Manager*

With effect from July 13, 2015 in respect of the Durable Companies Portfolio the Investment Manager is Wellington Management Company LLP.

*Changes to Portfolios*

The Multi-Asset Income Portfolio launched on July 28, 2015.

*Changes to Share Classes<sup>1</sup>*

The Multi-Asset Income Portfolio US Dollar D (Distributing) Share Class launched on July 28, 2015.

The Multi-Asset Income Portfolio US Dollar N (Distributing) Share Class launched on July 28, 2015.

The Multi-Asset Income Portfolio US Dollar S (Distributing) Share Class launched on July 28, 2015.

The Multi-Asset Income Portfolio Euro S (Hedged) (Distributing) Share Class launched on July 28, 2015.

The Global Credit Plus Portfolio US Dollar S Share Class launched on July 29, 2015.

The Durable Companies Portfolio Australian Dollar S Share Class launched on July 29, 2015.

The Emerging Local Debt Portfolio US Dollar S Share Class launched on July 30, 2015.

The Emerging Local Debt Portfolio Euro S Share Class launched on August 5, 2015.

The Emerging and Sovereign Opportunities Portfolio Euro S Share Class launched on August 5, 2015.

<sup>1</sup> All Classes are Accumulating and Unhedged unless otherwise noted.

# Wellington Management Portfolios (Dublin) plc

## Combined Statement of Financial Position as at June 30, 2015

	June 30, 2015 US Dollars	December 31, 2014* US Dollars	January 1, 2014* US Dollars
<b>Assets</b>			
<b>Current Assets</b>			
Financial assets at fair value through profit or loss:			
Transferable securities at fair value	\$ 12,291,192,259	\$ 11,155,027,273	\$ 11,099,713,432
Collective investment schemes	9,494,237	1,080,516	5,948,069
Bank loan participations	19,966,534	23,844,210	41,265,576
Financial derivative instruments	111,230,283	161,828,191	167,966,085
Cash at bank	69,297,358	40,809,935	31,069,884
Cash held with brokers and counterparties for open financial derivative instruments	45,896,775	39,244,737	25,334,601
Cash received as collateral	9,891,000	21,515,001	13,205,000
Debtors – amounts falling due within one year			
Interest income receivable	114,494,879	114,117,047	126,619,532
Bank loan income receivable	137,348	155,845	176,805
Dividends receivable	7,788,135	1,540,398	1,811,388
Receivable for shares issued	19,641,804	25,255,055	6,938,257
Sales awaiting settlement	192,438,407	16,545,800	169,084,429
Other debtors	3,263,621	2,250,233	1,820,214
<b>Total Assets</b>	<b>\$ 12,894,732,640</b>	<b>\$ 11,603,214,241</b>	<b>\$ 11,690,953,272</b>
<b>Liabilities</b>			
<b>Current Liabilities</b>			
Financial liabilities at fair value through profit or loss:			
Financial derivative instruments	\$ (91,192,492)	\$ (132,304,454)	\$ (92,286,057)
Creditors – amounts falling due within one year			
Cash due to brokers and counterparties for open financial derivative instruments	(1,076,286)	-	(247,756)
Collateral due to counterparties	(9,891,000)	(21,515,001)	(13,205,000)
Payable for shares redeemed	(4,761,069)	(2,763,383)	(18,629,067)
Purchases awaiting settlement	(347,394,613)	(101,492,760)	(125,990,235)
Expenses payable	(21,822,572)	(20,616,201)	(20,629,890)
Bank overdraft	-	(13,031,371)	(2,534,825)
Distribution payable	(9,746,897)	(12,415,832)	(14,435,507)
Withholding and capital gains tax payable	(4,922,090)	(5,251,880)	(2,206,650)
Other payables	(2,260)	(2,047)	(57,290)
<b>Total Liabilities</b>	<b>\$ (490,809,279)</b>	<b>\$ (309,392,929)</b>	<b>\$ (290,222,277)</b>
<b>Net Assets Attributable to Holders of Redeemable Participating Shares (at last traded market prices)</b>	<b>\$ 12,403,923,361</b>	<b>\$ 11,293,821,312</b>	<b>\$ 11,400,730,995</b>

\*Prior year balances have been restated to show the impact of the adoption of IFRS 13, "Fair Value measurement" (see Note 1).

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

# Wellington Management Portfolios (Dublin) plc

## Combined Statement of Comprehensive Income for the Period Ended June 30, 2015

	Notes	Period ended June 30, 2015 US Dollars	Period ended June 30, 2014* US Dollars
<b>Income</b>			
Interest income		\$ 197,162,086	\$ 185,015,166
Dividend income		38,314,711	38,976,512
Bank loan participation income		572,203	1,024,980
Other income		114,933	365,774
Net changes in fair value on financial assets at fair value through profit or loss	3	(149,323,739)	586,926,868
<b>Total Investment Income/(Expense)</b>		<b>\$ 86,840,194</b>	<b>\$ 812,309,300</b>
<b>Expenses</b>			
Management fees	6	\$ (32,886,296)	\$ (31,255,829)
Performance fees		(246,015)	(814,724)
Administration fees		(2,166,336)	(2,074,365)
Custodian fees		(3,822,782)	(3,579,587)
Directors' fees		(36,166)	(41,145)
Professional fees		(352,144)	(339,876)
Other fees		(1,636,350)	(1,562,268)
Expense reimbursement	6	850,996	661,679
<b>Total Operating Expenses</b>		<b>\$ (40,295,093)</b>	<b>\$ (39,006,115)</b>
<b>Operating Profit/(Loss)</b>		<b>\$ 46,545,101</b>	<b>\$ 773,303,185</b>
<b>Finance Costs</b>			
Distributions to holders of Redeemable Participating Shares		\$ (21,097,159)	\$ (26,756,003)
<b>Total Finance Costs</b>		<b>\$ (21,097,159)</b>	<b>\$ (26,756,003)</b>
<b>Profit/(Loss) for the Period Before Tax</b>		<b>\$ 25,447,942</b>	<b>\$ 746,547,182</b>
Withholding tax		\$ (7,083,650)	\$ (4,784,289)
Capital Gains Tax		304,713	(476,790)
<b>Profit/(Loss) for the Period After Tax</b>		<b>\$ 18,669,005</b>	<b>\$ 741,286,103</b>
<b>Increase/(Decrease) in Net Assets Attributable to Holders of Redeemable Participating Shares</b>		<b>\$ 18,669,005</b>	<b>\$ 741,286,103</b>

\*Prior period balances have been restated to show the impact of the adoption of IFRS13, "Fair Value measurement" (see Note 1).

There are no recognised gains or losses arising in the period other than the increase/decrease in net assets attributable to holders of redeemable participating shares of each Portfolio.  
In arriving at the results for the period, all amounts above relate to continuing operations.

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

# Wellington Management Portfolios (Dublin) plc

## Combined Statement of Changes in Net Assets Attributable to Holders of Redeemable Participating Shares for the Period Ended June 30, 2015

	Notes	Period ended June 30, 2015 US Dollars	Period ended June 30, 2014 US Dollars
Net assets attributable to holders of redeemable participating shares at the beginning of the period		\$ 11,293,821,312	\$ 11,400,730,995
Increase/(Decrease) in net assets attributable to holders of redeemable participating shares from statement of comprehensive income		\$ 18,669,005	\$ 741,286,103
<b>Share Transactions</b>			
Proceeds from redeemable participating shares issued		\$ 2,422,126,795	\$ 2,346,462,474
Cost of redeemable participating shares redeemed		(1,287,027,534)	(2,204,064,534)
<b>Increase/(Decrease) in Net Assets Resulting from Redeemable Participating Share Transactions</b>		<b>\$ 1,135,099,261</b>	<b>\$ 142,397,940</b>
Foreign currency translation adjustment	2	\$ (43,666,217)	\$ 20,523,350
<b>Increase/(Decrease) in Net Assets Attributable to Holders of Redeemable Participating Shares</b>		<b>\$ 1,110,102,049</b>	<b>\$ 904,207,393</b>
<b>Net Assets Attributable to Holders of Redeemable Participating Shares at the End of the Period</b>		<b>\$ 12,403,923,361</b>	<b>\$ 12,304,938,388</b>

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

# Wellington Management Portfolios (Dublin) plc

## Combined Statement of Cash Flow for the Period Ended June 30, 2015

	June 30, 2015 US Dollars	June 30, 2014 US Dollars
<b>Operating activities</b>		
Increase/(decrease) in net assets attributable to holders of redeemable participating shares	\$ 18,669,005	\$ 741,286,103
Distributions to holders of Redeemable Participating Shares	21,097,159	26,756,003
<b>Total comprehensive income/(expense) attributable to holders of redeemable shares before distributions</b>	<b>\$ 39,766,164</b>	<b>\$ 768,042,106</b>
<b>Adjustments for:</b>		
Movement in margin cash	\$ (5,589,840)	\$ (22,668,470)
Movement in financial assets at fair value through profit or loss	(1,113,323,368)	(834,681,325)
Unrealised movement on derivative assets and liabilities	9,352,686	55,390,943
Unrealised movement on foreign exchange	(9,944,053)	24,712,238
<b>Operating cash flows before movements in working capital</b>	<b>\$ (1,079,738,411)</b>	<b>\$ (9,204,508)</b>
Movement in receivables	\$ (7,633,651)	\$ 6,459,110
Movement in payables	(1,680,229)	60,929
<b>Cash inflow/(outflow) from operations</b>	<b>\$ (9,313,880)</b>	<b>\$ 6,520,039</b>
<b>Net cash inflow/(outflow) from operating activities</b>	<b>\$ (1,089,052,291)</b>	<b>\$ (2,684,469)</b>
<b>Financing activities</b>		
Proceeds from subscriptions	\$ 2,427,696,804	\$ 2,242,864,271
Payment of redemptions	(1,285,003,010)	(2,185,470,664)
Distributions paid to shareholders	(21,097,159)	(26,756,003)
<b>Net cash generated from/(used in) financing activities</b>	<b>\$ 1,121,596,635</b>	<b>\$ 30,637,604</b>
<b>Net increase/(decrease) in cash and cash equivalents</b>	<b>\$ 32,544,344</b>	<b>\$ 27,953,135</b>
Cash at bank at the start of the period	\$ 27,778,564	\$ 28,535,059
Unrealised movement on foreign exchange	9,944,053	(24,712,238)
Foreign currency translation adjustment	\$ (969,603)	52,301
<b>Cash at bank at the end of the period</b>	<b>\$ 69,297,358</b>	<b>\$ 31,828,257</b>

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

## Global Bond Portfolio

### Investment Manager's Report

#### Investment Objective and Policies

The investment objective of the Portfolio is to maximise long-term total return. The investment approach focuses on investing in a globally diversified portfolio of fixed income securities within a rigorous risk management framework.

The Portfolio will invest, either directly or indirectly, at least two-thirds of its gross assets in debt securities of issuers domiciled around the world. The Portfolio may buy and sell bonds issued by government, agency, and supranational issuers; mortgage, commercial mortgage, and asset-backed securities; corporate REIT debt; credit-linked, index-linked, and capital securities; loan participation securities that are securitised and listed/traded but not leveraged (including, but not limited to, trade finance loan participations) and, in addition, bank loan assignments that qualify as Money Market Instruments; as well as other debt securities issued by public or private issuers, both fixed and floating-rate, including forward contracts on such securities.

Currency exposure will be taken on an opportunistic basis. Currency exposure including cross-currency positions, which are not related to the Portfolio's bond and cash equivalent positions, may be assumed. Investments will represent a broad credit spectrum, including issues rated below investment-grade. There is no minimum credit rating for individual securities or currencies.

The Portfolio will generally be diversified by country, currency and issuer relative to the global bond market.

The Portfolio will conduct most of its trading in the United States, Canada, Europe, Japan and Australia.

The Net Asset Value of the Portfolio is expected to have a high volatility from time to time.

#### Performance

The Global Bond Portfolio launched on August 12, 1999. The table below details the performance of all funded Share Classes within the Portfolio.

	Total Returns (%)						
	Periods Ended June 30, 2015						
	6 Mths	1 Year	3 Years	5 Years	10 Years	Since Inception	Inception date
Share Class <sup>1</sup>							
US Dollar S	(3.25%)	(7.18%)	(1.37%)	2.08%	3.90%	4.62%	August 12, 1999
Barclays Global Aggregate Index	(3.08%)	(7.09%)	(0.81%)	2.07%	3.54%	4.51%	
Sterling S (Hedged)	(0.37%)	3.23%	2.92%	4.02%	N/A	5.27%	November 29, 2006
Barclays Global Aggregate Index Hedged to GBP	(0.10%)	3.45%	3.55%	4.01%	4.71%	4.93%	
US Dollar G (Hedged)	(0.75%)	2.54%	2.38%	3.44%	N/A	4.63%	April 2, 2007
Barclays Global Aggregate Index Hedged to USD	(0.39%)	2.96%	3.27%	3.70%	4.28%	4.52%	
New Zealand Dollar S (Hedged)	1.19%	6.57%	5.55%	6.58%	N/A	7.31%	July 6, 2009
Barclays Global Aggregate Index Hedged to NZD	1.53%	6.86%	6.29%	6.66%	7.44%	7.21%	
US Dollar S (Hedged)	(0.64%)	2.65%	2.61%	3.67%	N/A	4.17%	April 9, 2010
Barclays Global Aggregate Index Hedged to USD	(0.39%)	2.96%	3.27%	3.70%	4.28%	4.00%	

<sup>1</sup> All Classes are Accumulating and Unhedged unless otherwise noted.  
Portfolio returns are net of fees and expenses.  
Returns for periods greater than one year are annualised.  
Past Performance is no indication of current or future Performance.

## Global Bond Portfolio (Continued)

## Investment Manager's Report

	Total Returns (%)						
	Periods Ended June 30, 2015						
	6 Mths	1 Year	3 Years	5 Years	10 Years	Since Inception	Inception date
Share Class <sup>1</sup>							
Sterling T	(3.90%)	1.20%	N/A	N/A	N/A	0.76%	April 23, 2014
Barclays Global Aggregate Index	(3.91%)	1.01%	(0.90%)	1.06%	4.91%	0.67%	
Swiss Franc S (Hedged)	(1.23%)	2.03%	2.14%	3.23%	N/A	3.67%	April 28, 2010
Barclays Global Aggregate Index							
Hedged to CHF	(1.17%)	1.99%	2.65%	3.14%	2.91%	3.41%	
Euro S (Hedged)	(0.59%)	2.68%	2.51%	N/A	N/A	4.08%	March 18, 2011
Barclays Global Aggregate Index							
Hedged to EUR	(0.43%)	2.85%	3.13%	3.75%	3.91%	4.15%	
US Dollar D (Hedged)	(0.91%)	2.07%	2.04%	N/A	N/A	2.46%	January 27, 2012
Barclays Global Aggregate Index							
Hedged to USD	(0.39%)	2.96%	3.27%	3.70%	4.28%	3.46%	
US Dollar D (Hedged)							February 9, 2012
(Distributing)	(0.81%)	2.39%	2.10%	N/A	N/A	2.58%	
Barclays Global Aggregate Index							
Hedged to USD	(0.39%)	2.96%	3.27%	3.70%	4.28%	3.50%	
US Dollar D	(3.55%)	(7.75%)	(1.95%)	N/A	N/A	(1.45%)	February 16, 2012
Barclays Global Aggregate Index	(3.08%)	(7.09%)	(0.81%)	2.07%	3.54%	(0.51%)	
Euro D (Hedged)	(0.92%)	2.29%	1.97%	N/A	N/A	2.21%	April 26, 2012
Barclays Global Aggregate Index							
Hedged to EUR	(0.43%)	2.85%	3.13%	3.75%	3.91%	3.30%	
US Dollar R (Distributing)	(3.70%)	(7.98%)	(2.28%)	N/A	N/A	(2.09%)	May 15, 2012
Barclays Global Aggregate Index	(3.08%)	(7.09%)	(0.81%)	2.07%	3.54%	(0.68%)	
Sterling S (Hedged)							June 8, 2012
(Distributing)	(0.37%)	3.24%	2.95%	N/A	N/A	2.92%	
Barclays Global Aggregate Index							
Hedged to GBP	(0.10%)	3.45%	3.55%	4.01%	4.71%	3.49%	
US Dollar P (Distributing)	(3.37%)	(7.32%)	(1.52%)	N/A	N/A	(1.50%)	June 15, 2012
Barclays Global Aggregate Index	(3.08%)	(7.09%)	(0.81%)	2.07%	3.54%	(0.79%)	
US Dollar N (Hedged)	(0.66%)	2.43%	N/A	N/A	N/A	2.16%	February 01, 2013
Barclays Global Aggregate Index							
Hedged to USD	(0.39%)	2.96%	3.27%	3.70%	4.28%	3.11%	
US Dollar N	(3.29%)	(7.19%)	N/A	N/A	N/A	(2.45%)	February 01, 2013
Barclays Global Aggregate Index	(3.08%)	(7.09%)	(0.81%)	2.07%	3.54%	(1.71%)	
US Dollar S (Hedged)							
(Distributing)	(0.55%)	2.84%	N/A	N/A	N/A	2.22%	February 25, 2013
Barclays Global Aggregate Index							
Hedged to USD	(0.39%)	2.96%	3.27%	3.70%	4.28%	3.00%	

<sup>1</sup> All Classes are Accumulating and Unhedged unless otherwise noted.

Portfolio returns are net of fees and expenses.

Returns for periods greater than one year are annualised.

Past Performance is no indication of current or future Performance.

# Wellington Management Portfolios (Dublin) plc

## Global Bond Portfolio (Continued)

### Investment Manager's Report

	As at June 30, 2015		As at December 31, 2014		As at June 30, 2014	
	Net Asset Value	NAV per Share	Net Asset Value	NAV per Share	Net Asset Value	NAV per Share
<i>Share Class<sup>1</sup></i>						
US Dollar S	85,643,590	20.57	84,400,938	21.26	94,108,669	22.16
US Dollar S (Hedged)	259,585,636	12.38	206,382,869	12.46	180,681,794	12.06
US Dollar S (Hedged) (Distributing)	53,243,241	10.09	53,000,618	10.23	51,219,176	9.98
US Dollar D	23,136,853	9.52	19,172,796	9.87	3,302,916	10.32
US Dollar D (Hedged)	92,545,173	10.87	79,694,797	10.97	65,061,820	10.65
US Dollar D (Hedged) (Distributing)	5,693,330	10.45	5,015,939	10.59	5,594,933	10.32
US Dollar R (Distributing)	252,715	9.11	263,427	9.50	341,466	9.99
US Dollar G (Hedged) <sup>2</sup>	6,821,347	14.52	7,594,271	14.63	9,545,505	14.16
US Dollar N	6,103	9.42	6,309	9.74	6,580	10.15
US Dollar N (Hedged)	4,480,251	10.53	4,245,413	10.60	3,400,264	10.28
US Dollar P (Distributing)	431,625	9.05	514,066	9.44	1,681,108	9.96
Euro S (Hedged)	171,422,369	11.87	135,180,358	11.94	92,680,215	11.56
Euro D (Hedged)	8,035,731	10.72	4,604,744	10.82	11,133,119	10.48
New Zealand Dollar S (Hedged)	253,063,322	15.25	212,577,125	15.07	197,670,885	14.31
Sterling S (Hedged)	105,395,448	13.42	108,578,871	13.47	103,517,383	13.00
Sterling S (Hedged) (Distributing)	9,659,489	10.28	8,850,208	10.40	5,828,081	10.12
Sterling T	159,776	10.09	36,508	10.51	13,233	9.97
Swiss Franc S (Hedged)	211,978,464	12.05	231,767,379	12.20	265,533,257	11.81

<sup>1</sup> All Classes are Accumulating and Unhedged unless otherwise noted.

<sup>2</sup> The US Dollar G (Hedged) Share Class converted from a US Dollar B (Hedged) Share Class on January 17, 2012.

The launch prices of the Share Classes were as follows: US Dollar = USD 10.00; Euro = EUR 10.00; New Zealand Dollar = NZD 10.00; Sterling = GBP 10.00; Swiss Franc = CHF 10.00.

Wellington Management Company, LLP  
July 17, 2015



# Wellington Management Portfolios (Dublin) plc

## Global Bond Portfolio (Continued)

### Statement of Financial Position as at June 30, 2015

	June 30, 2015 US Dollars	December 31, 2014* US Dollars	January 1, 2014* US Dollars
<b>Assets</b>			
<b>Current Assets</b>			
Financial assets at fair value through profit or loss:			
Transferable securities at fair value	\$ 1,404,361,271	\$ 1,276,560,018	\$ 1,157,326,767
Collective investment schemes	-	-	-
Bank loan participations	-	-	-
Financial derivative instruments	5,981,866	21,721,080	33,927,063
Cash at bank	2,905,410	3,164,472	605,580
Cash held with brokers and counterparties for open financial derivative instruments	2,374,262	2,739,334	3,284,179
Cash received as collateral	30,000	2,365,000	124,000
Debtors – amounts falling due within one year			
Interest income receivable	10,074,906	9,856,435	10,207,039
Bank loan income receivable	-	-	-
Dividends receivable	-	-	-
Receivable for shares issued	7,632,927	2,898,075	3,581,146
Sales awaiting settlement	50,507,088	4,230,757	87,784,383
Other debtors	11,147	14,141	31,168
<b>Total Assets</b>	<b>\$ 1,483,878,877</b>	<b>\$ 1,323,549,312</b>	<b>\$ 1,296,871,325</b>
<b>Liabilities</b>			
<b>Current Liabilities</b>			
Financial liabilities at fair value through profit or loss:			
Financial derivative instruments	\$ (8,381,669)	\$ (20,818,471)	\$ (18,365,205)
Creditors – amounts falling due within one year			
Cash due to brokers and counterparties for open financial derivative instruments	-	-	-
Collateral due to counterparties	(30,000)	(2,365,000)	(124,000)
Payable for shares redeemed	(805,001)	(487,750)	(460,195)
Purchases awaiting settlement	(161,570,106)	(85,886,795)	(93,828,405)
Expenses payable	(1,805,412)	(1,656,614)	(1,485,542)
Bank overdraft	-	-	-
Distribution payable	(303,665)	(291,067)	(460,071)
Withholding and capital gains tax payable	(21,935)	(48,211)	(73,146)
Other payables	-	-	-
<b>Total Liabilities</b>	<b>\$ (172,917,788)</b>	<b>\$ (111,553,908)</b>	<b>\$ (114,796,564)</b>
<b>Net Assets Attributable to Holders of Redeemable Participating Shares (at last traded market prices)</b>	<b>\$ 1,310,961,089</b>	<b>\$ 1,211,995,404</b>	<b>\$ 1,182,074,761</b>

\*Prior year balances have been restated to show the impact of the adoption of IFRS 13, "Fair Value measurement" (see Note 1).

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

# Wellington Management Portfolios (Dublin) plc

## Global Bond Portfolio (Continued)

### Statement of Comprehensive Income for the Period Ended June 30, 2015

	Notes	Period ended June 30, 2015 US Dollars	Period ended June 30, 2014* US Dollars
<b>Income</b>			
Interest income		\$ 14,326,523	\$ 14,934,190
Dividend income		-	-
Bank loan participations income		-	-
Other income		1,280	6,879
Net changes in fair value on financial assets at fair value through profit or loss	3	(46,085,175)	52,511,992
<b>Total Investment Income/(Expense)</b>		<b>\$ (31,757,372)</b>	<b>\$ 67,453,061</b>
<b>Expenses</b>			
Management fees	6	\$ (2,625,549)	\$ (2,410,090)
Administration fees		(231,827)	(244,073)
Custodian fees		(182,799)	(159,682)
Directors' fees		(1,654)	(1,984)
Professional fees		(24,026)	(33,790)
Other fees		(170,563)	(228,631)
Expense reimbursement	6	-	-
<b>Total Operating Expenses</b>		<b>\$ (3,236,418)</b>	<b>\$ (3,078,250)</b>
<b>Operating Profit/(Loss)</b>		<b>\$ (34,993,790)</b>	<b>\$ 64,374,811</b>
<b>Finance Costs</b>			
Distributions to holders of Redeemable Participating Shares		\$ (591,715)	\$ (675,110)
<b>Total Finance Costs</b>		<b>\$ (591,715)</b>	<b>\$ (675,110)</b>
<b>Profit/(Loss) for the Period Before Tax</b>		<b>\$ (35,585,505)</b>	<b>\$ 63,699,701</b>
Withholding tax		\$ (91,899)	\$ (48,681)
Capital Gains Tax		-	-
<b>Profit/(Loss) for the Period After Tax</b>		<b>\$ (35,677,404)</b>	<b>\$ 63,651,020</b>
<b>Increase/(Decrease) in Net Assets Attributable to Holders of Redeemable Participating Shares</b>		<b>\$ (35,677,404)</b>	<b>\$ 63,651,020</b>

\*Prior period balances have been restated to show the impact of the adoption of IFRS 13, "Fair Value measurement" (see Note 1).

There are no recognised gains or losses arising in the period other than the increase/decrease in net assets attributable to holders of redeemable participating shares of each Portfolio.  
In arriving at the results for the period, all amounts above relate to continuing operations.

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

Wellington Management Portfolios (Dublin) plc

Global Bond Portfolio (Continued)

Statement of Changes in Net Assets  
Attributable to Holders of Redeemable Participating Shares  
for the Period Ended June 30, 2015

	Period ended June 30, 2015 US Dollars	Period ended June 30, 2014 US Dollars
Net assets attributable to holders of redeemable participating shares at the beginning of the period	\$ 1,211,995,404	\$ 1,182,074,761
Increase/(Decrease) in net assets attributable to holders of redeemable participating shares from statement of comprehensive income	\$ (35,677,404)	\$ 63,651,020
<b>Share Transactions</b>		
Proceeds from redeemable participating shares issued	\$ 293,915,258	\$ 193,931,314
Cost of redeemable participating shares redeemed	(159,272,169)	(223,091,151)
<b>Increase/(Decrease) in Net Assets Resulting from Redeemable Participating Share Transactions</b>	<b>\$ 134,643,089</b>	<b>\$ (29,159,837)</b>
<b>Increase/(Decrease) in Net Assets Attributable to Holders of Redeemable Participating Shares</b>	<b>\$ 98,965,685</b>	<b>\$ 34,491,183</b>
<b>Net Assets Attributable to Holders of Redeemable Participating Shares at the End of the Period</b>	<b>\$ 1,310,961,089</b>	<b>\$ 1,216,565,944</b>

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

Global Bond Portfolio (Continued)

Statement of Cash Flow  
for the Period Ended June 30, 2015

	June 30, 2015 US Dollars	June 30, 2014 US Dollars
<b>Operating activities</b>		
Increase/(decrease) in net assets attributable to holders of redeemable participating shares	\$ (35,677,404)	\$ 63,651,020
Distributions to holders of Redeemable Participating Shares	591,715	675,110
<b>Total comprehensive income/(expense) attributable to holders of redeemable shares before distributions</b>	<b>\$ (35,085,689)</b>	<b>\$ 64,326,130</b>
<b>Adjustments for:</b>		
Movement in margin cash	\$ 365,072	\$ (2,465,371)
Movement in financial assets at fair value through profit or loss	(98,394,273)	(75,368,486)
Unrealised movement on derivative assets and liabilities	3,302,412	13,339,260
Unrealised movement on foreign exchange	1,071,571	6,691,374
<b>Operating cash flows before movements in working capital</b>	<b>\$ (128,740,907)</b>	<b>\$ 6,522,907</b>
Movement in receivables	\$ (215,477)	\$ (1,087,260)
Movement in payables	135,120	(59,059)
<b>Cash inflow/(outflow) from operations</b>	<b>\$ (80,357)</b>	<b>\$ (1,146,319)</b>
<b>Net cash inflow/(outflow) from operating activities</b>	<b>\$ (128,821,264)</b>	<b>\$ 5,376,588</b>
<b>Financing activities</b>		
Proceeds from subscriptions	\$ 289,180,406	\$ 192,965,440
Payment of redemptions	(158,954,918)	(191,322,960)
Distributions paid to shareholders	(591,715)	(675,110)
<b>Net cash generated from/(used in) financing activities</b>	<b>\$ 129,633,773</b>	<b>\$ 967,370</b>
<b>Net increase/(decrease) in cash and cash equivalents</b>	<b>\$ 812,509</b>	<b>\$ 6,343,958</b>
Cash at bank at the start of the period	\$ 3,164,472	\$ 605,580
Unrealised movement on foreign exchange	(1,071,571)	(6,691,374)
<b>Cash at bank at the end of the period</b>	<b>\$ 2,905,410</b>	<b>\$ 258,164</b>

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

# Wellington Management Portfolios (Dublin) plc

## Global Bond Portfolio (Continued)

Schedule of Investments (US Dollars)

June 30, 2015

Holding/ Nominal	Investment		Fair Value	% Net Assets
<b>Transferable Securities (December 31, 2014: 105.33%)</b>				
<b>Asset Backed Securities (December 31, 2014: 3.84%)</b>				
6,275,000 USD	Ally Master Owner Trust, 0.676%, 15/10/2019	\$	6,291,390	0.48 %
3,940,000 USD	AmeriCredit Automobile Receivables Trust 2012-5, 1.120%, 08/11/2017		3,942,862	0.30
288,945 USD	ARI Fleet Lease Trust 2013-A, 0.700%, 15/12/2015		288,966	0.02
5,375,000 USD	Cabela's Credit Card Master Note Trust, 0.716%, 18/02/2020		5,388,870	0.41
2,785,000 USD	Capital Auto Receivables Asset Trust 2014-I, 0.960%, 20/04/2017		2,785,600	0.21
882,323 USD	Chesapeake Funding LLC, 0.934%, 07/11/2023		882,555	0.07
1,330,743 USD	Enterprise Fleet Financing LLC, 0.870%, 20/09/2019		1,329,907	0.10
6,525,000 USD	First Investors Auto Owner Trust 2013-3, 1.440%, 15/10/2019		6,540,866	0.50
350,852 USD	GE Equipment Transportation LLC Series 2013-2, 0.610%, 24/06/2016		350,876	0.03
2,900,000 USD	Honda Auto Receivables Owner Trust 2015-I, 0.700%, 15/06/2017		2,899,645	0.22
3,470,000 USD	Kubota Credit Owner Trust 2015-I, 0.940%, 15/12/2017		3,474,410	0.27
3,895,089 USD	M&T Bank Auto Receivables Trust 2013-I, 1.060%, 15/11/2017		3,902,327	0.30
2,915,000 USD	Prestige Auto Receivables Trust 2015-I, 1.090%, 15/02/2019		2,916,812	0.22
5,880,000 USD	Santander Drive Auto Receivables Trust 2013-4, 2.160%, 15/01/2020		5,919,981	0.45
3,015,000 USD	World Financial Network Credit Card Master Trust, 0.566%, 15/12/2019		3,015,047	0.23
<b>Total Asset Backed Securities</b>		<b>\$</b>	<b>49,930,114</b>	<b>3.81 %</b>
<b>Financials (December 31, 2014: 16.79%)</b>				
1,150,000 EUR	Abbey National Treasury Services Plc, 4.250%, 12/04/2021	\$	1,544,556	0.12 %
1,605,000 EUR	Abbey National Treasury Services Plc, 1.125%, 14/01/2022		1,739,195	0.13
4,075,000 USD	ABN AMRO Bank NV, 4.250%, 02/02/2017		4,264,137	0.33
805,000 EUR	ABN AMRO Bank NV, 2.875%, 30/06/2025		902,627	0.07
1,725,000 EUR	Achmea Bank NV, 2.750%, 18/02/2021		2,039,227	0.16
2,425,000 EUR	Achmea BV, 2.500%, 19/11/2020		2,850,131	0.22
1,205,000 EUR	AIB Mortgage Bank, 2.250%, 26/03/2021		1,454,789	0.11
5,810,000 USD	Air Lease Corporation, 4.500%, 15/01/2016		5,900,781	0.45
925,000 USD	American Express Credit Corporation, 2.375%, 24/03/2017		944,312	0.07
4,905,000 USD	American Honda Finance Corporation, 0.784%, 07/10/2016		4,925,611	0.38
200,000 EUR	American International Group Incorporated, 5.000%, 26/06/2017		242,650	0.02
1,155,000 USD	American International Group Incorporated, 6.400%, 15/12/2020		1,374,728	0.10
4,150,000 USD	American International Group Incorporated, 4.125%, 15/02/2024		4,314,141	0.33
791,000 USD	American International Group Incorporated, 8.175%, 15/05/2058		1,049,262	0.08
1,265,000 USD	Anthem Incorporated, 2.300%, 15/07/2018		1,273,451	0.10
1,775,000 USD	Anthem Incorporated, 3.500%, 15/08/2024		1,708,221	0.13
870,000 USD	Anthem Incorporated, 4.650%, 15/01/2043		800,557	0.06
1,325,000 EUR	Assicurazioni Generali SpA, 5.125%, 16/09/2024		1,795,171	0.14
1,975,000 EUR	Aviva Plc, 3.875%, 03/07/2044		2,194,491	0.17
2,200,000 EUR	AXA SA, 6.211%, 31/12/2049		2,668,228	0.20
575,000 USD	Bank of America, 5.300%, 15/03/2017		609,168	0.05
150,000 EUR	Bank of America Corporation, 4.625%, 07/08/2017		181,522	0.01
400,000 USD	Bank of America Corporation, 5.750%, 01/12/2017		435,998	0.03
75,000 EUR	Bank of America Corporation, 0.536%, 14/09/2018		82,479	0.01
175,000 EUR	Bank of America Corporation, 4.625%, 14/09/2018		216,454	0.02
1,090,000 EUR	Bank of America Corporation, 2.500%, 27/07/2020		1,290,548	0.10
945,000 USD	Bank of America Corporation, 5.875%, 05/01/2021		1,082,493	0.08
50,000 USD	Bank of America Corporation, 5.000%, 13/05/2021		54,958	0.00
1,935,000 EUR	Bank of Ireland Mortgage Bank, 1.875%, 13/05/2017		2,221,452	0.17
3,080,000 EUR	Bank of Ireland Mortgage Bank, 1.750%, 19/03/2019		3,596,380	0.27
1,500,000 EUR	Bankia SA, 4.000%, 03/02/2025		2,026,707	0.15
2,125,000 EUR	Banque PSA Finance SA, 4.250%, 25/02/2016		2,423,123	0.18
650,000 EUR	Barclays Bank Plc, 4.000%, 20/01/2017		765,859	0.06
1,030,000 EUR	Berkshire Hathaway Incorporated, 0.750%, 16/03/2023		1,077,194	0.08
2,905,000 EUR	Berkshire Hathaway Incorporated, 1.125%, 16/03/2027		2,882,938	0.22
2,590,000 USD	BPCE SA, 4.000%, 15/04/2024		2,619,889	0.20
165,000 EUR	British American Tobacco Netherlands Finance BV, 4.000%, 07/07/2020		210,976	0.02
1,182,000 EUR	Carrefour Banque SA, 2.875%, 25/09/2015		1,326,414	0.10
1,850,000 USD	CDP Financial Incorporated, 4.400%, 25/11/2019		2,026,113	0.15
495,000 USD	Citigroup Incorporated, 4.450%, 10/01/2017		517,346	0.04

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

# Wellington Management Portfolios (Dublin) plc

## Global Bond Portfolio (Continued)

Schedule of Investments (US Dollars)

June 30, 2015

<i>Holding/ Nominal</i>	<i>Investment</i>		<i>Fair Value</i>	<i>% Net Assets</i>
<b>Financials (December 31, 2014: 16.79%) (Continued)</b>				
325,000 USD	Citigroup Incorporated, 6.125%, 21/11/2017	\$	357,691	0.03%
3,150,000 USD	Citigroup Incorporated, 2.400%, 18/02/2020		3,114,374	0.24
180,000 USD	CNA Financial Corporation, 6.500%, 15/08/2016		190,441	0.01
950,000 USD	CNA Financial Corporation, 5.875%, 15/08/2020		1,083,487	0.08
870,000 USD	CNA Financial Corporation, 7.250%, 15/11/2023		1,051,500	0.08
1,470,000 USD	Compass Bank, 2.750%, 29/09/2019		1,467,823	0.11
150,000 USD	Cooperatieve Centrale Raiffeisen-Boerenleenbank BA, 3.875%, 08/02/2022		156,273	0.01
3,475,000 USD	Cooperatieve Centrale Raiffeisen-Boerenleenbank BA, 4.625%, 01/12/2023		3,591,413	0.27
800,000 EUR	Credit Agricole SA, 2.375%, 20/05/2024		920,686	0.07
1,000,000 EUR	Credit Mutuel - CIC Home Loan SFH, 1.750%, 19/06/2024		1,185,300	0.09
505,000 EUR	Credit Suisse AG, 3.875%, 25/01/2017		593,045	0.05
560,000 USD	Credit Suisse AG, 3.625%, 09/09/2024		557,320	0.04
2,070,000 EUR	Danske Bank A/S, 3.875%, 04/10/2023		2,473,810	0.19
1,750,000 EUR	Danske Bank A/S, 2.750%, 19/05/2026		2,002,566	0.15
5,200,000 EUR	European Financial Stability Facility, 1.625%, 17/07/2020		6,164,193	0.47
5,225,000 EUR	European Financial Stability Facility, 1.750%, 29/10/2020		6,239,104	0.48
4,770,000 EUR	European Financial Stability Facility, 2.750%, 03/12/2029		6,226,843	0.48
4,450,000 EUR	European Stability Mechanism, 1.250%, 15/10/2018		5,147,959	0.39
1,290,000 EUR	FCA Capital Ireland Plc, 1.375%, 17/04/2020		1,393,846	0.11
3,300,000 GBP	FCE Bank Plc, 5.125%, 16/11/2015		5,260,281	0.40
5,500,000 EUR	FCE Bank Plc, 2.875%, 03/10/2017		6,430,815	0.49
1,720,000 EUR	FGA Capital Ireland Plc, 2.875%, 26/01/2018		1,989,923	0.15
2,305,000 EUR	FGA Capital Ireland Plc, 2.625%, 17/04/2019		2,656,193	0.20
2,120,000 USD	General Electric Capital Corporation, 6.000%, 07/08/2019		2,424,684	0.19
1,060,000 USD	General Electric Capital Corporation, 5.500%, 08/01/2020		1,202,365	0.09
2,900,000 USD	General Electric Capital Corporation, 5.550%, 04/05/2020		3,313,961	0.25
1,935,000 USD	General Electric Capital Corporation, 5.300%, 11/02/2021		2,177,374	0.17
925,000 USD	General Electric Capital Corporation, 6.750%, 15/03/2032		1,202,841	0.09
1,371,000 EUR	General Electric Capital Corporation, 5.500%, 15/09/2067		1,625,336	0.12
475,000 GBP	General Electric Capital Corporation, 6.500%, 15/09/2067		789,240	0.06
2,160,000 EUR	Glencore Finance Dubai Limited, 2.625%, 19/11/2018		2,533,448	0.19
325,000 USD	Goldman Sachs Group Incorporated, 6.150%, 01/04/2018		361,499	0.03
1,300,000 USD	Goldman Sachs Group Incorporated, 2.550%, 23/10/2019		1,303,839	0.10
1,200,000 USD	Goldman Sachs Group Incorporated, 5.375%, 15/03/2020		1,337,063	0.10
330,000 USD	Goldman Sachs Group Incorporated, 5.250%, 27/07/2021		366,759	0.03
675,000 USD	Goldman Sachs Group Incorporated, 5.750%, 24/01/2022		768,429	0.06
2,750,000 USD	HSBC USA Incorporated, 2.375%, 13/11/2019		2,744,679	0.21
3,425,000 USD	ING Bank NV, 3.750%, 07/03/2017		3,560,137	0.27
1,577,000 USD	ING Bank NV, 4.125%, 21/11/2023		1,622,389	0.12
1,985,000 EUR	Intesa Sanpaolo SpA, 2.000%, 18/06/2021		2,215,285	0.17
840,000 EUR	ISS Global A/S, 1.125%, 09/01/2020		934,580	0.07
500,000 EUR	JPMorgan Chase & Company, 0.412%, 12/10/2015		557,147	0.04
50,000 GBP	JPMorgan Chase & Company, 1.068%, 30/05/2017		77,652	0.01
750,000 USD	JPMorgan Chase & Company, 4.400%, 22/07/2020		808,583	0.06
1,125,000 USD	JPMorgan Chase & Company, 4.625%, 10/05/2021		1,217,800	0.09
1,425,000 USD	JPMorgan Chase & Company, 4.500%, 24/01/2022		1,528,438	0.12
1,935,000 EUR	KFW, 0.375%, 22/07/2019		2,179,969	0.17
500,000 EUR	LCH Cleamnet SA Via Freshwater Finance Plc, 6.576%, 31/12/2049		586,710	0.04
395,000 USD	Lukoil International Finance BV, 6.656%, 07/06/2022		409,911	0.03
2,350,000 USD	Macquarie Group Limited, 7.625%, 13/08/2019		2,749,390	0.21
50,000 EUR	Metropolitan Life Global Funding I, 4.625%, 16/05/2017		60,022	0.00
495,000 USD	Morgan Stanley, 3.450%, 02/11/2015		499,512	0.04
475,000 USD	Morgan Stanley, 6.625%, 01/04/2018		533,179	0.04
725,000 USD	Morgan Stanley, 5.625%, 23/09/2019		812,892	0.06
1,650,000 EUR	Morgan Stanley, 1.750%, 30/01/2025		1,764,672	0.13
515,000 USD	Morgan Stanley, 4.350%, 08/09/2026		505,742	0.04
1,605,000 USD	Morgan Stanley, 3.950%, 23/04/2027		1,516,841	0.12
2,325,000 USD	Nationwide Building Society, 5.000%, 01/08/2015		2,331,668	0.18
1,000,000 EUR	Nationwide Building Society, 4.375%, 28/02/2022		1,373,650	0.10
3,000,000 EUR	Nordea Bank Finland Abp, 1.375%, 15/01/2020		3,497,339	0.27

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

# Wellington Management Portfolios (Dublin) plc

## Global Bond Portfolio (Continued)

Schedule of Investments (US Dollars)

June 30, 2015

<i>Holding/ Nominal</i>	<i>Investment</i>		<i>Fair Value</i>	<i>% Net Assets</i>
<b>Financials (December 31, 2014: 16.79%) (Continued)</b>				
11,320,000 DKK	Nykredit Realkredit A/S, 1.500%, 01/10/2037	\$	1,565,201	0.12 %
5,620,000 USD	PNC Bank, 2.700%, 01/11/2022		5,414,089	0.41
750,000 USD	PNC Funding Corporation, 2.700%, 19/09/2016		763,145	0.06
825,000 USD	PNC Funding Corporation, 6.700%, 10/06/2019		962,458	0.07
230,000 USD	PNC Funding Corporation, 5.125%, 08/02/2020		258,015	0.02
1,025,000 USD	PNC Funding Corporation, 3.300%, 08/03/2022		1,043,386	0.08
1,225,000 USD	Principal Financial Group Incorporated, 1.850%, 15/11/2017		1,234,482	0.09
675,000 USD	Prudential Financial Incorporated, 6.100%, 15/06/2017		733,803	0.06
4,250,000 USD	Prudential Financial Incorporated, 3.500%, 15/05/2024		4,209,455	0.32
1,850,000 USD	Prudential Financial Incorporated, 5.625%, 15/06/2043		1,922,150	0.15
3,425,000 EUR	RCI Banque SA, 0.706%, 13/06/2017		3,831,968	0.29
1,700,000 EUR	Royal Bank of Scotland Plc, 6.934%, 09/04/2018		2,125,416	0.16
2,750,000 USD	Royal Bank of Scotland Plc, 9.500%, 16/03/2022		3,039,504	0.23
1,200,000 GBP	Scottish Widows Plc, 5.500%, 16/06/2023		1,958,814	0.15
1,720,000 EUR	Skandinaviska Enskilda Banken AB, 1.875%, 14/11/2019		2,003,449	0.15
1,800,000 EUR	Talanx AG, 2.500%, 23/07/2026		2,091,344	0.16
2,675,000 USD	Temasek Financial I Limited, 4.500%, 21/09/2015		2,697,264	0.21
799,000 USD	UBS AG, 5.875%, 20/12/2017		879,299	0.07
1,416,000 USD	UBS AG, 5.750%, 25/04/2018		1,569,360	0.12
2,785,000 USD	Unum Group, 4.000%, 15/03/2024		2,824,447	0.22
489,000 USD	UnumProvident Finance Company Plc, 6.850%, 15/11/2015		499,269	0.04
825,000 GBP	Virgin Media Secured Finance Plc, 5.125%, 15/01/2025		1,282,881	0.10
4,300,000 EUR	Volkswagen International Finance NV, 1.000%, 26/10/2016		4,840,681	0.37
1,175,000 USD	Wells Fargo & Company, 2.150%, 30/01/2020		1,164,538	0.09
2,225,000 USD	Wells Fargo & Company, 3.300%, 09/09/2024		2,193,450	0.17
925,000 EUR	Wells Fargo & Company, 1.625%, 02/06/2025		1,001,877	0.08
<b>Total Financials</b>		<b>\$</b>	<b>235,493,933</b>	<b>17.96 %</b>
<b>Industrials (December 31, 2014: 15.08%)</b>				
125,000 USD	21st Century Fox America Incorporated, 6.900%, 01/03/2019	\$	145,261	0.01 %
626,000 USD	21st Century Fox America Incorporated, 4.500%, 15/02/2021		680,491	0.05
1,775,000 USD	21st Century Fox America Incorporated, 3.000%, 15/09/2022		1,737,042	0.13
6,000,000 USD	AbbVie Incorporated, 1.200%, 06/11/2015		6,005,982	0.46
445,000 USD	Actavis Funding SCS, 3.000%, 12/03/2020		447,122	0.03
5,300,000 USD	Actavis Funding SCS, 3.450%, 15/03/2022		5,257,579	0.40
2,450,000 USD	Aetna Incorporated, 2.750%, 15/11/2022		2,315,382	0.18
650,000 USD	Altria Group Incorporated, 4.125%, 11/09/2015		653,695	0.05
5,830,000 USD	Altria Group Incorporated, 4.750%, 05/05/2021		6,325,789	0.48
3,500,000 USD	Altria Group Incorporated, 4.000%, 31/01/2024		3,560,585	0.27
1,835,000 USD	Altria Group Incorporated, 4.250%, 09/08/2042		1,634,794	0.12
500,000 USD	Altria Group Incorporated, 5.375%, 31/01/2044		530,829	0.04
1,615,000 USD	Anadarko Petroleum Corporation, 6.375%, 15/09/2017		1,773,225	0.14
700,000 USD	Anadarko Petroleum Corporation, 6.950%, 15/06/2019		813,819	0.06
460,000 USD	Anheuser-Busch Cos LLC, 5.500%, 15/01/2018		506,074	0.04
725,000 USD	AT&T Incorporated, 2.450%, 30/06/2020		711,523	0.05
400,000 USD	AT&T Incorporated, 3.000%, 15/02/2022		391,023	0.03
2,950,000 USD	AT&T Incorporated, 3.000%, 30/06/2022		2,852,854	0.22
1,000,000 USD	AT&T Incorporated, 3.400%, 15/05/2025		955,679	0.07
1,200,000 EUR	BAT International Finance Plc, 5.375%, 29/06/2017		1,470,252	0.11
3,505,000 USD	BAT International Finance Plc, 2.750%, 15/06/2020		3,528,936	0.27
890,000 USD	BAT International Finance Plc, 3.500%, 15/06/2022		899,490	0.07
1,025,000 EUR	BAT International Finance Plc, 2.750%, 25/03/2025		1,229,133	0.09
250,000 EUR	BAT Netherlands Finance BV, 4.875%, 24/02/2021		335,525	0.03
1,380,000 USD	Bayer US Finance LLC, 2.375%, 08/10/2019		1,385,733	0.11
3,225,000 EUR	BP Capital Markets Plc, 3.472%, 01/06/2016		3,701,776	0.28
110,000 USD	BP Capital Markets Plc, 2.315%, 13/02/2020		109,633	0.01
4,605,000 USD	Bristol-Myers Squibb Company, 2.000%, 01/08/2022		4,379,733	0.33
1,450,000 GBP	British Telecommunications Plc, 8.500%, 07/12/2016		2,504,311	0.19
830,000 USD	British Telecommunications Plc, 2.350%, 14/02/2019		834,381	0.06

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

# Wellington Management Portfolios (Dublin) plc

## Global Bond Portfolio (Continued)

Schedule of Investments (US Dollars)

June 30, 2015

<i>Holding/ Nominal</i>	<i>Investment</i>		<i>Fair Value</i>	<i>% Net Assets</i>
<b>Industrials (December 31, 2014: 15.08%) (Continued)</b>				
525,000 USD	CBS Corporation, 3.375%, 01/03/2022	\$	519,384	0.04 %
1,110,000 USD	CF Industries Incorporated, 5.150%, 15/03/2034		1,099,610	0.08
3,740,000 USD	Chevron Corporation, 2.355%, 05/12/2022		3,582,722	0.27
2,700,000 EUR	Cie de Saint-Gobain, 4.875%, 31/05/2016		3,139,488	0.24
350,000 USD	Comcast Corporation, 5.700%, 01/07/2019		398,202	0.03
105,000 EUR	CRH Finland Services OYJ, 2.750%, 15/10/2020		124,574	0.01
72,000 USD	CVS Health Corporation, 5.750%, 01/06/2017		77,846	0.01
1,215,000 EUR	Daimler AG, 2.250%, 24/01/2022		1,451,487	0.11
1,370,000 USD	Daimler Finance North America LLC, 0.958%, 01/08/2016		1,376,091	0.10
2,566,000 USD	Daimler Finance North America LLC, 3.875%, 15/09/2021		2,717,792	0.21
2,550,000 USD	Delphi Corporation, 5.000%, 15/02/2023		2,722,125	0.21
2,075,000 USD	Deutsche Telekom International Finance BV, 3.125%, 11/04/2016		2,110,692	0.16
4,990,000 USD	Deutsche Telekom International Finance BV, 2.250%, 06/03/2017		5,049,700	0.39
100,000 GBP	Deutsche Telekom International Finance BV, 7.375%, 04/12/2019		191,618	0.01
2,115,000 EUR	Emirates Telecommunications Corporation, 2.750%, 18/06/2026		2,470,825	0.19
1,120,000 USD	Enterprise Products Operating LLC, 5.950%, 01/02/2041		1,223,178	0.09
825,000 USD	Ford Motor Credit Company LLC, 3.000%, 12/06/2017		844,281	0.06
5,800,000 USD	Ford Motor Credit Company LLC, 6.625%, 15/08/2017		6,366,248	0.49
5,677,000 USD	GATX Corporation, 2.375%, 30/07/2018		5,702,751	0.44
2,967,000 USD	GATX Corporation, 2.500%, 15/03/2019		2,944,997	0.22
425,000 EUR	GE Capital Trust IV, 4.625%, 15/09/2066		483,807	0.04
2,370,000 USD	General Electric Company, 2.700%, 09/10/2022		2,319,102	0.18
1,250,000 EUR	Heineken NV, 2.125%, 04/08/2020		1,468,837	0.11
1,450,000 USD	HJ Heinz Company, 2.800%, 02/07/2020		1,452,781	0.11
1,825,000 USD	HJ Heinz Company, 3.500%, 15/07/2022		1,832,052	0.14
1,350,000 USD	Howard Hughes Medical Institute, 3.500%, 01/09/2023		1,391,899	0.11
725,000 USD	Hutchison Whampoa International 09/16 Limited, 4.625%, 11/09/2015		730,180	0.06
2,375,000 USD	Hutchison Whampoa International 14 Limited, 3.625%, 31/10/2024		2,341,014	0.18
3,025,000 EUR	Imperial Tobacco Finance Plc, 8.375%, 17/02/2016		3,540,019	0.27
2,200,000 GBP	Imperial Tobacco Finance Plc, 5.500%, 22/11/2016		3,637,827	0.28
1,500,000 EUR	Imperial Tobacco Finance Plc, 5.000%, 02/12/2019		1,941,688	0.15
2,300,000 EUR	International Business Machines Corporation, 1.375%, 19/11/2019		2,650,082	0.20
695,000 GBP	Jaguar Land Rover Automotive Plc, 5.000%, 15/02/2022		1,128,747	0.09
1,880,000 EUR	Koninklijke KPN NV, 6.500%, 15/01/2016		2,165,019	0.17
4,150,000 EUR	Koninklijke KPN NV, 4.750%, 17/01/2017		4,931,980	0.38
1,465,000 USD	McKesson Corporation, 2.284%, 15/03/2019		1,465,869	0.11
1,050,000 USD	NBCUniversal Media LLC, 5.150%, 30/04/2020		1,179,976	0.09
1,010,000 USD	Nexen Energy ULC, 6.200%, 30/07/2019		1,143,816	0.09
2,700,000 EUR	Orange SA, 1.875%, 03/09/2018		3,132,978	0.24
1,490,000 USD	Petroleos Mexicanos, 6.375%, 23/01/2045		1,529,112	0.12
850,000 USD	Philip Morris International Incorporated, 5.650%, 16/05/2018		944,341	0.07
1,625,000 USD	Philip Morris International Incorporated, 2.900%, 15/11/2021		1,641,313	0.13
6,005,000 EUR	Philip Morris International Incorporated, 2.875%, 03/03/2026		7,239,039	0.55
2,150,000 USD	Republic Services Incorporated, 5.250%, 15/11/2021		2,412,724	0.18
2,755,000 USD	Republic Services Incorporated, 4.750%, 15/05/2023		2,987,792	0.23
625,000 USD	Reynolds American Incorporated, 6.750%, 15/06/2017		683,282	0.05
2,330,000 USD	Reynolds American Incorporated, 4.850%, 15/09/2023		2,465,969	0.19
2,070,000 USD	Shell International Finance BV, 2.000%, 15/11/2018		2,093,494	0.16
6,175,000 USD	Shell International Finance BV, 2.250%, 06/01/2023		5,847,459	0.45
425,000 EUR	Siemens Financieringsmaatschappij NV, 5.125%, 20/02/2017		511,876	0.04
810,000 EUR	Sky Plc, 1.500%, 15/09/2021		900,023	0.07
775,000 EUR	Sky Plc, 2.500%, 15/09/2026		871,208	0.07
1,465,000 USD	Sysco Corporation, 1.450%, 02/10/2017		1,479,650	0.11
1,350,000 USD	Time Warner Entertainment Company LP, 8.375%, 15/03/2023		1,680,691	0.13
700,000 USD	Time Warner Incorporated, 4.875%, 15/03/2020		764,653	0.06
2,675,000 USD	Time Warner Incorporated, 4.700%, 15/01/2021		2,894,163	0.22
1,000,000 USD	Time Warner Incorporated, 3.550%, 01/06/2024		977,065	0.07
525,000 EUR	Total SA, 2.625%, 31/12/2049		545,021	0.04
1,330,000 USD	United Technologies Corporation, 1.800%, 01/06/2017		1,349,754	0.10
2,655,000 USD	Verizon Communications Incorporated, 3.650%, 14/09/2018		2,794,603	0.21

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



# Wellington Management Portfolios (Dublin) plc

## Global Bond Portfolio (Continued)

Schedule of Investments (US Dollars)

June 30, 2015

<i>Holding/ Nominal</i>	<i>Investment</i>		<i>Fair Value</i>	<i>% Net Assets</i>
<b>Industrials (December 31, 2014: 15.08%) (Continued)</b>				
885,000 USD	Verizon Communications Incorporated, 3.450%, 15/03/2021	\$	903,266	0.07%
760,000 USD	Verizon Communications Incorporated, 3.500%, 01/11/2021		771,550	0.06
175,000 USD	Verizon Communications Incorporated, 3.500%, 01/11/2024		170,550	0.01
175,000 USD	Verizon Communications Incorporated, 4.400%, 01/11/2034		162,520	0.01
1,173,000 USD	Verizon Communications Incorporated, 4.272%, 15/01/2036		1,061,611	0.08
1,070,000 USD	Verizon Communications Incorporated, 4.672%, 15/03/2055		934,719	0.07
650,000 USD	Viacom Incorporated, 6.125%, 05/10/2017		709,511	0.05
1,075,000 USD	Viacom Incorporated, 5.625%, 15/09/2019		1,196,903	0.09
6,075,000 USD	Volkswagen Group of America Finance LLC, 2.400%, 22/05/2020		6,048,112	0.46
2,105,000 USD	Yara International ASA, 7.875%, 11/06/2019		2,458,145	0.19
<b>Total Industrials</b>		<b>\$</b>	<b>197,759,054</b>	<b>15.08%</b>
<b>Mortgage Backed Securities (December 31, 2014: 14.43%)</b>				
831,962 USD	Banc of America Commercial Mortgage Trust, 5.492%, 10/02/2051	\$	879,304	0.07%
840,311 USD	Bear Stearns Commercial Mortgage Securities Trust, 5.901%, 11/09/2038		861,980	0.07
445,053 USD	Bear Stearns Commercial Mortgage Securities Trust, 5.896%, 11/06/2040		472,691	0.04
1,120,883 USD	Bear Stearns Commercial Mortgage Securities Trust, 5.405%, 11/12/2040		1,127,677	0.09
601,291 USD	Bear Stearns Commercial Mortgage Securities Trust, 5.537%, 12/10/2041		625,187	0.05
31,735 USD	Bear Stearns Commercial Mortgage Securities Trust, 4.871%, 11/09/2042		31,711	0.00
198,258 USD	Bear Stearns Commercial Mortgage Securities Trust, 5.256%, 12/10/2042		198,668	0.02
225,000 USD	Bear Stearns Commercial Mortgage Securities Trust, 5.256%, 12/10/2042 (E)		225,020	0.02
368,224 USD	Bear Stearns Commercial Mortgage Securities Trust, 5.331%, 11/02/2044		387,597	0.03
992,328 USD	Bear Stearns Commercial Mortgage Securities Trust, 5.471%, 12/01/2045		1,047,661	0.08
1,155,000 USD	Bear Stearns Commercial Mortgage Securities Trust, 5.694%, 11/06/2050		1,232,386	0.09
112,168 GBP	Canary Wharf Finance II Plc, 6.455%, 22/04/2030		237,973	0.02
120,000 GBP	Canary Wharf Finance II Plc, 5.952%, 22/01/2035		229,205	0.02
460,000 USD	CD 2007-CD4 Commercial Mortgage Trust, 5.322%, 11/12/2049		479,638	0.04
987,665 USD	CD 2007-CD5 Mortgage Trust, 5.886%, 15/11/2044		1,064,177	0.08
125,000 USD	Citigroup Commercial Mortgage Trust, 5.063%, 10/03/2047		117,790	0.01
1,414,150 USD	Citigroup Commercial Mortgage Trust, 1.316%, 10/04/2048		114,267	0.01
805,581 USD	Citigroup Commercial Mortgage Trust, 5.969%, 15/03/2049		823,230	0.06
485,000 USD	Citigroup Commercial Mortgage Trust, 5.899%, 10/12/2049		519,212	0.04
472,574 USD	Citigroup Commercial Mortgage Trust, 6.349%, 10/12/2049		510,040	0.04
185,000 USD	COBALT CMBS Commercial Mortgage Trust, 5.254%, 15/08/2048		189,954	0.01
728,534 USD	COMM 2006-C7 Mortgage Trust, 5.943%, 10/06/2046		746,053	0.06
581,262 USD	COMM 2012-CCRE4 Mortgage Trust, 2.103%, 15/10/2045		55,829	0.00
385,000 USD	COMM 2012-CCRE4 Mortgage Trust, 2.853%, 15/10/2045		384,353	0.03
395,000 USD	COMM 2013-CCRE9 Mortgage Trust, 4.022%, 10/07/2045		423,787	0.03
35,000 USD	COMM 2013-CCRE9 Mortgage Trust, 4.376%, 10/07/2045		38,152	0.00
2,172,512 USD	Commercial Mortgage Loan Trust, 6.239%, 10/12/2049		2,304,230	0.18
5,315,964 USD	Commercial Mortgage Pass Through Certificates, 1.030%, 10/02/2047		240,603	0.02
1,313,333 USD	Commercial Mortgage Trust, 6.013%, 10/07/2038		1,343,161	0.10
820,418 USD	Commercial Mortgage Trust, 5.444%, 10/03/2039		863,158	0.07
2,080,473 USD	Commercial Mortgage Trust, 5.736%, 10/12/2049		2,210,643	0.17
422,474 USD	Credit Suisse Commercial Mortgage Trust, 5.890%, 15/06/2039		445,799	0.03
685,000 USD	Credit Suisse Commercial Mortgage Trust, 6.168%, 15/02/2041		741,876	0.06
505,978 USD	Credit Suisse First Boston Mortgage Securities Corporation, 4.877%, 15/04/2037		506,551	0.04
4,220,000 USD	Csail 2015-C2 Commercial Mortgage Trust, 1.055%, 15/06/2057		262,781	0.02
3,986,275 USD	DBUBS 2011-LC1 Mortgage Trust, 1.531%, 10/11/2046		74,101	0.01
132,110 USD	Fannie Mae Pool 310048, 6.500%, 01/02/2038		151,822	0.01
117,706 USD	Fannie Mae Pool 735646, 4.500%, 01/07/2020		123,578	0.01
192,112 USD	Fannie Mae Pool 745948, 6.500%, 01/10/2036		221,744	0.02
21,823 USD	Fannie Mae Pool 746077, 5.000%, 01/02/2019		22,857	0.00
14,074 USD	Fannie Mae Pool 757489, 5.500%, 01/02/2034		15,842	0.00
1,683 USD	Fannie Mae Pool 757642, 5.000%, 01/03/2019		1,763	0.00
47,620 USD	Fannie Mae Pool 765773, 5.000%, 01/02/2019		49,891	0.00
13,249 USD	Fannie Mae Pool 780936, 5.500%, 01/05/2034		14,868	0.00
4,678 USD	Fannie Mae Pool 788118, 5.000%, 01/07/2019		4,909	0.00
140,767 USD	Fannie Mae Pool 889579, 6.000%, 01/05/2038		160,072	0.01

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

# Wellington Management Portfolios (Dublin) plc

## Global Bond Portfolio (Continued)

Schedule of Investments (US Dollars)

June 30, 2015

<i>Holding/ Nominal</i>	<i>Investment</i>		<i>Fair Value</i>	<i>% Net Assets</i>
<b>Mortgage Backed Securities (December 31, 2014: 14.43%) (Continued)</b>				
11,693 USD	Fannie Mae Pool 908194, 5.000%, 01/12/2021	\$	12,246	0.00%
29,895 USD	Fannie Mae Pool 914541, 5.000%, 01/04/2022		32,452	0.00
115,866 USD	Fannie Mae Pool 933557, 6.000%, 01/03/2038		131,814	0.01
139,345 USD	Fannie Mae Pool 950797, 6.500%, 01/10/2037		160,138	0.01
27,838 USD	Fannie Mae Pool 968084, 6.500%, 01/02/2038		31,997	0.00
173,789 USD	Fannie Mae Pool 968381, 6.500%, 01/10/2038		199,704	0.02
277,390 USD	Fannie Mae Pool 991801, 6.500%, 01/10/2038		328,986	0.03
292,864 USD	Fannie Mae Pool AB0532, 5.500%, 01/12/2038		329,566	0.02
233,568 USD	Fannie Mae Pool AB3179, 4.500%, 01/05/2026		246,447	0.02
140,877 USD	Fannie Mae Pool AB5890, 3.000%, 01/08/2027		146,299	0.01
84,743 USD	Fannie Mae Pool AC0529, 4.000%, 01/08/2024		89,786	0.01
258,838 USD	Fannie Mae Pool AC7007, 4.500%, 01/01/2025		276,792	0.02
138,726 USD	Fannie Mae Pool AD0336, 5.000%, 01/02/2024		150,910	0.01
110,386 USD	Fannie Mae Pool AD6442, 4.500%, 01/11/2024		115,108	0.01
139,908 USD	Fannie Mae Pool AE0443, 6.500%, 01/10/2039		160,793	0.01
559,591 USD	Fannie Mae Pool AE2847, 4.000%, 01/10/2040		595,019	0.05
290,732 USD	Fannie Mae Pool AE5143, 4.000%, 01/11/2040		309,858	0.02
396,157 USD	Fannie Mae Pool AE9800, 5.000%, 01/11/2040		438,474	0.03
789,655 USD	Fannie Mae Pool AH0324, 4.000%, 01/01/2041		841,387	0.06
370,082 USD	Fannie Mae Pool AH4158, 4.000%, 01/01/2041		394,472	0.03
3,183,461 USD	Fannie Mae Pool AH9408, 4.500%, 01/04/2041		3,443,164	0.26
97,214 USD	Fannie Mae Pool AH9688, 4.500%, 01/04/2026		104,441	0.01
1,074,259 USD	Fannie Mae Pool AI4890, 4.500%, 01/06/2041		1,170,719	0.09
67,331 USD	Fannie Mae Pool AI8864, 3.500%, 01/08/2026		71,226	0.01
70,622 USD	Fannie Mae Pool AJ6861, 3.500%, 01/11/2041		72,884	0.01
412,320 USD	Fannie Mae Pool AJ9806, 3.500%, 01/12/2026		436,215	0.03
138,895 USD	Fannie Mae Pool AL1798, 6.500%, 01/10/2039		159,633	0.01
537,277 USD	Fannie Mae Pool AL2090, 4.000%, 01/08/2026		574,388	0.04
828,343 USD	Fannie Mae Pool AL2581, 6.000%, 01/06/2040		943,411	0.07
221,331 USD	Fannie Mae Pool AO8187, 3.000%, 01/06/2027		229,934	0.02
1,947,874 USD	Fannie Mae Pool AR8152, 3.000%, 01/03/2043		1,948,881	0.15
877,813 USD	Fannie Mae Pool AT2769, 2.000%, 01/05/2028		872,657	0.07
164,401 USD	Fannie Mae Pool MA0353, 4.500%, 01/03/2030		177,923	0.01
325,760 USD	Fannie Mae Pool MA0659, 4.500%, 01/02/2031		354,696	0.03
251,469 USD	Fannie Mae Pool MA0667, 4.000%, 01/03/2031		268,561	0.02
126,908 USD	Fannie Mae Pool MA0837, 4.000%, 01/08/2026		135,719	0.01
411,014 USD	Fannie Mae Pool MA0977, 4.000%, 01/02/2032		442,022	0.03
243,262 USD	Fannie Mae Pool MA1001, 4.500%, 01/01/2027		261,392	0.02
369,862 USD	Fannie Mae Pool MA1528, 2.500%, 01/08/2028		376,779	0.03
3,800,000 USD	Fannie Mae Pool TBA, 2.500%, 15/07/2030		3,846,330	0.29
2,175,000 USD	Fannie Mae Pool TBA, 3.000%, 15/07/2030		2,253,487	0.17
2,150,000 USD	Fannie Mae Pool TBA, 3.500%, 15/07/2030		2,267,645	0.17
(200,000) USD	Fannie Mae Pool TBA, 4.500%, 15/07/2030		(208,398)	(0.02)
225,000 USD	Fannie Mae Pool TBA, 5.000%, 15/07/2030		235,186	0.02
325,000 USD	Fannie Mae Pool TBA, 2.500%, 15/07/2045		311,814	0.02
8,825,000 USD	Fannie Mae Pool TBA, 3.000%, 15/07/2045		8,792,768	0.67
13,325,000 USD	Fannie Mae Pool TBA, 3.500%, 15/07/2045		13,733,079	1.05
9,475,000 USD	Fannie Mae Pool TBA, 4.000%, 15/07/2045		10,039,317	0.77
2,525,000 USD	Fannie Mae Pool TBA, 4.500%, 15/07/2045		2,730,156	0.21
1,825,000 USD	Fannie Mae Pool TBA, 5.000%, 15/07/2045		2,016,340	0.15
1,575,000 USD	Fannie Mae Pool TBA, 5.500%, 15/07/2045		1,769,168	0.13
(825,000) USD	Fannie Mae Pool TBA, 6.000%, 15/07/2045		(937,128)	(0.07)
1,324,549 USD	FHLMC Multifamily Structured Pass Through Certificates, 1.734%, 25/08/2016		16,188	0.00
10,034 USD	Freddie Mac Gold Pool A91050, 4.500%, 01/02/2040		10,868	0.00
153,637 USD	Freddie Mac Gold Pool A97803, 4.500%, 01/03/2041		166,416	0.01
1,135,392 USD	Freddie Mac Gold Pool C91467, 3.500%, 01/07/2032		1,186,013	0.09
74,730 USD	Freddie Mac Gold Pool G02162, 5.500%, 01/05/2036		83,741	0.01
221,114 USD	Freddie Mac Gold Pool G02342, 5.000%, 01/10/2036		243,862	0.02
608,528 USD	Freddie Mac Gold Pool G04008, 5.500%, 01/03/2038		688,642	0.05
200,674 USD	Freddie Mac Gold Pool G04913, 5.000%, 01/03/2038		221,152	0.02

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

# Wellington Management Portfolios (Dublin) plc

## Global Bond Portfolio (Continued)

Schedule of Investments (US Dollars)

June 30, 2015

<i>Holding/ Nominal</i>	<i>Investment</i>		<i>Fair Value</i>	<i>% Net Assets</i>
<b>Mortgage Backed Securities (December 31, 2014: 14.43%) (Continued)</b>				
92,702 USD	Freddie Mac Gold Pool G05259, 5.500%, 01/01/2037	\$	103,940	0.01 %
477,807 USD	Freddie Mac Gold Pool G05408, 5.000%, 01/12/2036		527,581	0.04
92,895 USD	Freddie Mac Gold Pool G05599, 5.500%, 01/01/2038		104,291	0.01
745,383 USD	Freddie Mac Gold Pool G07021, 5.000%, 01/09/2039		820,194	0.06
471,527 USD	Freddie Mac Gold Pool G08255, 5.000%, 01/03/2038		518,971	0.04
724,497 USD	Freddie Mac Gold Pool G14375, 4.000%, 01/07/2026		774,197	0.06
33,208 USD	Freddie Mac Gold Pool G18493, 3.500%, 01/01/2029		35,024	0.00
147,788 USD	Freddie Mac Gold Pool J16400, 3.500%, 01/08/2026		156,177	0.01
325,994 USD	Freddie Mac Gold Pool J16665, 3.500%, 01/09/2026		344,408	0.03
1,393,026 USD	Freddie Mac Gold Pool J20041, 3.000%, 01/08/2027		1,445,097	0.11
428,634 USD	Freddie Mac Gold Pool J20471, 3.000%, 01/09/2027		444,659	0.03
94,427 USD	Freddie Mac Gold Pool J25562, 3.500%, 01/09/2028		99,589	0.01
188,980 USD	Freddie Mac Gold Pool Q00018, 4.500%, 01/04/2041		204,770	0.02
866,596 USD	Freddie Mac Gold Pool Q01831, 4.500%, 01/06/2041		939,035	0.07
2,800,000 USD	Freddie Mac Gold Pool TBA, 2.500%, 15/07/2030		2,832,594	0.22
2,975,000 USD	Freddie Mac Gold Pool TBA, 3.000%, 15/07/2030		3,080,101	0.23
4,675,000 USD	Freddie Mac Gold Pool TBA, 3.000%, 15/07/2045		4,647,425	0.35
7,175,000 USD	Freddie Mac Gold Pool TBA, 3.500%, 15/07/2045		7,381,842	0.56
6,550,000 USD	Freddie Mac Gold Pool TBA, 4.000%, 15/07/2045		6,927,264	0.53
1,925,000 USD	Freddie Mac Gold Pool TBA, 4.500%, 15/07/2045		2,079,030	0.16
425,000 USD	Freddie Mac Gold Pool TBA, 5.000%, 15/07/2045		468,031	0.04
15,745 USD	Freddie Mac Non Gold Pool 846740, 2.357%, 01/04/2029		16,334	0.00
434,394 USD	GE Capital Commercial Mortgage Corporation, 5.495%, 10/11/2045		435,524	0.03
245,000 USD	GE Commercial Mortgage Corporation Trust, 5.606%, 10/12/2049		256,013	0.02
14,112 USD	General Electric Capital Assurance Company, 5.254%, 12/05/2035		14,124	0.00
6,445 USD	Ginnie Mae I Pool 398162, 6.500%, 15/04/2028		7,358	0.00
4,189 USD	Ginnie Mae I Pool 462497, 6.500%, 15/01/2028		4,782	0.00
6,361 USD	Ginnie Mae I Pool 467705, 6.500%, 15/03/2028		7,261	0.00
49,676 USD	Ginnie Mae I Pool 474675, 6.000%, 15/10/2028		56,896	0.00
950 USD	Ginnie Mae I Pool 479232, 8.000%, 15/03/2030		974	0.00
1,700 USD	Ginnie Mae I Pool 486201, 8.000%, 15/04/2030		1,760	0.00
4,611 USD	Ginnie Mae I Pool 520777, 8.000%, 15/07/2030		5,412	0.00
1,873 USD	Ginnie Mae I Pool 530243, 8.000%, 15/01/2031		2,067	0.00
460 USD	Ginnie Mae I Pool 564763, 8.000%, 15/08/2031		538	0.00
24,879 USD	Ginnie Mae I Pool 577433, 6.000%, 15/02/2032		29,098	0.00
8,999 USD	Ginnie Mae I Pool 591860, 6.000%, 15/01/2033		10,550	0.00
30,632 USD	Ginnie Mae I Pool 605731, 6.500%, 15/10/2034		34,980	0.00
87,438 USD	Ginnie Mae I Pool 644862, 5.500%, 15/06/2035		100,157	0.01
194,629 USD	Ginnie Mae I Pool 652541, 6.000%, 15/05/2036		226,795	0.02
37,122 USD	Ginnie Mae I Pool 677100, 5.500%, 15/07/2038		42,243	0.00
221,559 USD	Ginnie Mae I Pool 698035, 6.000%, 15/01/2039		253,322	0.02
216,088 USD	Ginnie Mae I Pool 698236, 5.000%, 15/06/2039		239,833	0.02
443,010 USD	Ginnie Mae I Pool 710309, 6.000%, 15/04/2039		509,159	0.04
384,090 USD	Ginnie Mae I Pool 723434, 5.000%, 15/11/2039		425,945	0.03
154,890 USD	Ginnie Mae I Pool 737191, 5.000%, 15/04/2040		171,817	0.01
157,015 USD	Ginnie Mae I Pool 737193, 5.000%, 15/04/2040		174,406	0.01
62,581 USD	Ginnie Mae I Pool 765302, 4.500%, 15/05/2041		68,019	0.01
9,684 USD	Ginnie Mae I Pool 782071, 7.000%, 15/05/2033		11,686	0.00
109,533 USD	Ginnie Mae I Pool 782754, 6.000%, 15/09/2039		125,215	0.01
378,645 USD	Ginnie Mae I Pool 782885, 5.500%, 15/12/2039		427,899	0.03
530,164 USD	Ginnie Mae I Pool 783024, 5.000%, 15/07/2040		588,427	0.04
193,792 USD	Ginnie Mae I Pool 783184, 6.000%, 15/05/2040		221,533	0.02
1,421,472 USD	Ginnie Mae I Pool 783237, 4.000%, 15/01/2041		1,517,114	0.12
128,446 USD	Ginnie Mae I Pool 783551, 6.000%, 15/12/2040		146,836	0.01
76,572 USD	Ginnie Mae I Pool 783622, 6.000%, 15/06/2041		87,588	0.01
606,825 USD	Ginnie Mae I Pool 783647, 5.500%, 15/09/2035		700,386	0.05
413,806 USD	Ginnie Mae I Pool 783727, 6.000%, 15/06/2041		473,051	0.04
262,418 USD	Ginnie Mae I Pool AA6294, 3.000%, 15/04/2043		265,885	0.02
84,296 USD	Ginnie Mae I Pool AD8901, 3.000%, 15/04/2043		85,410	0.01
444,181 USD	Ginnie Mae I Pool AD9109, 3.000%, 15/05/2043		450,050	0.03

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

# Wellington Management Portfolios (Dublin) plc

## Global Bond Portfolio (Continued)

Schedule of Investments (US Dollars)

June 30, 2015

<i>Holding/ Nominal</i>	<i>Investment</i>		<i>Fair Value</i>	<i>% Net Assets</i>
<b>Mortgage Backed Securities (December 31, 2014: 14.43%) (Continued)</b>				
439,553 USD	Ginnie Mae I Pool AD9302, 3.000%, 15/06/2043	\$	445,319	0.03%
2,248,990 USD	Ginnie Mae I Pool AE7511, 3.000%, 15/06/2043		2,278,707	0.17
112,790 USD	Ginnie Mae I Pool AE7714, 3.000%, 15/08/2043		114,275	0.01
1,100,000 USD	Ginnie Mae I Pool TBA, 3.500%, 15/07/2045		1,141,250	0.09
950,000 USD	Ginnie Mae I Pool TBA, 5.000%, 15/07/2045		1,051,360	0.08
100,000 USD	Ginnie Mae I Pool TBA, 5.500%, 15/07/2045		112,625	0.01
3,056,837 USD	Ginnie Mae II Pool 005175, 4.500%, 20/09/2041		3,343,572	0.25
252,766 USD	Ginnie Mae II Pool MA0532, 2.500%, 20/11/2042		243,853	0.02
1,161,283 USD	Ginnie Mae II Pool MA1156, 3.000%, 20/07/2043		1,180,131	0.09
2,250,000 USD	Ginnie Mae II Pool TBA, 3.000%, 15/07/2045		2,271,445	0.17
9,750,000 USD	Ginnie Mae II Pool TBA, 3.500%, 15/07/2045		10,119,816	0.77
6,300,000 USD	Ginnie Mae II Pool TBA, 4.000%, 15/07/2045		6,676,893	0.51
2,150,000 USD	Ginnie Mae II Pool TBA, 4.500%, 15/07/2045		2,318,641	0.18
367,610 USD	GMAC Commercial Mortgage Securities Incorporated, 5.238%, 10/11/2045		369,632	0.03
2,448 USD	Government National Mortgage Association (HB), 7.500%, 16/09/2035		2,866	0.00
3,533 USD	Government National Mortgage Association (HC), 7.500%, 16/09/2035		4,102	0.00
2,225,103 USD	GS Mortgage Securities Trust, 1.821%, 10/08/2044		1,147,719	0.01
16,753,293 USD	GS Mortgage Securities Trust, 0.344%, 10/07/2046		170,180	0.01
595,000 USD	GS Mortgage Securities Trust, 5.029%, 10/04/2047		554,666	0.04
339,985 USD	Hilton USA Trust, 2.934%, 05/11/2030		340,089	0.03
643,030 USD	JPMorgan Chase Commercial Mortgage Securities Trust, 5.421%, 12/01/2043		644,119	0.05
290,514 USD	JPMorgan Chase Commercial Mortgage Securities Trust, 6.100%, 15/04/2045		297,300	0.02
100,000 USD	JPMorgan Chase Commercial Mortgage Securities Trust, 4.821%, 15/10/2045		97,088	0.01
340,000 USD	JPMorgan Chase Commercial Mortgage Securities Trust, 5.500%, 15/08/2046		355,457	0.03
915,419 USD	JPMorgan Chase Commercial Mortgage Securities Trust, 5.336%, 15/05/2047		956,481	0.07
6,019,216 USD	JPMorgan Chase Commercial Mortgage Securities Trust, 1.031%, 15/09/2047		289,500	0.02
1,685,562 USD	JPMorgan Chase Commercial Mortgage Securities Trust, 5.885%, 12/02/2049		1,790,155	0.14
2,480,163 USD	JPMorgan Chase Commercial Mortgage Securities Trust, 1.689%, 12/02/2051		2,447,684	0.19
207,072 USD	JPMorgan Chase Commercial Mortgage Securities Trust, 6.068%, 12/02/2051		224,129	0.02
742,574 USD	JPMorgan Chase Commercial Mortgage Securities Trust, 5.716%, 15/02/2051		793,369	0.06
281,216 USD	LB-UBS Commercial Mortgage Trust, 5.430%, 15/02/2040		297,289	0.02
1,283,038 USD	LB-UBS Commercial Mortgage Trust, 5.858%, 15/07/2040		1,352,956	0.10
413,121 USD	LB-UBS Commercial Mortgage Trust, 6.321%, 15/04/2041		449,298	0.03
273,232 USD	LB-UBS Commercial Mortgage Trust, 5.866%, 15/09/2045		295,929	0.02
340,000 USD	Merrill Lynch Mortgage Trust, 5.137%, 12/07/2038		340,032	0.03
996,040 USD	ML-CFC Commercial Mortgage Trust, 5.378%, 12/08/2048		1,039,036	0.08
340,000 USD	ML-CFC Commercial Mortgage Trust, 5.419%, 12/08/2048		356,587	0.03
1,219,696 USD	Morgan Stanley Capital I Trust, 5.826%, 11/06/2042		1,304,891	0.10
195,035 USD	Morgan Stanley Capital I Trust, 5.362%, 14/11/2042		195,132	0.01
100,000 USD	Morgan Stanley Capital I Trust, 6.460%, 11/01/2043		103,912	0.01
345,047 USD	Morgan Stanley Capital I Trust, 5.569%, 15/12/2044		366,637	0.03
945,000 USD	Morgan Stanley Capital I Trust, 5.692%, 15/04/2049		1,000,357	0.08
601,199 USD	Morgan Stanley Capital I Trust, 5.809%, 12/12/2049		645,889	0.05
115,000 USD	Morgan Stanley Capital I Trust, 5.553%, 12/10/2052		116,072	0.01
80,000 USD	Morgan Stanley Capital I Trust, 5.553%, 12/10/2052 (E)		79,958	0.01
685,600 USD	Morgan Stanley Re-REMIC Trust, 5.989%, 12/08/2045		726,651	0.06
1,066,965 USD	Morgan Stanley Re-REMIC Trust, 5.989%, 15/08/2045		1,130,851	0.09
325,000 GBP	Trafford Centre Finance Limited, 4.250%, 28/04/2024		530,600	0.04
480,000 USD	UBS-Barclays Commercial Mortgage Trust, 3.185%, 10/03/2046		485,883	0.04
440,000 USD	Wachovia Bank Commercial Mortgage Trust, 5.703%, 15/03/2042		439,025	0.03
389,136 USD	Wachovia Bank Commercial Mortgage Trust, 5.418%, 15/01/2045		391,343	0.03
55,000 USD	Wells Fargo Commercial Mortgage Trust, 4.243%, 15/05/2048		48,069	0.00
301,535 USD	Wells Fargo Mortgage Backed Securities Trust, 2.617%, 25/02/2035		303,908	0.02
885,000 USD	WF-RBS Commercial Mortgage Trust, 4.902%, 15/06/2044		992,475	0.08
105,000 USD	WF-RBS Commercial Mortgage Trust, 3.440%, 15/04/2045		109,550	0.01
370,000 USD	WF-RBS Commercial Mortgage Trust, 5.747%, 15/04/2045		382,949	0.03
580,000 USD	WF-RBS Commercial Mortgage Trust, 2.870%, 15/11/2045		581,055	0.04
590,000 USD	WF-RBS Commercial Mortgage Trust, 3.881%, 15/08/2046		627,779	0.05
2,666,422 USD	WF-RBS Commercial Mortgage Trust, 1.614%, 15/03/2047		2,120,019	0.02
<b>Total Mortgage Backed Securities</b>		<b>\$</b>	<b>187,073,552</b>	<b>14.27%</b>

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

# Wellington Management Portfolios (Dublin) plc

## Global Bond Portfolio (Continued)

Schedule of Investments (US Dollars)

June 30, 2015

<i>Holding/ Nominal</i>	<i>Investment</i>		<i>Fair Value</i>	<i>% Net Assets</i>
<b>Municipals (December 31, 2014: 0.41%)</b>				
2,215,000 USD	Los Angeles County Metropolitan Transportation Authority, 5.735%, 01/06/2039	\$	2,659,284	0.20%
2,040,000 USD	University of California, 4.601%, 15/05/2031		2,161,421	0.17
<b>Total Municipals</b>		<b>\$</b>	<b>4,820,705</b>	<b>0.37%</b>
<b>Non - US Governments (December 31, 2014: 39.18%)</b>				
2,765,000 AUD	Australia Government Bond, 6.000%, 15/02/2017	\$	2,261,173	0.17%
4,700,000 AUD	Australia Government Bond, 5.250%, 15/03/2019		4,014,706	0.31
3,360,000 AUD	Australia Government Bond, 4.500%, 15/04/2020		2,840,446	0.22
2,970,000 AUD	Australia Government Bond, 5.750%, 15/05/2021		2,688,609	0.21
6,055,000 AUD	Australia Government Bond, 2.750%, 21/04/2024		4,594,517	0.35
995,000 AUD	Australia Government Bond, 4.500%, 21/04/2033		868,759	0.07
1,075,000 EUR	Austria Government Bond, 3.200%, 20/02/2017		1,266,014	0.10
1,810,000 EUR	Austria Government Bond, 1.150%, 19/10/2018		2,096,281	0.16
1,305,000 EUR	Austria Government Bond, 1.650%, 21/10/2024		1,536,970	0.12
925,000 EUR	Austria Government Bond, 4.150%, 15/03/2037		1,494,792	0.11
340,000 EUR	Austria Government Bond, 3.150%, 20/06/2044		493,840	0.04
5,110,000 EUR	Belgium Government Bond, 1.250%, 22/06/2018		5,911,340	0.45
3,170,000 EUR	Belgium Government Bond, 2.600%, 22/06/2024		3,998,346	0.31
960,000 EUR	Belgium Government Bond, 5.000%, 28/03/2035		1,621,574	0.12
415,000 EUR	Belgium Government Bond, 4.250%, 28/03/2041		668,871	0.05
340,000 EUR	Belgium Government Bond, 3.750%, 22/06/2045		512,983	0.04
1,550,000 USD	Brazil Government International Bond, 4.250%, 07/01/2025		1,494,588	0.11
3,740,000 EUR	Bundesrepublik Deutschland, 2.000%, 15/08/2023		4,648,104	0.35
5,030,000 EUR	Bundesrepublik Deutschland, 1.500%, 15/05/2024		6,004,212	0.46
3,900,000 EUR	Bundesrepublik Deutschland, 1.000%, 15/08/2024		4,452,893	0.34
3,110,000 EUR	Bundesrepublik Deutschland, 4.750%, 04/07/2034		5,394,314	0.41
1,680,000 EUR	Bundesrepublik Deutschland, 2.500%, 04/07/2044		2,284,948	0.17
8,050,000 CAD	Canada Government Bond, 1.250%, 01/02/2016		6,473,587	0.49
5,250,000 CAD	Canada Government Bond, 1.750%, 01/03/2019		4,389,536	0.33
3,830,000 CAD	Canada Government Bond, 1.750%, 01/09/2019		3,204,877	0.24
4,200,000 CAD	Canada Government Bond, 2.500%, 01/06/2024		3,614,826	0.28
985,000 CAD	Canada Government Bond, 5.750%, 01/06/2033		1,207,405	0.09
3,080,000 CAD	Canada Government Bond, 4.000%, 01/06/2041		3,270,213	0.25
830,000 CAD	Canada Government Bond, 3.500%, 01/12/2045		837,379	0.06
600,000 USD	Colombia Government International Bond, 4.375%, 12/07/2021		629,100	0.05
22,000,000 CZK	Czech Republic Government Bond, 3.850%, 29/09/2021		1,078,621	0.08
11,605,000 DKK	Denmark Government Bond, 4.000%, 15/11/2019		2,032,370	0.16
11,590,000 DKK	Denmark Government Bond, 1.500%, 15/11/2023		1,841,749	0.14
4,365,000 DKK	Denmark Government Bond, 4.500%, 15/11/2039		1,025,704	0.08
1,525,000 EUR	Finland Government Bond, 1.500%, 15/04/2023		1,793,958	0.14
5,200,000 EUR	Fondo de Amortizacion del Deficit Electrico, 2.250%, 17/12/2016		5,952,852	0.45
2,200,000 EUR	Fondo de Amortizacion del Deficit Electrico, 1.875%, 17/09/2017		2,519,965	0.19
2,630,000 EUR	France Government Bond OAT, 5.000%, 25/10/2016		3,130,471	0.24
7,590,000 EUR	France Government Bond OAT, 0.500%, 25/11/2019		8,561,151	0.65
6,370,000 EUR	France Government Bond OAT, zero coupon 25/05/2020		6,984,178	0.53
6,955,000 EUR	France Government Bond OAT, 0.500%, 25/05/2025		7,255,594	0.55
4,780,000 EUR	France Government Bond OAT, 2.500%, 25/05/2030		5,895,073	0.45
930,000 EUR	France Government Bond OAT, 4.750%, 25/04/2035		1,523,936	0.12
2,755,000 EUR	France Government Bond OAT, 3.250%, 25/05/2045		3,780,870	0.29
4,410,000 EUR	French Treasury Note BTAN, 1.000%, 25/07/2017		5,031,273	0.38
875,000 USD	Indonesia Government International Bond, 5.875%, 15/01/2024		969,500	0.07
1,600,000 EUR	Ireland Government Bond, 4.500%, 18/10/2018		2,030,882	0.15
2,550,000 EUR	Ireland Government Bond, 0.800%, 15/03/2022		2,816,719	0.21
3,505,000 ILS	Israel Government Bond - Fixed, 4.250%, 31/03/2023		1,077,636	0.08
4,770,000 EUR	Italy Buoni Poliennali Del Tesoro, 3.750%, 01/08/2016		5,516,981	0.42
4,750,000 EUR	Italy Buoni Poliennali Del Tesoro, 1.150%, 15/05/2017		5,365,766	0.41
4,305,000 EUR	Italy Buoni Poliennali Del Tesoro, 1.500%, 01/08/2019		4,900,310	0.37
7,550,000 EUR	Italy Buoni Poliennali Del Tesoro, 4.000%, 01/09/2020		9,554,318	0.73
1,660,000 EUR	Italy Buoni Poliennali Del Tesoro, 5.000%, 01/03/2022		2,231,878	0.17

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

# Wellington Management Portfolios (Dublin) plc

## Global Bond Portfolio (Continued)

### Schedule of Investments (US Dollars)

June 30, 2015

<i>Holding/ Nominal</i>	<i>Investment</i>		<i>Fair Value</i>	<i>% Net Assets</i>
<b>Non - US Governments (December 31, 2014: 39.18%) (Continued)</b>				
2,480,000 EUR	Italy Buoni Poliennali Del Tesoro, 5.500%, 01/11/2022	\$	3,422,027	0.26 %
4,180,000 EUR	Italy Buoni Poliennali Del Tesoro, 2.500%, 01/12/2024		4,750,643	0.36
885,000 EUR	Italy Buoni Poliennali Del Tesoro, 4.500%, 01/03/2026		1,173,142	0.09
5,270,000 EUR	Italy Buoni Poliennali Del Tesoro, 3.500%, 01/03/2030		6,408,108	0.49
1,920,000 EUR	Italy Buoni Poliennali Del Tesoro, 4.000%, 01/02/2037		2,401,589	0.18
1,250,000 EUR	Italy Buoni Poliennali Del Tesoro, 4.750%, 01/09/2044		1,755,281	0.13
5,363,500,000 JPY	Japan Government Five Year Bond, 0.300%, 20/09/2018		44,231,200	3.37
1,147,000,000 JPY	Japan Government Ten Year Bond, 0.900%, 20/06/2022		9,821,700	0.75
797,850,000 JPY	Japan Government Ten Year Bond, 0.800%, 20/09/2023		6,773,976	0.52
950,000,000 JPY	Japan Government Ten Year Bond, 0.300%, 20/12/2024		7,681,511	0.59
1,108,150,000 JPY	Japan Government Thirty Year Bond, 2.300%, 20/03/2039		10,832,439	0.83
312,350,000 JPY	Japan Government Thirty Year Bond, 1.900%, 20/09/2042		2,841,837	0.22
912,800,000 JPY	Japan Government Thirty Year Bond, 1.800%, 20/03/2043		8,132,338	0.62
1,079,100,000 JPY	Japan Government Twenty Year Bond, 2.100%, 20/12/2027		10,374,078	0.79
1,116,900,000 JPY	Japan Government Twenty Year Bond, 2.200%, 20/09/2028		10,884,346	0.83
1,809,200,000 JPY	Japan Government Twenty Year Bond, 1.700%, 20/06/2033		16,346,746	1.25
7,000,000 USD	Kommunalbanken AS, 1.000%, 15/03/2018		6,970,411	0.53
4,000,000,000 KRW	Korea Treasury Bond, 4.000%, 10/03/2016		3,644,974	0.28
5,000,000,000 KRW	Korea Treasury Bond, 3.500%, 10/09/2016		4,580,158	0.35
1,613,300,000 KRW	Korea Treasury Bond, 2.750%, 10/03/2018		1,482,440	0.11
6,420,740,000 KRW	Korea Treasury Bond, 4.250%, 10/06/2021		6,408,363	0.49
1,591,570,000 KRW	Korea Treasury Bond, 5.500%, 10/03/2028		1,876,368	0.14
1,900,000,000 KRW	Korea Treasury Bond, 4.000%, 10/12/2031		2,008,949	0.15
2,825,000 MYR	Malaysia Government Bond, 5.734%, 30/07/2019		808,491	0.06
3,195,000 MYR	Malaysia Government Bond, 3.418%, 15/08/2022		819,708	0.06
5,525,000 MYR	Malaysia Government Bond, 3.955%, 15/09/2025		1,457,030	0.11
14,781,000 MXN	Mexico Bonos, 8.000%, 11/06/2020		1,051,823	0.08
33,163,900 MXN	Mexico Bonos, 6.500%, 10/06/2021		2,207,086	0.17
25,249,600 MXN	Mexico Bonos, 10.000%, 05/12/2024		2,065,535	0.16
3,290,000 EUR	Netherlands Government Bond, 1.250%, 15/01/2019		3,828,553	0.29
2,290,000 EUR	Netherlands Government Bond, 0.250%, 15/01/2020		2,563,247	0.20
2,105,000 EUR	Netherlands Government Bond, 2.000%, 15/07/2024		2,570,963	0.20
820,000 EUR	Netherlands Government Bond, 4.000%, 15/01/2037		1,324,265	0.10
425,000 EUR	Netherlands Government Bond, 3.750%, 15/01/2042		692,412	0.05
1,750,000 NZD	New Zealand Government Bond, 5.000%, 15/03/2019		1,269,242	0.10
10,580,000 NOK	Norway Government Bond, 4.500%, 22/05/2019		1,524,784	0.12
510,000 USD	Peru Government International Bond, 7.125%, 30/03/2019		594,788	0.05
700,000 USD	Philippine Government International Bond, 4.200%, 21/01/2024		764,400	0.06
4,800,000 PLN	Poland Government Bond, 5.750%, 25/10/2021		1,481,709	0.11
450,000 USD	Poland Government International Bond, 6.375%, 15/07/2019		520,515	0.04
480,000 USD	Poland Government International Bond, 5.125%, 21/04/2021		534,120	0.04
340,000 EUR	Poland Government International Bond, 5.250%, 20/01/2025		493,942	0.04
1,425,000 EUR	Portugal Obrigacoes do Tesouro OT, 3.875%, 15/02/2030		1,677,490	0.13
3,000,000 CAD	Province of British Columbia Canada, 2.250%, 01/03/2019		2,507,115	0.19
1,350,000 USD	Province of Ontario Canada, 3.200%, 16/05/2024		1,402,650	0.11
4,870,000 CAD	Province of Ontario Canada, 3.500%, 02/06/2024		4,263,779	0.33
980,000 CAD	Province of Ontario Canada, 3.450%, 02/06/2045		824,393	0.06
315,000 USD	Province of Quebec Canada, 3.500%, 29/07/2020		338,025	0.03
250,000 USD	Province of Quebec Canada, 2.625%, 13/02/2023		251,503	0.02
1,910,000 CAD	Province of Quebec Canada, 3.000%, 01/09/2023		1,620,017	0.12
780,000 CAD	Province of Quebec Canada, 3.500%, 01/12/2045		656,807	0.05
295,000 EUR	Romania Government International Bond, 4.625%, 18/09/2020		370,802	0.03
125,000 EUR	Romania Government International Bond, 3.625%, 24/04/2024		146,928	0.01
700,000 SGD	Singapore Government Bond, 4.000%, 01/09/2018		562,755	0.04
100,000 SGD	Singapore Government Bond, 3.500%, 01/03/2027		79,799	0.01
575,000 SGD	Singapore Government Bond, 2.750%, 01/04/2042		404,614	0.03
510,000 EUR	Slovakia Government Bond, 3.375%, 15/11/2024		675,043	0.05
13,640,000 ZAR	South Africa Government Bond, 8.250%, 15/09/2017		1,146,970	0.09
13,000,000 ZAR	South Africa Government Bond, 6.750%, 31/03/2021		1,014,109	0.08
15,085,000 ZAR	South Africa Government Bond, 8.000%, 31/01/2030		1,173,875	0.09

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

# Wellington Management Portfolios (Dublin) plc

## Global Bond Portfolio (Continued)

Schedule of Investments (US Dollars)

June 30, 2015

<i>Holding/ Nominal</i>	<i>Investment</i>		<i>Fair Value</i>	<i>% Net Assets</i>
<b>Non - US Governments (December 31, 2014: 39.18%) (Continued)</b>				
3,540,000 EUR	Spain Government Bond, 4.500%, 31/01/2018	\$	4,339,373	0.33 %
6,270,000 EUR	Spain Government Bond, 1.400%, 31/01/2020		7,083,391	0.54
1,055,000 EUR	Spain Government Bond, 5.850%, 31/01/2022		1,477,344	0.11
3,820,000 EUR	Spain Government Bond, 2.750%, 31/10/2024		4,427,558	0.34
1,270,000 EUR	Spain Government Bond, 1.600%, 30/04/2025		1,333,528	0.10
x570,000 EUR	Spain Government Bond, 4.200%, 31/01/2037		736,900	0.06
1,450,000 EUR	Spain Government Bond, 4.700%, 30/07/2041		2,016,902	0.15
555,000 EUR	Spain Government Bond, 5.150%, 31/10/2044		827,350	0.06
29,755,000 SEK	Sweden Government Bond, 3.750%, 12/08/2017		3,892,804	0.30
7,285,000 SEK	Sweden Government Bond, 4.250%, 12/03/2019		1,015,155	0.08
9,350,000 SEK	Sweden Government Bond, 1.500%, 13/11/2023		1,186,343	0.09
2,530,000 CHF	Switzerland Government Bond, 3.000%, 08/01/2018		2,977,690	0.23
4,570,000 CHF	Switzerland Government Bond, 2.000%, 25/05/2022		5,638,286	0.43
850,000 CHF	Switzerland Government Bond, 1.500%, 30/04/2042		1,081,569	0.08
50,000,000 THB	Thailand Government Bond, 3.875%, 13/06/2019		1,577,846	0.12
97,250,000 THB	Thailand Government Bond, 3.650%, 17/12/2021		3,051,985	0.23
5,065,000 TRY	Turkey Government Bond, 8.800%, 14/11/2018		1,852,818	0.14
1,750,000 USD	Turkey Government International Bond, 5.750%, 22/03/2024		1,900,938	0.15
6,200,000 GBP	United Kingdom Gilt, 1.250%, 22/07/2018		9,820,129	0.75
4,430,000 GBP	United Kingdom Gilt, 2.000%, 22/07/2020		7,133,436	0.54
1,585,000 GBP	United Kingdom Gilt, 4.000%, 07/03/2022		2,858,469	0.22
2,080,000 GBP	United Kingdom Gilt, 1.750%, 07/09/2022		3,258,754	0.25
2,565,000 GBP	United Kingdom Gilt, 2.750%, 07/09/2024		4,271,941	0.33
2,050,000 GBP	United Kingdom Gilt, 5.000%, 07/03/2025		4,066,512	0.31
3,720,000 GBP	United Kingdom Gilt, 4.250%, 07/12/2027		7,108,754	0.54
2,475,000 GBP	United Kingdom Gilt, 4.750%, 07/12/2030		5,053,811	0.39
3,615,000 GBP	United Kingdom Gilt, 4.250%, 07/03/2036		7,148,171	0.55
1,235,000 GBP	United Kingdom Gilt, 4.250%, 07/12/2040		2,497,613	0.19
1,770,000 GBP	United Kingdom Gilt, 4.500%, 07/12/2042		3,766,015	0.29
2,385,000 GBP	United Kingdom Gilt, 3.250%, 22/01/2044		4,139,175	0.32
1,240,000 GBP	United Kingdom Gilt, 3.500%, 22/01/2045		2,257,014	0.17
2,930,000 GBP	United Kingdom Gilt, 3.750%, 22/07/2052		5,787,023	0.44
<b>Total Non - US Governments</b>		<b>\$</b>	<b>513,723,466</b>	<b>39.19 %</b>
<b>Real Estate (December 31, 2014: 0.36%)</b>				
2,280,000 EUR	Cie de Financement Foncier SA, 2.375%, 21/11/2022	\$	2,832,044	0.22 %
3,400,000 EUR	Prologis LP, 1.375%, 13/05/2021		3,694,444	0.28
925,000 EUR	Unibail-Rodamco SE, 2.500%, 26/02/2024		1,097,221	0.08
<b>Total Real Estate</b>		<b>\$</b>	<b>7,623,709</b>	<b>0.58 %</b>
<b>Supranationals (December 31, 2014: 1.03%)</b>				
7,900,000 GBP	European Investment Bank, 0.820%, 16/04/2019	\$	12,531,754	0.96 %
<b>Total Supranationals</b>		<b>\$</b>	<b>12,531,754</b>	<b>0.96 %</b>
<b>Telecommunication Services (December 31, 2014: 0.40%)</b>				
<b>Transportation (December 31, 2014: 0.52%)</b>				
1,620,000 USD	Canadian Pacific Railway Company, 4.450%, 15/03/2023	\$	1,742,420	0.13 %
930,000 EUR	Heathrow Funding Limited, 1.875%, 23/05/2022		1,073,002	0.08
545,000 USD	Penske Truck Leasing Finance Corporation, 2.500%, 15/06/2019		540,303	0.04
1,735,000 EUR	Ryanair Limited, 1.125%, 10/03/2023		1,816,505	0.14
1,800,000 GBP	Transport for London, 1.250%, 21/11/2017		2,837,890	0.22
<b>Total Transportation</b>		<b>\$</b>	<b>8,010,120</b>	<b>0.61 %</b>
<b>US Treasuries (December 31, 2014: 8.46%)</b>				
7,560,000 USD	United States Treasury Bond, 4.500%, 15/02/2036	\$	9,507,879	0.72 %

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

# Wellington Management Portfolios (Dublin) plc

## Global Bond Portfolio (Continued)

Schedule of Investments (US Dollars)

June 30, 2015

<i>Holding/ Nominal</i>	<i>Investment</i>	<i>Fair Value</i>	<i>% Net Assets</i>
<b>US Treasuries (December 31, 2014: 8.46%) (Continued)</b>			
7,085,000 USD	United States Treasury Bond, 3.125%, 15/02/2043	\$ 7,096,067	0.54 %
12,115,000 USD	United States Treasury Bond, 3.625%, 15/02/2044	13,321,763	1.01
1,180,000 USD	United States Treasury Bond, 3.000%, 15/11/2044	1,154,464	0.09
38,025,000 USD	United States Treasury Note, 0.875%, 31/12/2016	38,250,792	2.92
5,870,000 USD	United States Treasury Note, 0.750%, 31/12/2017	5,858,078	0.45
8,500,000 USD	United States Treasury Note, 1.500%, 31/08/2018	8,611,563	0.66
62,070,000 USD	United States Treasury Note, 1.000%, 30/09/2019	60,915,870	4.65
2,500,000 USD	United States Treasury Note, 2.500%, 15/05/2024	2,542,970	0.19
3,000,000 USD	United States Treasury Note, 2.250%, 15/11/2024	2,981,952	0.23
<b>Total US Treasuries</b>		<b>\$ 150,241,398</b>	<b>11.46 %</b>
<b>Utilities (December 31, 2014: 1.53%)</b>			
250,000 USD	Dominion Resources Incorporated, 5.200%, 15/08/2019	\$ 276,862	0.02 %
1,175,000 USD	Dominion Resources Incorporated, 2.750%, 15/09/2022	1,137,087	0.09
1,775,000 USD	Dominion Resources Incorporated, 3.625%, 01/12/2024	1,763,562	0.14
1,820,000 USD	Electricite de France SA, 4.875%, 22/01/2044	1,905,962	0.15
1,600,000 EUR	Electricite de France SA, 4.250%, 31/12/2049	1,862,229	0.14
900,000 EUR	Gas Natural Fenosa Finance BV, 1.375%, 21/01/2025	932,405	0.07
800,000 EUR	GDF Suez, 1.375%, 19/05/2020	916,171	0.07
600,000 EUR	GDF Suez, 2.375%, 19/05/2026	711,162	0.05
970,000 EUR	Kinder Morgan Incorporated, 1.500%, 16/03/2022	1,042,007	0.08
2,780,000 CAD	Muskat Falls, 3.630%, 01/06/2029	2,525,852	0.19
2,000,000 EUR	National Grid North America Incorporated, 0.750%, 11/02/2022	2,142,865	0.16
1,050,000 USD	Oncor Electric Delivery Company LLC, 7.000%, 01/09/2022	1,293,676	0.10
1,265,000 EUR	Terna Rete Elettrica Nazionale SpA, 0.875%, 02/02/2022	1,340,002	0.10
2,305,000 USD	TransCanada PipeLines Limited, 2.500%, 01/08/2022	2,190,040	0.17
1,115,000 USD	Williams Partners LP, 4.300%, 04/03/2024	1,098,584	0.08
<b>Total Utilities</b>		<b>\$ 21,138,466</b>	<b>1.61 %</b>
<b>Short Term Securities (December 31, 2014: 3.30%)</b>			
16,015,000 USD	State Street Repurchase Agreement, 0.000%, 01/07/2015 <sup>1</sup>	\$ 16,015,000	1.22 %
<b>Total Short Term Securities</b>		<b>\$ 16,015,000</b>	<b>1.22 %</b>
<b>Total Transferable Securities (Cost 2015: \$1,472,353,444)</b>		<b>\$ 1,404,361,271</b>	<b>107.12 %</b>

### Financial Derivatives Instruments (December 31, 2014: 0.07%)

#### Bond forwards<sup>2,3</sup> (December 31, 2014: 0.01%)

<i>Notional Amount</i>	<i>CCY</i>	<i>Investment</i>	<i>Termination Date</i>	<i>Unrealised Appreciation/ (Depreciation) USD</i>	<i>% Net Assets</i>
(753,950,000)	JPY	Japan Government Ten Year Bond, 0.300%, 20/12/2024	21/07/2015	\$ 151,570	0.01 %
Bond Forwards at positive fair value				151,570	0.01
<b>Total Bond Forwards</b>				<b>\$ 151,570</b>	<b>0.01 %</b>

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



# Wellington Management Portfolios (Dublin) plc

## Global Bond Portfolio (Continued)

Schedule of Investments (US Dollars)

June 30, 2015

### Credit Default Swaps<sup>2</sup> (December 31, 2014: (0.01)%)

Notional Amount	CCY	Underlying Security	Premium	Termination Date	Counterparty	Fair Value USD	% Net Assets
<b>Protection Bought</b>							
325,000	USD	CMBX.NA.AM.4	0.500%	17/02/2051	Bank of America	\$ 6,429	0.00%
35,000	USD	CMBX.NA.AM.4	0.500%	17/02/2051	Credit Suisse	692	0.00
180,000	USD	CMBX.NA.AM.4	0.500%	17/02/2051	Goldman Sachs	3,561	0.00
345,000	USD	CMBX.NA.AM.4	0.500%	17/02/2051	Morgan Stanley	6,824	0.00
<b>Protection Sold</b>							
325,000	USD	CMBX.NA.AAA.8	0.500%	17/10/2057	Barclays Bank	\$ (13,893)	(0.00)%
1,830,000	USD	CMBX.NA.AAA.6	0.500%	11/05/2063	Credit Suisse	(35,224)	(0.01)
365,000	USD	CMBX.NA.AAA.7	0.500%	17/01/2047	Credit Suisse	(10,962)	(0.00)
790,000	USD	CMBX.NA.AAA.7	0.500%	17/01/2047	Credit Suisse	(23,725)	(0.00)
1,750,000	USD	CMBX.NA.AAA.8	2.000%	17/10/2057	Credit Suisse	(74,810)	(0.01)
780,000	USD	CMBX.NA.AAA.7	0.500%	17/01/2047	Deutsche Bank	(23,425)	(0.00)
475,000	USD	CMBX.NA.A.8	0.500%	17/10/2057	Morgan Stanley	(15,294)	(0.00)
890,000	USD	CMBX.NA.AAA.6	0.500%	11/05/2063	Morgan Stanley	(17,131)	(0.00)
110,000	USD	CMBX.NA.AAA.7	0.500%	17/01/2047	Morgan Stanley	(3,303)	(0.00)
60,000	USD	CMBX.NA.AAA.8	0.500%	17/10/2057	Morgan Stanley	(2,565)	(0.00)
140,000	USD	CMBX.NA.AAA.8	0.500%	17/10/2057	Morgan Stanley	(5,985)	(0.00)
510,000	USD	CMBX.NA.AAA.8	0.500%	17/10/2057	Morgan Stanley	(21,802)	(0.00)
Credit Default Swaps at positive fair value						17,506	0.00
Credit Default Swaps at negative fair value						(248,119)	(0.02)
<b>Total Credit Default Swaps</b>						<b>\$ (230,613)</b>	<b>(0.02)%</b>

### Interest Rate Swaps<sup>2</sup> (December 31, 2014: 0.11%)

Notional Amount	CCY	Fund Pays	Fund Receives	Termination Date	Counterparty	Fair Value USD	% Net Assets
43,365,000	GBP	6 Month LIBOR	1.315%	15/06/2017	Deutsche Bank	\$ (23,569)	(0.00)%
43,365,000	GBP	6 Month LIBOR	1.315%	15/06/2017	Deutsche Bank	(23,569)	(0.00)
43,365,000	GBP	6 Month LIBOR	1.315%	15/06/2017	Deutsche Bank	(23,569)	(0.00)
67,105,000	USD	3 Month LIBOR	1.250%	15/06/2017	Deutsche Bank	621	0.00
49,160,000	USD	3 Month LIBOR	1.625%	15/06/2018	Deutsche Bank	33,186	0.00
32,895,000	USD	3 Month LIBOR	1.625%	15/06/2018	Deutsche Bank	22,206	0.00
22,160,000	GBP	6 Month LIBOR	1.890%	21/06/2019	Deutsche Bank	(67,170)	(0.00)
22,465,000	GBP	6 Month LIBOR	1.890%	21/06/2019	Deutsche Bank	(68,095)	(0.01)
22,685,000	GBP	6 Month LIBOR	1.890%	21/06/2019	Deutsche Bank	(68,762)	(0.01)
23,000,000	GBP	6 Month LIBOR	1.890%	21/06/2019	Deutsche Bank	(69,716)	(0.01)
9,710,000	GBP	2.510%	6 Month LIBOR	17/06/2025	Deutsche Bank	62,488	0.00
2,440,000	EUR	6 Month EURIBOR	1.861%	16/09/2025	Deutsche Bank	(2,459)	(0.00)
2,435,000	EUR	6 Month EURIBOR	1.861%	16/09/2025	Deutsche Bank	(2,454)	(0.00)
803,205,000	JPY	0.880%	6 Month LIBOR	16/09/2025	Deutsche Bank	46,740	0.00
11,105,000	USD	2.340%	3 Month LIBOR	15/06/2026	Deutsche Bank	387,821	0.04
120,000	USD	2.340%	3 Month LIBOR	15/06/2026	Deutsche Bank	4,191	0.00
7,465,000	USD	2.340%	3 Month LIBOR	15/06/2026	Deutsche Bank	260,700	0.03
22,760,000	GBP	6 Month LIBOR	1.890%	21/06/2019	Goldman Sachs	(68,989)	(0.01)
5,700,000	EUR	6 Month EURIBOR	0.763%	20/09/2019	Goldman Sachs	15,010	0.00
1,946,065,000	KRW	3 Month KSDA Index	2.240%	16/09/2025	Goldman Sachs	(7,415)	(0.00)
9,885,000	SEK	1.690%	3 Month STIBOR	16/09/2025	Goldman Sachs	(2,270)	(0.00)
1,648,335,000	KRW	3 Month KSDA Index	2.246%	16/09/2025	HSBC	(5,485)	(0.00)
53,895,000	NOK	6 Month NIBOR	1.854%	20/09/2019	JPMorgan Chase	(24,557)	(0.00)
511,070,000	KRW	3 Month KSDA Index	2.243%	16/09/2025	JPMorgan Chase	(1,845)	(0.00)
10,875,000	SEK	1.685%	3 Month STIBOR	16/09/2025	JPMorgan Chase	(1,875)	(0.00)

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

# Wellington Management Portfolios (Dublin) plc

## Global Bond Portfolio (Continued)

Schedule of Investments (US Dollars)

June 30, 2015

### Interest Rate Swaps<sup>2</sup> (December 31, 2014: 0.11%) (Continued)

Notional Amount	CCY	Fund Pays	Fund Receives	Termination Date	Counterparty	Fair Value USD	% Net Assets
8,100,000	SEK	1.675%	3 Month STIBOR	16/09/2025	Morgan Stanley	\$ (469)	(0.00)%
5,705,000	EUR	6 Month EURIBOR	0.763%	20/09/2019	UBS	15,023	0.00
Interest Rate Swaps at positive fair value						847,986	0.07
Interest Rate Swaps at negative fair value						(462,268)	(0.04)
<b>Total Interest Rate Swaps</b>						<b>\$ 385,718</b>	<b>0.03%</b>

### Options Purchased<sup>2</sup> (December 31, 2014: 0.07%)

Notional Amount	Investment	Expiry Date	Counterparty	Fair Value USD	% Net Assets
350,000	Put at 0.89 AUD call CAD	11/09/2015	Bank of America	\$ 9,765	0.00%
2,075,000	Put at 0.76 AUD call USD	28/01/2016	Bank of America	51,354	0.01
400,000	Call at 1.10 USD put CHF	02/07/2015	Citibank	160	0.00
271,000	Call at 1,200.00 USD put KRW	08/09/2015	Goldman Sachs	16,937	0.00
10,485,000	Call at 135.00 USD put JPY	07/12/2015	Goldman Sachs	23,067	0.00
372,238	Put 0.75 AUD call USD	10/12/2015	Goldman Sachs	92,983	0.01
6,450,000	Put at 1.01 AUD call NZD	10/03/2016	Goldman Sachs	8,428	0.00
2,417,488	Put at 0.671 AUD call USD	31/03/2016	Goldman Sachs	16,537	0.00
326,000	Call at 1.432 USD put SGD	07/04/2016	Goldman Sachs	48,085	0.00
4,871,000	Call at 6.35 USD put CNH	23/06/2016	HSBC	63,323	0.01
296,000	Put at 1.50 GBP call USD	01/07/2015	JPMorgan Chase	559	0.00
20,600,000	Call at 1.18 EUR put USD	13/07/2015	JPMorgan Chase	6,886	0.00
2,825,000	Put at 8.95 EUR call SEK	22/12/2015	JPMorgan Chase	29,273	0.00
3,310,000	Put at 0.995AUD call NZD	10/03/2016	JPMorgan Chase	3,307	0.00
2,417,512	Put at 0.671 AUD call USD	31/03/2016	JPMorgan Chase	16,537	0.00
1,375,091	Put at 7.30 EUR call DKK	03/05/2016	JPMorgan Chase	3,984	0.00
2,750,182	Put at 7.30 EUR call DKK	03/05/2016	JPMorgan Chase	7,967	0.00
<b>Total Options Purchased</b>				<b>\$ 399,152</b>	<b>0.03%</b>

### Options Written<sup>2</sup> (December 31, 2014: Nil)

Notional Amount	Investment	Expiry Date	Counterparty	Fair Value USD	% Net Assets
(2,075,000)	Put at 0.70 AUD call USD	28/01/2016	Bank of America	\$ (16,905)	(0.00)%
(2,825,000)	Put at 8.55 EUR call SEK	22/12/2015	JPMorgan Chase	(6,610)	(0.00)
<b>Total Options Written</b>				<b>\$ (23,515)</b>	<b>(0.00)%</b>

### Swaptions Purchased<sup>2</sup> (December 31, 2014: Nil)

Notional Amount	CCY	Investment	Expiry Date	Counterparty	Fair Value USD	% Net Assets
3,640,000	USD	Call on 1.92 3 Month USD-LIBOR-BBA	18/09/2015	Goldman Sachs	\$ 29,517	0.00%
3,640,000	USD	Put on 1.92 3 Month USD-LIBOR-BBA	18/09/2015	Goldman Sachs	26,750	0.00
<b>Total Swaptions Purchased</b>					<b>\$ 56,267</b>	<b>0.00%</b>

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

# Wellington Management Portfolios (Dublin) plc

## Global Bond Portfolio (Continued)

Schedule of Investments (US Dollars)

June 30, 2015

### Traded Forward Contracts - Open Positions<sup>2</sup> (December 31, 2014: (0.10)%)

Maturity Date	Amount Bought	Amount Sold	Counterparty	Unrealised Appreciation/ (Depreciation) USD	% Net Assets
31/07/2015 <sup>(1)</sup>	USD 3,257,309	DKK 21,705,000	Bank of America	\$ 12,917	0.00%
31/07/2015 <sup>(1)</sup>	EUR 505,000	USD 562,821	Bank of Montreal	60	0.00
31/07/2015 <sup>(1)</sup>	GBP 390,000	USD 613,451	Bank of Montreal	(218)	(0.00)
31/07/2015 <sup>(1)</sup>	USD 33,137,687	CAD 41,017,000	Bank of Montreal	295,893	0.02
31/07/2015 <sup>(1)</sup>	USD 1,120,070	EUR 1,005,000	Bank of Montreal	(119)	(0.00)
31/07/2015 <sup>(1)</sup>	USD 954,885	JPY 118,300,000	Bank of Montreal	(12,220)	(0.00)
31/07/2015 <sup>(1)</sup>	GBP 1,715,000	USD 2,695,222	Barclays Bank	1,430	0.00
31/07/2015 <sup>(1)</sup>	USD 76,578	CAD 95,000	Barclays Bank	513	0.00
31/07/2015 <sup>(1)</sup>	USD 1,493,774	EUR 1,335,000	Barclays Bank	5,761	0.00
31/07/2015 <sup>(1)</sup>	USD 436,125	JPY 54,200,000	Barclays Bank	(6,961)	(0.00)
31/07/2015 <sup>(1)</sup>	EUR 6,185,000	USD 6,936,713	Citibank	(42,808)	(0.00)
31/07/2015 <sup>(1)</sup>	USD 252,061,179	EUR 224,746,000	Citibank	1,555,532	0.12
31/07/2015 <sup>(1)</sup>	USD 14,877,193	KRW 16,522,611,000	Citibank	97,361	0.01
31/07/2015 <sup>(1)</sup>	USD 5,798,579	SEK 47,731,000	Citibank	42,833	0.00
31/07/2015 <sup>(1)</sup>	USD 1,363,134	SGD 1,833,000	Citibank	2,425	0.00
31/07/2015 <sup>(1)</sup>	NZD 85,134,000	USD 58,137,157	Commonwealth Bank of Australia	(706,957)	(0.06)
31/07/2015 <sup>(1)</sup>	CHF 106,641,000	USD 114,612,284	HSBC	(379,267)	(0.03)
31/07/2015 <sup>(1)</sup>	GBP 106,996,000	USD 168,163,580	HSBC	76,035	0.01
31/07/2015 <sup>(1)</sup>	USD 4,033,532	CHF 3,753,000	HSBC	13,347	0.00
31/07/2015 <sup>(1)</sup>	USD 65,600,393	GBP 41,739,000	HSBC	(29,661)	(0.00)
31/07/2015 <sup>(1)</sup>	USD 1,239,180	TRY 3,350,000	HSBC	(550)	(0.00)
31/07/2015 <sup>(1)</sup>	USD 2,129,234	ZAR 25,979,000	HSBC	(443)	(0.00)
31/07/2015 <sup>(1)</sup>	USD 893,786	CZK 21,784,000	JPMorgan Chase	3,023	0.00
31/07/2015 <sup>(1)</sup>	USD 1,031,839	ILS 3,875,000	JPMorgan Chase	4,568	0.00
31/07/2015 <sup>(1)</sup>	USD 1,025,446	NOK 8,070,000	JPMorgan Chase	389	0.00
31/07/2015 <sup>(1)</sup>	USD 2,311,063	PLN 8,623,000	JPMorgan Chase	19,975	0.00
31/07/2015 <sup>(1)</sup>	USD 976,586	RUB 53,910,000	JPMorgan Chase	19,641	0.00
31/07/2015 <sup>(1)</sup>	USD 2,746,608	THB 93,110,000	JPMorgan Chase	(7,416)	(0.00)
31/07/2015 <sup>(1)</sup>	CHF 106,641,000	USD 114,507,677	Morgan Stanley	(274,660)	(0.02)
31/07/2015 <sup>(1)</sup>	EUR 131,053,000	USD 146,927,712	Morgan Stanley	(853,849)	(0.07)
31/07/2015 <sup>(1)</sup>	USD 4,036,293	CHF 3,759,000	Morgan Stanley	9,682	0.00
31/07/2015 <sup>(1)</sup>	NZD 85,134,000	USD 58,171,211	National Australia Bank	(741,011)	(0.06)
31/07/2015 <sup>(1)</sup>	USD 16,431,725	AUD 21,403,000	National Australia Bank	7,398	0.00
31/07/2015 <sup>(1)</sup>	USD 185,083,759	JPY 22,954,458,000	National Australia Bank	(2,569,542)	(0.20)
31/07/2015 <sup>(1)</sup>	USD 4,336,252	MXN 67,097,000	Royal Bank of Canada	69,012	0.01
31/07/2015 <sup>(1)</sup>	USD 3,547,473	MYR 13,391,000	UBS	2,081	0.00
31/07/2015 <sup>(1)</sup>	NZD 85,121,000	USD 58,170,670	Westpac Banking Corporation	(749,240)	(0.06)
31/07/2015 <sup>(1)</sup>	USD 995,013	NZD 1,456,000	Westpac Banking Corporation	12,816	0.00
31/07/2015	USD 1,444,592	DKK 9,626,000	Bank of America	5,729	0.00
31/07/2015	USD 1,348,491	GBP 855,000	Bank of America	4,096	0.00
31/07/2015	ZAR 5,270,000	USD 434,049	Bank of America	(2,030)	(0.00)
31/07/2015	CAD 160,000	USD 129,264	Bank of Montreal	(1,154)	(0.00)
31/07/2015	EUR 1,640,000	USD 1,835,048	Barclays Bank	(7,077)	(0.00)
31/07/2015	JPY 320,400,000	USD 2,578,126	Barclays Bank	41,152	0.00
31/07/2015	JPY 243,900,000	USD 1,970,104	BNP Paribas	23,785	0.00
31/07/2015	USD 422,734	PEN 1,350,000	BNP Paribas	(353)	(0.00)
31/07/2015	JPY 244,700,000	USD 1,991,954	Citibank	8,475	0.00
31/07/2015	SEK 123,110,000	USD 14,955,962	Citibank	(110,476)	(0.01)
31/07/2015	SGD 1,865,000	USD 1,386,932	Citibank	(2,467)	(0.00)
31/07/2015	USD 323,099	CLP 205,200,000	Citibank	3,103	0.00
31/07/2015	USD 69,223,017	EUR 61,735,000	Citibank	412,154	0.03
31/07/2015	USD 6,708,668	KRW 7,450,647,000	Citibank	43,904	0.00
31/07/2015	USD 2,051,206	SEK 17,050,000	Citibank	(4,805)	(0.00)
31/07/2015	USD 930,178	EUR 830,000	Commonwealth Bank of Australia	5,046	0.00
31/07/2015	USD 901,750	EUR 804,000	Credit Suisse	5,598	0.00
31/07/2015	JPY 5,336,953,000	USD 43,039,681	Deutsche Bank	590,051	0.06
31/07/2015	USD 3,885,660	EUR 3,491,000	Deutsche Bank	(5,467)	(0.00)

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

# Wellington Management Portfolios (Dublin) plc

## Global Bond Portfolio (Continued)

Schedule of Investments (US Dollars)

June 30, 2015

### Traded Forward Contracts - Open Positions<sup>2</sup> (December 31, 2014: (0.10)%) (Continued)

Maturity Date	Amount Bought		Amount Sold		Counterparty	Unrealised Appreciation/ (Depreciation) USD	% Net Assets
31/07/2015	USD	1,914,492	EUR	1,737,000	Goldman Sachs	\$ (21,597)	(0.00) %
31/07/2015	USD	293,947	MXN	4,550,000	Goldman Sachs	4,575	0.00
31/07/2015	CHF	167,000	USD	179,483	HSBC	(594)	(0.00)
31/07/2015	EUR	1,728,000	USD	1,934,859	HSBC	(8,801)	(0.00)
31/07/2015	JPY	163,500,000	USD	1,326,497	HSBC	10,120	0.00
31/07/2015	TRY	3,445,000	USD	1,274,321	HSBC	566	0.00
31/07/2015	USD	1,293,591	AUD	1,694,000	HSBC	(6,358)	(0.00)
31/07/2015	USD	1,947,445	CHF	1,812,000	HSBC	6,444	0.00
31/07/2015	USD	1,317,691	EUR	1,175,000	HSBC	8,016	0.00
31/07/2015	USD	24,675,517	GBP	15,700,000	HSBC	(11,031)	(0.00)
31/07/2015	USD	334,764	TRY	905,000	HSBC	(149)	(0.00)
31/07/2015	USD	321,364	ZAR	3,921,000	HSBC	(67)	(0.00)
31/07/2015	CHF	1,233,000	USD	1,322,712	JPMorgan Chase	(1,931)	(0.00)
31/07/2015	EUR	2,314,000	USD	2,594,485	JPMorgan Chase	(15,262)	(0.00)
31/07/2015	GBP	835,000	USD	1,312,324	JPMorgan Chase	623	0.00
31/07/2015	JPY	569,117,000	USD	4,607,459	JPMorgan Chase	45,088	0.00
31/07/2015	PLN	5,875,000	USD	1,574,567	JPMorgan Chase	(13,610)	(0.00)
31/07/2015	RUB	91,250,000	USD	1,653,005	JPMorgan Chase	(33,245)	(0.00)
31/07/2015	USD	1,295,726	AUD	1,693,000	JPMorgan Chase	(3,456)	(0.00)
31/07/2015	USD	2,598,923	CHF	2,420,000	JPMorgan Chase	6,637	0.00
31/07/2015	USD	11,159,693	EUR	9,994,000	JPMorgan Chase	20,213	0.00
31/07/2015	USD	65,396	HUF	18,200,000	JPMorgan Chase	1,119	0.00
31/07/2015	USD	2,263,096	NOK	17,810,000	JPMorgan Chase	858	0.00
31/07/2015	USD	305,058	PLN	1,135,000	JPMorgan Chase	3,495	0.00
31/07/2015	USD	3,275,613	SEK	27,170,000	JPMorgan Chase	(741)	(0.00)
31/07/2015	USD	1,496,991	THB	50,748,000	JPMorgan Chase	(4,042)	(0.00)
31/07/2015	CHF	167,000	USD	179,319	Morgan Stanley	(430)	(0.00)
31/07/2015	USD	1,946,741	CHF	1,813,000	Morgan Stanley	4,669	0.00
31/07/2015	JPY	1,496,786,000	USD	12,068,714	National Australia Bank	167,551	0.01
31/07/2015	USD	19,076,555	AUD	24,848,000	National Australia Bank	8,589	0.00
31/07/2015	USD	1,532,079	EUR	1,371,000	Royal Bank of Canada	3,939	0.00
31/07/2015	USD	995,638	MXN	15,406,000	Royal Bank of Canada	15,846	0.00
31/07/2015	COP	124,700,000	USD	48,751	Standard Chartered Bank	(938)	(0.00)
02/07/2015	BRL	2,515,000	USD	808,548	State Street Bank	1,071	0.00
31/07/2015	JPY	5,173,453,000	USD	41,690,766	State Street Bank	602,350	0.06
02/07/2015	USD	914,940	BRL	2,915,000	State Street Bank	(23,445)	(0.00)
02/07/2015	BRL	400,000	USD	129,383	UBS	(617)	(0.00)
31/07/2015	CNY	2,234,000	USD	359,105	UBS	5,773	0.00
31/07/2015	MYR	2,772,000	USD	734,344	UBS	(431)	(0.00)
04/08/2015	USD	127,937	BRL	400,000	UBS	648	0.00
31/07/2015	USD	9,735,204	JPY	1,201,255,000	UBS	(85,088)	(0.01)
31/07/2015	USD	190,739	MYR	720,000	UBS	112	0.00
31/07/2015	NZD	190,000	USD	129,844	Westpac Banking Corporation	(1,672)	(0.00)
Unrealised gain on forward foreign currency exchange contracts						4,314,087	0.33
Unrealised loss on forward foreign currency exchange contracts						(6,742,256)	(0.52)
<b>Total Traded Forward Contracts - Open Positions</b>						<b>\$ (2,428,169)</b>	<b>(0.19) %</b>

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

# Wellington Management Portfolios (Dublin) plc

## Global Bond Portfolio (Continued)

Schedule of Investments (US Dollars)  
June 30, 2015

### Traded Futures Contracts - Open Positions<sup>4</sup> (December 31, 2014: (0.01)%)

<i>Number of Contracts Long/(Short)</i>	<i>Investment</i>	<i>Delivery Date</i>	<i>Counterparty</i>	<i>Unrealised Appreciation/ (Depreciation) USD</i>	<i>% Net Assets</i>
(427)	90 day Eurodollar Futures	14/09/2015	Morgan Stanley	\$ (84,706)	(0.01) %
68	Australia Treasury Bond Futures, 10 Year	15/09/2015	Morgan Stanley	29,091	0.00
162	Australia Treasury Bond Futures, 3 Year	15/09/2015	Morgan Stanley	15,140	0.00
(1)	Euro OAT Futures	08/09/2015	Morgan Stanley	301	0.00
(13)	German Euro Bobl Futures	08/09/2015	Morgan Stanley	(6,864)	(0.00)
(167)	German Euro Bund Futures	08/09/2015	Morgan Stanley	(220,404)	(0.02)
3	German Euro Buxl Futures	08/09/2015	Morgan Stanley	1,627	0.00
(11)	Government of Canada Bond Futures, 10 Year	21/09/2015	Morgan Stanley	(11,358)	(0.00)
9	Japan Government Bond Futures, 10 Year	10/09/2015	Morgan Stanley	13,974	0.00
(4)	Japan Government Bond Mini Futures, 10 Year	09/09/2015	Morgan Stanley	(1,046)	(0.00)
(121)	UK Long Gilt Bond Futures	28/09/2015	Morgan Stanley	(53,982)	(0.00)
62	Ultra Long US Treasury Bond Futures	21/09/2015	Morgan Stanley	50,533	0.01
39	US Long Bond Futures	21/09/2015	Morgan Stanley	38,423	0.00
(552)	US Treasury Note Futures, 10 Year	21/09/2015	Morgan Stanley	(318,632)	(0.02)
3	US Treasury Note Futures, 2 Year	30/09/2015	Morgan Stanley	1,077	0.00
(458)	US Treasury Note Futures, 5 Year	30/09/2015	Morgan Stanley	(163,387)	(0.01)
Unrealised gain on open futures contracts				150,166	0.01
Unrealised loss on open futures contracts				(860,379)	(0.06)
<b>Total Traded Futures Contracts - Open Positions</b>				<b>\$ (710,213)</b>	<b>(0.05) %</b>
<b>Net Liquid Assets</b>				<b>Fair Value</b>	<b>% Net Assets</b>
Cash and Collateral <sup>5</sup>				\$ 5,279,672	0.40 %
<b>Other Net Assets/(Liabilities)</b>				<b>\$ (96,280,051)</b>	<b>(7.33) %</b>
<b>Total Net Assets of Portfolio</b>				<b>\$ 1,310,961,089</b>	<b>100.00 %</b>

<sup>1</sup> Repurchase agreement with State Street Corporation dated 30/06/2015 at 0.000% to be repurchased at \$16,015,000 on 01/07/2015 collateralised by 21,355,000 Fannie Mae Remics, 2.500%, 25/12/2042 with a market value of \$16,338,358.

<sup>2</sup> Over the counter (OTC) financial derivative instruments.

<sup>3</sup> The counterparty for the bond forward position is Morgan Stanley.

<sup>4</sup> Exchange traded financial derivative instruments.

<sup>5</sup> All cash holdings are held with State Street Bank and Trust Company with the exception of the cash collateral for open financial derivative instruments which is held with Credit Suisse, Citigroup, Goldman Sachs, Merrill Lynch and Morgan Stanley.

<sup>(4)</sup> These forward foreign exchange contracts are in respect of hedges relating to Hedged Share Classes.

### Classifications

### % of Total Current Assets<sup>6</sup>

Transferable securities and money market instruments admitted to an official stock exchange listing or traded on a regulated market	90.24
Transferable securities other than those admitted to an official stock exchange listing or traded on a regulated market	3.32
Short Term Securities	1.08
OTC financial derivative instruments	0.39
Exchange traded financial derivative instruments	0.01
Other Assets	4.96
	<u>100.00</u>

<sup>6</sup> Analysis of Total Current Assets rather than Net Assets is required under the UCITS Notice 8.5 Appendix B.

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

# Wellington Management Portfolios (Dublin) plc

## Global Bond Portfolio (Continued)

Schedule of Portfolio Changes for the Period Ended  
June 30, 2015

### Largest Purchases

\$ 531,514,195	Fannie Mae Pool TBA, 3.000%, 15/03/2045
316,756,652	Fannie Mae Pool TBA, 3.000%, 15/04/2045
247,125,090	Fannie Mae Pool TBA, 4.000%, 15/05/2045
235,389,215	Fannie Mae Pool TBA, 3.500%, 15/04/2045
187,768,685	Fannie Mae Pool TBA, 4.000%, 15/04/2045
179,883,524	Fannie Mae Pool TBA, 4.000%, 15/03/2045
146,878,348	Fannie Mae Pool TBA, 3.000%, 15/02/2045
126,249,203	Fannie Mae Pool TBA, 3.500%, 15/03/2045
121,834,082	Fannie Mae Pool TBA, 3.000%, 15/05/2045
92,752,992	Fannie Mae Pool TBA, 3.500%, 15/05/2045
91,162,418	Fannie Mae Pool TBA, 3.000%, 15/03/2030
88,937,289	Fannie Mae Pool TBA, 3.500%, 15/02/2045
77,344,919	United States Treasury Inflation Indexed Bonds, 0.125%, 15/04/2019
65,742,570	Fannie Mae Pool TBA, 2.500%, 15/04/2030
64,984,910	Fannie Mae Pool TBA, 2.500%, 15/03/2030
43,074,230	Fannie Mae Pool TBA, 3.500%, 15/06/2045
43,057,800	United Kingdom Gilt, 2.000%, 22/07/2020
40,487,813	Fannie Mae Pool TBA, 4.000%, 15/06/2045
38,266,703	Ginnie Mae II Pool TBA, 4.000%, 15/01/2045
35,689,248	Fannie Mae Pool TBA, 4.000%, 15/01/2045
1,017,700,648	Other Purchases

**\$ 3,792,600,534**

### Total Purchases

### Largest Sales

\$ 531,000,867	Fannie Mae Pool TBA, 3.000%, 15/03/2045
318,078,689	Fannie Mae Pool TBA, 3.000%, 15/04/2045
246,976,725	Fannie Mae Pool TBA, 4.000%, 15/05/2045
235,674,971	Fannie Mae Pool TBA, 3.500%, 15/04/2045
187,520,020	Fannie Mae Pool TBA, 4.000%, 15/04/2045
179,981,651	Fannie Mae Pool TBA, 4.000%, 15/03/2045
146,841,934	Fannie Mae Pool TBA, 3.000%, 15/02/2045
126,054,035	Fannie Mae Pool TBA, 3.500%, 15/03/2045
121,789,695	Fannie Mae Pool TBA, 3.000%, 15/05/2045
92,707,348	Fannie Mae Pool TBA, 3.500%, 15/05/2045
91,035,645	Fannie Mae Pool TBA, 3.000%, 15/03/2030
88,954,735	Fannie Mae Pool TBA, 3.500%, 15/02/2045
77,344,919	United States Treasury Inflation Indexed Bonds, 0.125%, 15/04/2019
65,764,775	Fannie Mae Pool TBA, 2.500%, 15/04/2030
64,853,639	Fannie Mae Pool TBA, 2.500%, 15/03/2030
51,287,330	Fannie Mae Pool TBA, 4.000%, 15/01/2045
42,953,571	Fannie Mae Pool TBA, 3.500%, 15/06/2045
40,425,808	Fannie Mae Pool TBA, 4.000%, 15/06/2045
38,227,149	United Kingdom Gilt, 2.000%, 22/07/2020
38,201,188	Ginnie Mae II Pool TBA, 4.000%, 15/01/2045
741,105,890	Other Sales

**\$ 3,526,780,584**

### Total Sales

# Wellington Management Portfolios (Dublin) plc

## Global Bond Portfolio (Continued)

Distribution tables  
June 30, 2015

### US Dollar D (Hedged) (Distributing)

<u>Ex-Date</u>	<u>Pay Date</u>	<u>Total (local)</u>	<u>Total (base)</u>	<u>Distribution Rate</u>
March 31, 2015	April 7, 2015	\$ 13,181	\$ 13,181	0.026345508
March 31, 2014	April 3, 2014	\$ 33,774	\$ 33,774	0.059843286
June 30, 2015	July 6, 2015	\$ 15,829	\$ 15,829	0.029042794
June 30, 2014	July 3, 2014	\$ 19,637	<u>\$ 19,637</u>	0.036230157
Total			\$ 29,010	

### Sterling S (Hedged) (Distributing)

<u>Ex-Date</u>	<u>Pay Date</u>	<u>Total (local)</u>	<u>Total (base)</u>	<u>Distribution Rate</u>
March 31, 2015	April 7, 2015	£ 36,760	\$ 54,420	0.045636072
March 31, 2014	April 3, 2014	£ 29,639	\$ 49,311	0.056227538
June 30, 2015	July 6, 2015	£ 34,666	\$ 54,578	0.036908875
June 30, 2014	July 3, 2014	£ 25,545	<u>\$ 43,467</u>	0.044197292
Total			\$ 108,998	

### US Dollar R (Distributing)

<u>Ex-Date</u>	<u>Pay Date</u>	<u>Total (local)</u>	<u>Total (base)</u>	<u>Distribution Rate</u>
March 31, 2015	April 7, 2015	\$ 521	\$ 521	0.018783706
March 31, 2014	April 3, 2014	\$ 1,028	\$ 1,028	0.030069011
June 30, 2015	July 6, 2015	\$ 546	\$ 546	0.019691060
June 30, 2014	July 3, 2014	\$ 944	<u>\$ 944</u>	0.027625235
Total			\$ 1,067	

### US Dollar P (Distributing)

<u>Ex-Date</u>	<u>Pay Date</u>	<u>Total (local)</u>	<u>Total (base)</u>	<u>Distribution Rate</u>
March 31, 2015	April 7, 2015	\$ 1,881	\$ 1,881	0.035823972
March 31, 2014	April 3, 2014	\$ 16,753	\$ 16,753	0.051259100
June 30, 2015	July 6, 2015	\$ 1,735	\$ 1,735	0.036367844
June 30, 2014	July 3, 2014	\$ 10,845	<u>\$ 10,845</u>	0.052898418
Total			\$ 3,616	

*Wellington Management Portfolios (Dublin) plc*

*Global Bond Portfolio (Continued)*

Distribution tables  
June 30, 2015

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**US Dollar S (Hedged) (Distributing)**

<i>Ex-Date</i>	<i>Pay Date</i>	<i>Total (local)</i>	<i>Total (base)</i>	<i>Distribution Rate</i>
March 31, 2015	April 7, 2015	\$ 218,047	\$ 218,047	0.041469956
March 31, 2014	April 3, 2014	\$ 248,968	\$ 248,968	0.048774348
June 30, 2015	July 6, 2015	\$ 230,976	\$ 230,977	0.043756347
June 30, 2014	July 3, 2014	\$ 250,383	<u>\$ 250,383</u>	0.048809792
Total			<u>\$ 449,024</u>	
Total Distributions for the period ended June 30, 2015			<u><u>\$ 591,715</u></u>	



*Global Health Care Equity Portfolio*

Investment Manager's Report

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**Investment Objective and Policies**

The investment objective of the Portfolio is to seek long-term returns by investing primarily in the equity securities of health care companies worldwide. The Portfolio's investment approach is based primarily on proprietary, bottom-up fundamental research conducted by the global health care analysts in the Investment Manager's Global Industry Analyst group. The Portfolio takes a long-term value approach to investing in fundamentally sound companies.

Sub-sector weightings are primarily a residual of the stock selection process. The Portfolio will shift opportunistically among health care sub-sectors such as medical products, health services, major pharmaceuticals, specialty major pharmaceuticals, and specialty pharmaceuticals (e.g., genetic, biotech, animal). Furthermore, tactical sector rotation is more important than broad diversification.

The Portfolio will invest, either directly or indirectly, at least two-thirds of its gross assets in equity securities or other securities with equity characteristics such as preferred stocks, warrants on equities, as well as depository receipts for such securities (ADRs traded in the United States markets and GDRs traded in markets in other countries), issued by companies active in the health care area worldwide.

The Portfolio generally will not initiate new positions in the smallest market capitalisation companies in the health care sector. The market capitalisation floor will typically be in the range of USD 1 billion to USD 1.5 billion but may fluctuate outside this range as market conditions shift over time. The securities of some medium and small companies, and securities of companies in countries with less well-developed economies and securities markets, are likely to be less liquid than those of large companies in developed markets.

The Portfolio will be well diversified by issuer. The Portfolio will be fully invested, with cash holdings kept to a minimum and held for ancillary liquid asset purposes only. The maximum holding in any one company will be 10% of the Portfolio's net assets at any time. Investments in securities of companies located outside the United States will typically comprise 10% to 50% of the Portfolio's assets. These non-US holdings may be representative of a broad range of non-US markets. No more than 20% of the Portfolio's net assets will be invested in markets which the Investment Manager considers to be emerging markets. Annual Portfolio turnover is expected to be low to moderate.

The Portfolio's variability of return is expected to be very high, well above that of a more broadly diversified, global equity portfolio.

The Net Asset Value of the Portfolio is expected to have a high volatility from time to time.

# Wellington Management Portfolios (Dublin) plc

## Global Health Care Equity Portfolio (Continued)

### Investment Manager's Report

#### Performance

The Global Health Care Equity Portfolio launched on December 1, 2000. The table below details the performance of all funded Share Classes within the Portfolio.

	Total Returns (%)						Inception date
	Periods Ended June 30, 2015						
Share Class <sup>1</sup>	6 Mths	1 Year	3 Years	5 Years	10 Years	Since Inception	
US Dollar G	15.10%	30.20%	32.82%	26.14%	14.68%	13.41%	December 1, 2000
MSCI World Health Care Index	9.94%	17.19%	24.10%	20.85%	10.16%	6.54%	
US Dollar S	14.83%	29.54%	32.16%	25.51%	14.12%	14.51%	October 21, 2003
MSCI World Health Care Index	9.94%	17.19%	24.10%	20.85%	10.16%	10.29%	
US Dollar D	14.46%	28.70%	31.32%	24.70%	N/A	13.06%	September 29, 2006
MSCI World Health Care Index	9.94%	17.19%	24.10%	20.85%	10.16%	9.98%	
Sterling T	14.55%	42.62%	33.70%	25.83%	N/A	23.17%	July 7, 2008
MSCI World Health Care Index (GBP)	9.00%	27.41%	23.99%	19.65%	11.61%	17.04%	
US Dollar N	14.78%	29.57%	N/A	N/A	N/A	35.30%	January 10, 2013
MSCI World Health Care Index	9.94%	17.19%	24.10%	20.85%	10.16%	23.95%	
Swiss Franc D	N/A	N/A	N/A	N/A	N/A	2.60%	January 9, 2015
MSCI World Health Care Index (CHF)	3.40%	23.50%	23.58%	17.44%	6.74%	(0.72%)	
Euro D	N/A	N/A	N/A	N/A	N/A	18.30%	January 9, 2015
MSCI World Health Care Index (EUR)	19.39%	44.00%	29.61%	23.16%	11.08%	14.50%	
Sterling N	N/A	N/A	N/A	N/A	N/A	0.40%	April 27, 2015
MSCI World Health Care Index (GBP)	9.00%	27.41%	23.99%	19.65%	11.61%	(3.65%)	

<sup>1</sup> All Classes are Accumulating and Unhedged unless otherwise noted.

Portfolio returns are net of fees and expenses. Effective August 2008, the name of the index changed from the S&P GSSI Healthcare Index to the S&P North American Healthcare Sector Index. Effective July 2014, the index changed to the MSCI World Health Care Index.

Returns for periods greater than one year are annualised.

Past Performance is no indication of current or future Performance.

Share Class <sup>1</sup>	As at June 30, 2015		As at December 31, 2014		As at June 30, 2014	
	Net Asset Value	NAV per Share	Net Asset Value	Net Asset Value	Net Asset Value	NAV per Share
US Dollar S	429,960,976	48.77	194,551,113	42.47	199,680,916	37.65
US Dollar D	647,241,772	29.28	336,282,799	25.58	211,996,755	22.75
US Dollar G	120,991,925	62.65	105,130,977	54.43	93,060,291	48.12
US Dollar N	45,575,895	21.12	28,472,105	18.40	9,565,002	16.30
Euro D	5,798,686	11.83	-	-	-	-
Sterling T	4,990,337	42.83	3,673,682	37.39	2,316,688	30.03
Sterling N	17,613	10.04	-	-	-	-
Swiss Franc D	1,271,658	10.26	-	-	-	-

<sup>1</sup> All Classes are Accumulating and Unhedged unless otherwise noted.

The launch prices of the Share Classes were as follows: US Dollar = USD 10.00, Euro = EUR 10.00, Sterling = GBP 10.00; Swiss Franc = CHF 10.00.

Wellington Management Company LLP  
July 17, 2015

# Wellington Management Portfolios (Dublin) plc

## Global Health Care Equity Portfolio (Continued)

### Statement of Financial Position as at June 30, 2015

	June 30, 2015 US Dollars	December 31, 2014* US Dollars	January 1, 2014* US Dollars
<b>Assets</b>			
<b>Current Assets</b>			
Financial assets at fair value through profit or loss:			
Transferable securities at fair value	\$ 1,273,428,412	\$ 667,027,702	\$ 417,717,540
Collective investment schemes	-	-	-
Bank loan participations	-	-	-
Financial derivative instruments	-	32,704	-
Cash at bank	7,449,795	4,132,699	1,442,220
Cash held with brokers and counterparties for open financial derivative instruments	-	-	-
Cash received as collateral	-	-	-
Debtors – amounts falling due within one year			
Interest income receivable	-	-	-
Bank loan income receivable	-	-	-
Dividends receivable	644,840	506,112	359,720
Receivable for shares issued	8,310,577	1,586,618	469,162
Sales awaiting settlement	359,955	-	-
Other debtors	97,249	45,709	53,171
<b>Total Assets</b>	<b>\$ 1,290,290,828</b>	<b>\$ 673,331,544</b>	<b>\$ 420,041,813</b>
<b>Liabilities</b>			
<b>Current Liabilities</b>			
Financial liabilities at fair value through profit or loss:			
Financial derivative instruments	\$ -	\$ -	\$ -
Creditors – amounts falling due within one year			
Cash due to brokers and counterparties for open financial derivative instruments	-	-	-
Collateral due to counterparties	-	-	-
Payable for shares redeemed	(1,607,037)	(582,792)	(589,622)
Purchases awaiting settlement	(24,657,495)	-	-
Expenses payable	(4,420,767)	(2,443,897)	(1,513,320)
Bank overdraft	-	-	-
Distribution payable	-	-	-
Withholding and capital gains tax payable	(137,345)	(139,673)	(97,214)
Other payables	-	-	-
<b>Total Liabilities</b>	<b>\$ (30,822,644)</b>	<b>\$ (3,166,362)</b>	<b>\$ (2,200,156)</b>
<b>Net Assets Attributable to Holders of Redeemable Participating Shares (at last traded market prices)</b>	<b>\$ 1,259,468,184</b>	<b>\$ 670,165,182</b>	<b>\$ 417,841,657</b>

\*Prior year balances have been restated to show the impact of the adoption of IFRS 13, "Fair Value measurement" (see Note 1).

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

# Wellington Management Portfolios (Dublin) plc

## Global Health Care Equity Portfolio (Continued)

### Statement of Comprehensive Income for the Period Ended June 30, 2015

	Notes	Period ended June 30, 2015 US Dollars	Period ended June 30, 2014* US Dollars
<b>Income</b>			
Interest income		\$ -	\$ -
Dividend income		4,597,709	2,501,646
Bank loan participation income		-	-
Other income		538	5,523
Net changes in fair value on financial assets at fair value through profit or loss	3	124,780,870	60,400,632
<b>Total Investment Income/(Expense)</b>		<b>\$ 129,379,117</b>	<b>\$ 62,907,801</b>
<b>Expenses</b>			
Management fees	6	\$ (7,228,565)	\$ (3,446,051)
Administration fees		(180,400)	(98,874)
Custodian fees		(42,470)	(25,838)
Directors' fees		(1,654)	(1,984)
Professional fees		(10,655)	(8,579)
Other fees		(67,896)	(65,582)
Expense reimbursement	6	-	-
<b>Total Operating Expenses</b>		<b>\$ (7,531,640)</b>	<b>\$ (3,646,908)</b>
<b>Operating Profit/(Loss)</b>		<b>\$ 121,847,477</b>	<b>\$ 59,260,893</b>
<b>Finance Costs</b>			
Distributions to holders of Redeemable Participating Shares		\$ -	\$ -
<b>Total Finance Costs</b>		<b>\$ -</b>	<b>\$ -</b>
<b>Profit/(Loss) for the Period Before Tax</b>		<b>\$ 121,847,477</b>	<b>\$ 59,260,893</b>
Withholding tax		\$ (785,802)	\$ (496,691)
Capital Gains Tax		-	-
<b>Profit/(Loss) for the Period After Tax</b>		<b>\$ 121,061,675</b>	<b>\$ 58,764,202</b>
<b>Increase/(Decrease) in Net Assets Attributable to Holders of Redeemable Participating Shares</b>		<b>\$ 121,061,675</b>	<b>\$ 58,764,202</b>

\*Prior period balances have been restated to show the impact of the adoption of IFRS 13, "Fair Value measurement" (see Note 1).

There are no recognised gains or losses arising in the period other than the increase/decrease in net assets attributable to holders of redeemable participating shares of each Portfolio.  
In arriving at the results for the period, all amounts above relate to continuing operations.

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

Wellington Management Portfolios (Dublin) plc

Global Health Care Equity Portfolio (Continued)

Statement of Changes in Net Assets  
Attributable to Holders of Redeemable Participating Shares  
for the Period Ended June 30, 2015

	Period ended June 30, 2015 US Dollars	Period ended June 30, 2014 US Dollars
Net assets attributable to holders of redeemable participating shares at the beginning of the period	\$ 670,165,182	\$ 417,841,657
Increase/(Decrease) in net assets attributable to holders of redeemable participating shares from statement of comprehensive income	\$ 121,061,675	\$ 58,764,202
<b>Share Transactions</b>		
Proceeds from redeemable participating shares issued	\$ 564,483,410	\$ 131,258,749
Cost of redeemable participating shares redeemed	(96,242,083)	(89,600,457)
<b>Increase/(Decrease) in Net Assets Resulting from Redeemable Participating Share Transactions</b>	<b>\$ 468,241,327</b>	<b>\$ 41,658,292</b>
<b>Increase/(Decrease) in Net Assets Attributable to Holders of Redeemable Participating Shares</b>	<b>\$ 589,303,002</b>	<b>\$ 100,422,494</b>
<b>Net Assets Attributable to Holders of Redeemable Participating Shares at the End of the Period</b>	<b>\$ 1,259,468,184</b>	<b>\$ 518,264,151</b>

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

Wellington Management Portfolios (Dublin) plc

Global Health Care Equity Portfolio (Continued)

Statement of Cash Flow  
for the Period Ended June 30, 2015

	June 30, 2015 US Dollars	June 30, 2014 US Dollars
<b>Operating activities</b>		
Increase/(decrease) in net assets attributable to holders of redeemable participating shares	\$ 121,061,675	\$ 58,764,202
Distributions to holders of Redeemable Participating Shares	-	-
<b>Total comprehensive income/(expense) attributable to holders of redeemable shares before distributions</b>	<b>\$ 121,061,675</b>	<b>\$ 58,764,202</b>
<b>Adjustments for:</b>		
Movement in margin cash	\$ -	\$ -
Movement in financial assets at fair value through profit or loss	(582,103,170)	(101,376,685)
Unrealised movement on derivative assets and liabilities	32,704	140,707
Unrealised movement on foreign exchange	34,413	141,511
<b>Operating cash flows before movements in working capital</b>	<b>\$ (460,974,378)</b>	<b>\$ (42,330,265)</b>
Movement in receivables	\$ (190,268)	\$ 53,840
Movement in payables	1,974,542	381,228
<b>Cash inflow/(outflow) from operations</b>	<b>\$ 1,784,274</b>	<b>\$ 435,068</b>
<b>Net cash inflow/(outflow) from operating activities</b>	<b>\$ (459,190,104)</b>	<b>\$ (41,895,197)</b>
<b>Financing activities</b>		
Proceeds from subscriptions	\$ 557,759,451	\$ 131,369,316
Payment of redemptions	(95,217,838)	(89,283,852)
Distributions paid to shareholders	-	-
<b>Net cash generated from/(used in) financing activities</b>	<b>\$ 462,541,613</b>	<b>\$ 42,085,464</b>
<b>Net increase/(decrease) in cash and cash equivalents</b>	<b>\$ 3,351,509</b>	<b>\$ 190,267</b>
Cash at bank at the start of the period	\$ 4,132,699	\$ 1,442,220
Unrealised movement on foreign exchange	(34,413)	(141,511)
<b>Cash at bank at the end of the period</b>	<b>\$ 7,449,795</b>	<b>\$ 1,490,976</b>

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

# Wellington Management Portfolios (Dublin) plc

## Global Health Care Equity Portfolio (Continued)

Schedule of Investments (US Dollars)

June 30, 2015

<i>Holding/ Nominal</i>	<i>Investment</i>	<i>Fair Value</i>	<i>% Net Assets</i>
<b>Transferable Securities (December 31, 2014: 99.53%)</b>			
<b>Consumer Staples (December 31, 2014: 3.41%)</b>			
1,272,400	Brasil Pharma SA	\$ 331,781	0.03 %
165,187	CVS Health Corporation	17,324,813	1.37
163,437	Walgreens Boots Alliance Incorporated	13,800,620	1.10
<b>Total Consumer Staples</b>		<b>\$ 31,457,214</b>	<b>2.50 %</b>
<b>Health Care (December 31, 2014: 89.11%)</b>			
84,717	Abiomed Incorporated	\$ 5,568,448	0.44 %
267,566	Ablynx NV	3,286,795	0.26
80,644	Acadia Healthcare Company Incorporated	6,316,845	0.50
1,519,030	Accuray Incorporated	10,238,262	0.81
772,370	Achillion Pharmaceuticals Incorporated	6,843,198	0.54
120,476	Acorda Therapeutics Incorporated	4,015,465	0.32
54,783	Actelion Limited	8,019,169	0.64
149,932	Aerie Pharmaceuticals Incorporated	2,646,300	0.21
152,387	Aetna Incorporated	19,423,247	1.54
94,591	Agilent Technologies Incorporated	3,649,321	0.29
122,845	Agios Pharmaceuticals Incorporated	13,652,993	1.08
395,751	Al Noor Hospitals Group Plc	5,881,659	0.47
125,100	Alfresa Holdings Corporation	1,948,601	0.15
688,199	Alkermes Plc	44,278,724	3.52
149,268	Allergan Plc	45,296,867	3.60
257,210	Allscripts Healthcare Solutions Incorporated	3,518,633	0.28
481,762	Almirall SA	9,517,095	0.76
134,632	Alnylam Pharmaceuticals Incorporated	16,138,338	1.28
47,859	Amgen Incorporated	7,347,314	0.58
333,132	Anacor Pharmaceuticals Incorporated	25,794,411	2.05
82,500	Anthem Incorporated	13,541,550	1.07
393,968	Aratana Therapeutics Incorporated	5,956,796	0.47
1,875,714	Arena Pharmaceuticals Incorporated	8,703,313	0.69
509,069	AstraZeneca Plc	32,176,638	2.55
156,784	athenahealth Incorporated	17,964,311	1.43
102,400	Baxter International Incorporated	3,891,200	0.31
295,429	Baxter International Incorporated	20,659,350	1.64
111,293	Becton Dickinson and Company	15,764,653	1.25
1,681,800	Bioel Incorporated	1,732,254	0.14
9,360	Biogen Idec Incorporated	3,780,878	0.30
79,780	Blueprint Medicines Corporation	2,113,372	0.17
953,005	Boston Scientific Corporation	16,868,189	1.34
736,859	Bristol-Myers Squibb Company	49,030,598	3.89
134,796	Cardinal Health Incorporated	11,275,685	0.90
193,020	Chugai Pharmaceutical Company Limited	6,664,565	0.53
116,919	Cigna Corporation	18,940,878	1.50
91,725	Conmed Corporation	5,344,816	0.42
300,700	Daiichi Sankyo Company Limited	5,563,558	0.44
303,100	Eisai Company Limited	20,351,159	1.62
192,501	Eli Lilly & Company	16,071,909	1.28
58,200	EndoChoice Holdings Incorporated	951,570	0.08
306,757	Envision Healthcare Holdings Incorporated	12,110,766	0.96
437,093	Fate Therapeutics Incorporated	2,827,992	0.22
330,354	Five Prime Therapeutics Incorporated	8,205,993	0.65
123,750	Genmab A/S	10,757,173	0.85
154,390	Genus PLC	3,464,888	0.27
75,855	Globus Medical Incorporated	1,947,198	0.15
349,534	HCA Holdings Incorporated	31,709,725	2.52

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

# Wellington Management Portfolios (Dublin) plc

## Global Health Care Equity Portfolio (Continued)

Schedule of Investments (US Dollars)

June 30, 2015

<i>Holding/ Nominal</i>	<i>Investment</i>		<i>Fair Value</i>	<i>% Net Assets</i>
	<b>Health Care (December 31, 2014: 89.11%) (Continued)</b>			
88,029	HeartWare International Incorporated	\$	6,398,828	0.51 %
150,392	Hikma Pharmaceuticals Plc		4,571,962	0.36
33,608	Humana Incorporated		6,428,538	0.51
52,909	Illumina Incorporated		11,553,209	0.92
196,359	IMS Health Holdings Incorporated		6,018,403	0.48
226,122	Incyte Corporation		23,564,174	1.87
527,817	Infinity Pharmaceuticals Incorporated		5,779,596	0.46
482,445	Innate Pharma SA		7,063,278	0.56
77,639	Inovalon Holdings Incorporated		2,166,128	0.17
184,260	Insulet Corporation		5,709,296	0.45
51,951	Integra LifeSciences Holdings Corporation		3,499,939	0.28
17,457	Intuitive Surgical Incorporated		8,457,917	0.67
446,375	Invitae Corporation		6,642,060	0.53
107,000	Invunity Incorporated		1,504,420	0.12
659,076	Ironwood Pharmaceuticals Incorporated		7,948,457	0.63
166,000	LDR Holding Corporation		7,179,500	0.57
25,724,000	Lifetech Scientific Corporation		7,366,258	0.58
189,753	Lumenis Limited		2,603,411	0.21
120,459	McKesson Corporation		27,080,388	2.15
157,540	Medicines Company		4,507,219	0.36
73,647	Mednax Incorporated		5,457,979	0.43
414,851	Medtronic Plc		30,740,459	2.44
474,887	Merck & Company Incorporated		27,035,317	2.15
3,108,000	Microport Scientific Corporation		1,531,439	0.12
232,444	Mylan Incorporated		15,773,650	1.25
120,035	Neurocrine Biosciences Incorporated		5,732,872	0.46
268,296	Nexvet Biopharma Plc		1,328,065	0.11
244,570	NMC Health Plc		3,057,851	0.24
55,847	Novartis AG		5,506,716	0.44
164,500	Olympus Corporation		5,686,553	0.45
63,000	Ono Pharmaceutical Company Limited		6,883,586	0.55
67,280	Otonomy Incorporated		1,546,767	0.12
28,433	Perrigo Company Plc		5,255,271	0.42
319,576	Portola Pharmaceuticals Incorporated		14,556,687	1.16
168,310	PRA Health Sciences		6,114,702	0.49
408,303	Progenics Pharmaceuticals Incorporated		3,045,940	0.24
203,001	Prothena Corporation Plc		10,692,063	0.85
64,457	PTC Therapeutics Incorporated		3,102,315	0.25
78,640	Quintiles Transnational Holdings Incorporated		5,710,050	0.45
35,700	Regeneron Pharmaceuticals Incorporated		18,211,641	1.45
502,125	Regulus Therapeutics Incorporated		5,503,290	0.44
758,924	Rigel Pharmaceuticals Incorporated		2,436,146	0.19
42,123	Roche Holding AG		11,809,134	0.94
111,260	Sangamo BioSciences Incorporated		1,233,873	0.10
123,011	Sanofi		12,094,073	0.96
806,400	Shionogi & Company Limited		31,270,118	2.48
365,401	Sinovac Biotech Limited		1,918,355	0.15
983,843	Spectrum Pharmaceuticals Incorporated		6,729,486	0.53
7,761	Spire Healthcare Group Plc		40,645	0.00
57,186	St Jude Medical Incorporated		4,178,581	0.33
31,359	Stryker Corporation		2,996,980	0.24
110,430	Suzuken Company Limited		3,537,659	0.28
100,400	Sysmex Corporation		5,989,621	0.48
74,043	T2 Biosystems Incorporated		1,201,718	0.10
60,062	Team Health Holdings Incorporated		3,923,850	0.31
47,617	Tecan Group AG		5,706,601	0.45

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



Wellington Management Portfolios (Dublin) plc

Global Health Care Equity Portfolio (Continued)

Schedule of Investments (US Dollars)

June 30, 2015

<i>Holding/ Nominal</i>	<i>Investment</i>	<i>Fair Value</i>	<i>% Net Assets</i>
	<b>Health Care (December 31, 2014: 89.11%) (Continued)</b>		
110,393	Tesaro Incorporated	\$ 6,490,004	0.52 %
106,576	Thoratec Corporation	4,750,092	0.38
251,100	Trevena Incorporated	1,571,886	0.12
77,000	Trius Therapeutics Incorporated	10,010	0.00
177,679	TriVascular Technologies Incorporated	950,583	0.08
310,986	UCB SA	22,311,172	1.77
407,071	UDG Healthcare Plc	3,133,142	0.25
133,068	UnitedHealth Group Incorporated	16,234,296	1.29
181,581	Universal Health Services Incorporated	25,802,660	2.05
120,771	Vertex Pharmaceuticals Incorporated	14,912,803	1.18
129,720	VWR Corporation	3,467,416	0.28
39,369	WellCare Health Plans Incorporated	3,339,672	0.27
295,236	WuXi PharmaTech Cayman Incorporated	12,476,673	0.99
1,198,752	XenoPort Incorporated	7,348,350	0.58
87,833	Zimmer Holdings Incorporated	9,593,999	0.76
103,834	Zoetis Incorporated	5,006,876	0.40
	<b>Total Health Care</b>	<b>\$ 1,162,735,330</b>	<b>92.32 %</b>
	<b>Information Technology (December 31, 2014: 0.93%)</b>		
478,994	Everyday Health Incorporated	\$ 6,121,543	0.48 %
35,515	Keysight Technologie	1,107,713	0.09
	<b>Total Information Technology</b>	<b>\$ 7,229,256</b>	<b>0.57 %</b>
	<b>Materials (December 31, 2014: 0.53%)</b>		
47,149	Monsanto Company	\$ 5,025,612	0.40 %
	<b>Total Materials</b>	<b>\$ 5,025,612</b>	<b>0.40 %</b>
	<b>Short Term Securities (December 31, 2014: 5.55%)</b>		
66,981,000	State Street Repurchase Agreement, 0.000%, 01/07/2015 <sup>1</sup>	\$ 66,981,000	5.32 %
	<b>Total Short Term Securities</b>	<b>\$ 66,981,000</b>	<b>5.32 %</b>
	<b>Total Transferable Securities (Cost 2015: \$1,038,453,407)</b>	<b>\$ 1,273,428,412</b>	<b>101.11 %</b>
		<i>Fair Value</i>	<i>% Net Assets</i>
	<b>Net Liquid Assets</b>		
	Cash and Collateral <sup>2</sup>	\$ 7,449,795	0.59 %
	<b>Other Net Assets/(Liabilities)</b>	<b>\$ (21,410,023)</b>	<b>(1.70) %</b>
	<b>Total Net Assets of Portfolio</b>	<b>\$ 1,259,468,184</b>	<b>100.00 %</b>

<sup>1</sup> Repurchase agreement with State Street Corporation dated 30/06/2015 at 0.000% to be repurchased at \$66,981,000 on 01/07/2015 collateralised by 107,235,000 Fannie Mae Remics, 3.500%, 25/03/2042 with a market value of \$68,322,380.

<sup>2</sup> All cash holdings are held with State Street Bank and Trust Company.

**Classifications**

**% of Total Current Assets<sup>3</sup>**

Transferable securities and money market instruments admitted to an official stock exchange listing or traded on a regulated market	93.50
Transferable securities other than those admitted to an official stock exchange listing or traded on a regulated market	0.00
Short Term Securities	5.19
Other Assets	1.31
	<u>100.00</u>

<sup>3</sup> Analysis of Total Assets rather than Net Assets is required under the UCITS Notice 8.5 Appendix B. The accompanying notes form an integral part of these financial statements.

## Wellington Management Portfolios (Dublin) plc

### Global Health Care Equity Portfolio (Continued)

Schedule of Portfolio Changes for the Period Ended  
June 30, 2015

#### Largest Purchases

\$	21,626,087	Alkermes Plc
	20,948,470	Bristol-Myers Squibb Company
	20,923,231	Baxter International Incorporated
	17,366,120	Actavis Plc
	14,197,209	athenahealth Incorporated
	13,826,791	AstraZeneca Plc
	12,442,915	Accuray Incorporated
	11,792,278	Eisai Company Limited
	11,681,502	Anthem Incorporated
	10,812,536	Merck & Company Incorporated
	10,572,966	Medtronic Plc
	10,244,515	McKesson Corporation
	10,164,167	Shionogi & Company Limited
	9,784,001	HCA Holdings Incorporated
	8,713,020	UCB SA
	8,499,100	Boston Scientific Corporation
	8,444,708	Aetna Incorporated
	7,996,333	WuXi PharmaTech Cayman Incorporated
	7,984,751	Universal Health Services Incorporated
	7,738,227	Incyte Corporation
	312,605,029	Other Purchases
<b>\$</b>	<b>558,363,956</b>	<b>Total Purchases</b>

#### Largest Sales

\$	10,763,098	Hospira Incorporated
	7,976,476	Teva Pharmaceutical Industries Limited
	7,958,550	NPS Pharmaceuticals Incorporated
	7,463,019	Humana Incorporated
	5,750,305	Cigna Corporation
	5,651,762	WebMD Health Corporation
	4,306,245	AMAG Pharmaceuticals Incorporated
	3,924,842	Phoenix Healthcare Group Company Limited
	3,796,679	Astellas Pharma Incorporated
	3,521,473	Spire Healthcare Group Plc
	3,274,662	NMC Health Plc
	2,969,542	Anacor Pharmaceuticals Incorporated
	2,773,929	Incorporateyte Corporation
	2,733,046	Regeneron Pharmaceuticals Incorporated
	2,716,937	Allscripts Healthcare Solutions Incorporated
	2,665,102	Abiomed Incorporated
	2,189,771	Diplomat Pharmacy Incorporated
	1,335,330	Castlight Health Incorporated
	1,326,372	Acadia Healthcare Company Incorporated
	1,282,984	Shionogi & Company Limited
	10,160,309	Other Sales
<b>\$</b>	<b>94,540,433</b>	<b>Total Sales</b>

## US Capital Appreciation Equity Portfolio

### Investment Manager's Report

#### Investment Objective and Policies

The investment objective of the Portfolio is to seek long-term total return by investing primarily in equity securities of US companies.

The Portfolio's investment approach is based primarily on proprietary, bottom-up fundamental research conducted by the Investment Manager's capital appreciation team and global industry analysts. The security selection universe shall not be constrained by market capitalisation, security valuation or seasoning, or similar characteristics. The Portfolio will include securities of small and mid cap companies, as well as large cap companies. Portfolio characteristics and turnover may vary widely as investment strategies and stock selections change.

The Portfolio will invest, either directly or indirectly, through the use of Financial Derivative Instruments ("FDIs"), in equity securities including depository receipts (such as ADRs) and other securities with equity characteristics, such as preferred stocks, warrants, convertible securities, as well as depository receipts for such securities (i) issued by companies headquartered in the United States or (ii) issued by companies exercising their primary economic activities in the United States. Up to 20% of the Portfolio's net assets may be invested in equities of other companies or depository receipts (such as GDRs) for such companies.

At least 90% of such securities are expected to be traded in a country that is a member of the OECD. It is likely that the typical holding will be less marketable than the stocks of larger companies.

The Portfolio will be broadly diversified by issuer, and typically include 50 to 100 securities. Portfolio turnover may be high.

The Net Asset Value of the Portfolio is expected to have a high volatility from time to time.

#### Performance

The US Capital Appreciation Equity Portfolio launched on June 18, 2001. The table below details the performance of all funded Share Classes within the Portfolio.

	Total Returns (%)						Inception date
	Periods Ended June 30, 2015						
Share Class <sup>1</sup>	6 Mths	1 Year	3 Years	5 Years	10 Years	Since Inception	
US Dollar S	6.60%	2.96%	20.57%	17.71%	9.48%	7.18%	June 18, 2001
S&P 500 Index	0.92%	6.77%	16.56%	16.60%	7.22%	5.25%	
US Dollar R	5.99%	1.81%	19.25%	16.40%	N/A	7.22%	January 16, 2008
S&P 500 Index	0.92%	6.77%	16.56%	16.60%	7.22%	7.67%	
Sterling T	6.32%	13.31%	21.97%	17.99%	N/A	15.33%	July 7, 2008
S&P 500 Index (GBP)	0.06%	16.08%	16.46%	15.44%	8.63%	12.64%	
US Dollar D	6.14%	2.13%	19.64%	16.81%	N/A	9.81%	July 15, 2008
S&P 500 Index	0.92%	6.77%	16.56%	16.60%	7.22%	9.40%	
US Dollar N	6.63%	2.99%	N/A	N/A	N/A	19.44%	April 17, 2013
S&P 500 Index	0.92%	6.77%	16.56%	16.60%	7.22%	15.46%	

<sup>1</sup> All Classes are Accumulating and Unhedged unless otherwise noted.

Portfolio returns are net of fees and expenses.

Returns for periods greater than one year are annualised.

Past Performance is no indication of current or future Performance.

## Wellington Management Portfolios (Dublin) plc

### US Capital Appreciation Equity Portfolio (Continued)

#### Investment Manager's Report

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<i>Share Class<sup>1</sup></i>	<i>As at June 30, 2015</i>		<i>As at December 31, 2014</i>		<i>As at June 30, 2014</i>	
	<i>Net Asset Value</i>	<i>NAV per Share</i>	<i>Net Asset Value</i>	<i>NAV per Share</i>	<i>Net Asset Value</i>	<i>NAV per Share</i>
US Dollar S	55,247,169	27.80	54,102,204	26.08	68,466,317	27.00
US Dollar D	50,822,774	19.18	52,013,171	18.07	58,135,029	18.78
US Dollar R	862,990	16.28	944,755	15.36	983,509	15.99
US Dollar N	21,569,954	14.79	18,533,997	13.87	15,192,904	14.36
Sterling T	1,544,363	27.07	1,346,707	25.46	1,189,915	23.89

<sup>1</sup> All Classes are Accumulating and Unhedged unless otherwise noted.

The launch prices of the Share Classes were as follows: US Dollar = USD 10.00; Sterling = GBP 10.00.

Wellington Management Company LLP  
July 17, 2015

# Wellington Management Portfolios (Dublin) plc

## US Capital Appreciation Equity Portfolio (Continued)

### Statement of Financial Position as at June 30, 2015

	June 30, 2015 US Dollars	December 31, 2014* US Dollars	January 1, 2014* US Dollars
<b>Assets</b>			
<b>Current Assets</b>			
Financial assets at fair value through profit or loss:			
Transferable securities at fair value	\$ 132,026,206	\$ 128,156,536	\$ 135,343,090
Collective investment schemes	-	-	-
Bank loan participations	-	-	-
Financial derivative instruments	-	-	-
Cash at bank	173,288	59,377	209,934
Cash held with brokers and counterparties for open financial derivative instruments	-	-	-
Cash received as collateral	-	-	-
Debtors – amounts falling due within one year			
Interest income receivable	-	36,972	-
Bank loan income receivable	-	-	-
Dividends receivable	72,194	58,307	76,847
Receivable for shares issued	-	31,235	59,362
Sales awaiting settlement	272,353	163,807	139,858
Other debtors	1,708	1,708	1,708
<b>Total Assets</b>	<b>\$ 132,545,749</b>	<b>\$ 128,507,942</b>	<b>\$ 135,830,799</b>
<b>Liabilities</b>			
<b>Current Liabilities</b>			
Financial liabilities at fair value through profit or loss:			
Financial derivative instruments	\$ -	\$ -	\$ -
Creditors – amounts falling due within one year			
Cash due to brokers and counterparties for open financial derivative instruments	-	-	-
Collateral due to counterparties	-	-	-
Payable for shares redeemed	(119,621)	(68,219)	(15,000)
Purchases awaiting settlement	(888,685)	(156,636)	(109,592)
Expenses payable	(587,364)	(571,579)	(544,681)
Bank overdraft	-	-	-
Distribution payable	-	-	-
Withholding and capital gains tax payable	(18,371)	(17,529)	(21,897)
Other payables	-	-	-
<b>Total Liabilities</b>	<b>\$ (1,614,041)</b>	<b>\$ (813,963)</b>	<b>\$ (691,170)</b>
<b>Net Assets Attributable to Holders of Redeemable Participating Shares (at last traded market prices)</b>	<b>\$ 130,931,708</b>	<b>\$ 127,693,979</b>	<b>\$ 135,139,629</b>

\*Prior year balances have been restated to show the impact of the adoption of IFRS 13, "Fair Value measurement" (see Note 1).

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

# Wellington Management Portfolios (Dublin) plc

## US Capital Appreciation Equity Portfolio (Continued)

### Statement of Comprehensive Income for the Period Ended June 30, 2015

	Notes	Period ended June 30, 2015 US Dollars	Period ended June 30, 2014* US Dollars
<b>Income</b>			
Interest income		\$ -	\$ -
Dividend income		393,404	450,932
Bank loan participations income		-	-
Other income		538	5,519
Net changes in fair value on financial assets at fair value through profit or loss	3	8,907,195	10,068,717
<b>Total Investment Income/(Expense)</b>		<b>\$ 9,301,137</b>	<b>\$ 10,525,168</b>
<b>Expenses</b>			
Management fees	6	\$ (1,003,640)	\$ (1,074,101)
Administration fees		(32,960)	(40,075)
Custodian fees		(15,693)	(15,361)
Directors' fees		(1,654)	(1,984)
Professional fees		(8,579)	(8,579)
Other fees		(37,928)	(48,957)
Expense reimbursement	6	-	-
<b>Total Operating Expenses</b>		<b>\$ (1,100,454)</b>	<b>\$ (1,189,057)</b>
<b>Operating Profit/(Loss)</b>		<b>\$ 8,200,683</b>	<b>\$ 9,336,111</b>
<b>Finance Costs</b>			
Distributions to holders of Redeemable Participating Shares		\$ -	\$ -
<b>Total Finance Costs</b>		<b>\$ -</b>	<b>\$ -</b>
<b>Profit/(Loss) for the Period Before Tax</b>		<b>\$ 8,200,683</b>	<b>\$ 9,336,111</b>
Withholding tax		\$ (90,363)	\$ (104,756)
Capital Gains Tax		-	-
<b>Profit/(Loss) for the Period After Tax</b>		<b>\$ 8,110,320</b>	<b>\$ 9,231,355</b>
<b>Increase/(Decrease) in Net Assets Attributable to Holders of Redeemable Participating Shares</b>		<b>\$ 8,110,320</b>	<b>\$ 9,231,355</b>

\*Prior period balances have been restated to show the impact of the adoption of IFRS13, "Fair Value measurement" (see Note 1).

There are no recognised gains or losses arising in the period other than the increase/decrease in net assets attributable to holders of redeemable participating shares of each Portfolio.  
In arriving at the results for the period, all amounts above relate to continuing operations.

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

Wellington Management Portfolios (Dublin) plc

US Capital Appreciation Equity Portfolio (Continued)

Statement of Changes in Net Assets  
Attributable to Holders of Redeemable Participating Shares  
for the Period Ended June 30, 2015

	Period ended June 30, 2015 US Dollars	Period ended June 30, 2014 US Dollars
Net assets attributable to holders of redeemable participating shares at the beginning of the period	\$ 127,693,979	\$ 135,139,629
Increase/(Decrease) in net assets attributable to holders of redeemable participating shares from statement of comprehensive income	\$ 8,110,320	\$ 9,231,355
<b>Share Transactions</b>		
Proceeds from redeemable participating shares issued	\$ 7,115,342	\$ 22,421,427
Cost of redeemable participating shares redeemed	(11,987,933)	(21,980,076)
<b>Increase/(Decrease) in Net Assets Resulting from Redeemable Participating Share Transactions</b>	<b>\$ (4,872,591)</b>	<b>\$ 441,351</b>
<b>Increase/(Decrease) in Net Assets Attributable to Holders of Redeemable Participating Shares</b>	<b>\$ 3,237,729</b>	<b>\$ 9,672,706</b>
<b>Net Assets Attributable to Holders of Redeemable Participating Shares at the End of the Period</b>	<b>\$ 130,931,708</b>	<b>\$ 144,812,335</b>

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

# Wellington Management Portfolios (Dublin) plc

## US Capital Appreciation Equity Portfolio (Continued)

### Statement of Cash Flow for the Period Ended June 30, 2015

	June 30, 2015 US Dollars	June 30, 2014 US Dollars
<b>Operating activities</b>		
Increase/(decrease) in net assets attributable to holders of redeemable participating shares	\$ 8,110,320	\$ 9,231,355
Distributions to holders of Redeemable Participating Shares	-	-
<b>Total comprehensive income/(expense) attributable to holders of redeemable shares before distributions</b>	<b>\$ 8,110,320</b>	<b>\$ 9,231,355</b>
<b>Adjustments for:</b>		
Movement in margin cash	\$ -	\$ -
Movement in financial assets at fair value through profit or loss	(3,246,167)	(10,134,421)
Unrealised movement on derivative assets and liabilities	-	-
Unrealised movement on foreign exchange	124	90
<b>Operating cash flows before movements in working capital</b>	<b>\$ 4,864,277</b>	<b>\$ (902,976)</b>
Movement in receivables	\$ 23,085	\$ 21,873
Movement in payables	16,627	43,052
<b>Cash inflow/(outflow) from operations</b>	<b>\$ 39,712</b>	<b>\$ 64,925</b>
<b>Net cash inflow/(outflow) from operating activities</b>	<b>\$ 4,903,989</b>	<b>\$ (838,051)</b>
<b>Financing activities</b>		
Proceeds from subscriptions	\$ 7,146,577	\$ 22,480,789
Payment of redemptions	(11,936,531)	(21,651,949)
Distributions paid to shareholders	-	-
<b>Net cash generated from/(used in) financing activities</b>	<b>\$ (4,789,954)</b>	<b>\$ 828,840</b>
<b>Net increase/(decrease) in cash and cash equivalents</b>	<b>\$ 114,035</b>	<b>\$ (9,211)</b>
Cash at bank at the start of the period	\$ 59,377	\$ 209,934
Unrealised movement on foreign exchange	(124)	(90)
<b>Cash at bank at the end of the period</b>	<b>\$ 173,288</b>	<b>\$ 200,633</b>

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



# Wellington Management Portfolios (Dublin) plc

## US Capital Appreciation Equity Portfolio (Continued)

Schedule of Investments (US Dollars)

June 30, 2015

<i>Holding/ Nominal</i>	<i>Investment</i>	<i>Fair Value</i>	<i>% Net Assets</i>
<b>Transferable Securities (December 31, 2014: 100.37%)</b>			
<b>Consumer Discretionary (December 31, 2014: 20.01%)</b>			
13,477	Advance Auto Parts Incorporated	\$ 2,146,751	1.64 %
9,717	Amazon.com Incorporated	4,218,052	3.22
2,216	Chipotle Mexican Grill Incorporated	1,340,658	1.02
30,649	Diamond Resorts International	966,976	0.74
5,020	Expedia Incorporated	548,937	0.42
8,269	GoPro Incorporated	435,942	0.33
10,430	Harley-Davidson Incorporated	587,730	0.45
15,423	Harman International Industries Incorporated	1,834,412	1.40
34,313	Hilton Worldwide Holdings	945,323	0.72
11,621	Imax Corporation	467,978	0.36
43,677	Kate Spade & Company	940,803	0.72
20,761	Las Vegas Sands Corporation	1,091,406	0.83
3,735	Netflix Incorporated	2,453,671	1.87
179,270	Samsonite International SA	617,411	0.47
55,340	Twenty-First Century Fox Incorporated	1,801,040	1.38
8,586	Whirlpool Corporation	1,485,807	1.14
100	Wingstop Incorporated	2,840	0.00
<b>Total Consumer Discretionary</b>		<b>\$ 21,885,737</b>	<b>16.71 %</b>
<b>Consumer Staples (December 31, 2014: 1.00%)</b>			
12,384	CVS Health Corporation	\$ 1,298,834	0.99 %
19,866	Mondelez International Incorporated	817,287	0.63
18,508	Nomad Foods Limited	402,549	0.31
22,161	Post Holdings Incorporated	1,195,143	0.91
<b>Total Consumer Staples</b>		<b>\$ 3,713,813</b>	<b>2.84 %</b>
<b>Energy (December 31, 2014: 6.77%)</b>			
10,159	Baker Hughes Incorporated	\$ 626,810	0.48 %
166,634	Cobalt International Energy Incorporated	1,618,016	1.24
294,518	Karoon Gas Australia Limited	509,325	0.39
192,508	McDermott International Incorporated	1,027,993	0.78
29,835	Patterson-UTI Energy Incorporated	561,346	0.43
17,831	Pioneer Natural Resources Company	2,472,981	1.89
21,019	Whiting Petroleum Corporation	706,238	0.54
<b>Total Energy</b>		<b>\$ 7,522,709</b>	<b>5.75 %</b>
<b>Financials (December 31, 2014: 3.91%)</b>			
43,893	American International Group Incorporated	\$ 2,713,465	2.07 %
24,954	American Tower Corporation REIT	2,327,959	1.78
66,653	Bank of America Corporation	1,134,434	0.87
30,598	Kennedy-Wilson Holdings Incorporated	752,405	0.57
17,897	Northern Trust Corporation	1,368,404	1.05
14,255	PNC Financial Services Group Incorporated	1,363,491	1.04
18,133	WL Ross Holding Corporation	206,172	0.16
<b>Total Financials</b>		<b>\$ 9,866,330</b>	<b>7.54 %</b>
<b>Health Care (December 31, 2014: 17.77%)</b>			
11,601	Acadia Healthcare Company Incorporated	\$ 908,706	0.69 %
10,057	Aetna Incorporated	1,281,865	0.98
179,195	Allergan Plc	3,840,839	2.93
193,870	Arena Pharmaceuticals Incorporated	899,557	0.69
19,094	Becton Dickinson and Company	2,704,665	2.07
2,150	Biogen Idec Incorporated	868,471	0.66
60,301	Bristol-Myers Squibb Company	4,012,429	3.07

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

# Wellington Management Portfolios (Dublin) plc

## US Capital Appreciation Equity Portfolio (Continued)

Schedule of Investments (US Dollars)

June 30, 2015

<i>Holding/ Nominal</i>	<i>Investment</i>	<i>Fair Value</i>	<i>% Net Assets</i>
<b>Health Care (December 31, 2014: 17.77%) (Continued)</b>			
6,700	Cerner Corporation	\$ 462,702	0.35 %
19,044	Envision Healthcare Holdings Incorporated	751,857	0.57
5,125	Intuitive Surgical Incorporated	2,483,062	1.90
32,320	Merck & Company Incorporated	1,839,978	1.41
33,802	Mylan Incorporated	2,293,804	1.75
29,143	Portola Pharmaceuticals Incorporated	1,327,464	1.01
441,436	TherapeuticsMD Incorporated	3,469,687	2.65
<b>Total Health Care</b>		<b>\$ 27,145,086</b>	<b>20.73 %</b>
<b>Industrials (December 31, 2014: 15.84%)</b>			
12,207	Acuity Brands Incorporated	\$ 2,197,016	1.68 %
56,740	Aecom Technology Corporation	1,876,959	1.43
15,611	Danaher Corporation	1,336,146	1.02
42,106	DigitalGlobe Incorporated	1,170,126	0.89
46,792	Fortune Brands Home & Security Incorporated	2,144,009	1.64
12,867	Generac Holdings	511,463	0.39
20,465	HD Supply Incorporated	719,959	0.55
70,154	Hertz Global Holdings Incorporated	1,271,191	0.97
16,681	Landstar System Incorporated	1,115,458	0.85
25,345	Owens Corning	1,045,481	0.80
30,989	Swift Transportation Company	702,521	0.54
13,909	TriNet Group Incorporated	352,593	0.27
<b>Total Industrials</b>		<b>\$ 14,442,922</b>	<b>11.03 %</b>
<b>Information Technology (December 31, 2014: 29.98%)</b>			
1,400	Apigee Corporation	\$ 13,902	0.01 %
34,453	Apple Incorporated	4,321,268	3.30
9,535	Baidu Incorporated	1,898,228	1.45
14,866	CoStar Group Incorporated	2,991,931	2.29
131,689	Coupons.com Incorporated	1,420,924	1.09
89,731	Cypress Semiconductor Corporation	1,055,237	0.81
35,400	Facebook Incorporated	3,036,081	2.32
84,177	Gogo Incorporated	1,803,913	1.38
5,124	Google Incorporated	2,667,093	2.04
320,619	Groupon Incorporated	1,612,714	1.23
12,385	Hewlett-Packard Company	371,674	0.28
15,373	Mellanox Technologies Limited	746,974	0.57
94,163	Micron Technology Incorporated	1,774,031	1.36
216,886	Monster Worldwide	1,418,434	1.08
100	New Relic Incorporated	3,519	0.00
21,474	NXP Semiconductor NV	2,108,747	1.61
331,230	Optimal Payments Plc	1,220,268	0.93
45,573	Pandora Media Incorporated	708,204	0.54
32,770	Stratasys Limited	1,144,656	0.87
145,185	SunEdison Incorporated	4,342,483	3.32
31,317	SunEdison Semiconductor Limited	540,845	0.41
13,328	TE Connectivity Limited	856,990	0.65
30,211	Workday Incorporated	2,307,818	1.76
16,382	Yelp Incorporated	704,918	0.54
32,715	Zillow Group Incorporated	2,837,699	2.17
<b>Total Information Technology</b>		<b>\$ 41,908,551</b>	<b>32.01 %</b>
<b>Materials (December 31, 2014: 3.76%)</b>			
81,747	Louisiana-Pacific Corporation	\$ 1,392,151	1.06 %
59,026	Platform Specialty Products Corporation	1,509,885	1.15

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

# Wellington Management Portfolios (Dublin) plc

## US Capital Appreciation Equity Portfolio (Continued)

Schedule of Investments (US Dollars)

June 30, 2015

<i>Holding/ Nominal</i>	<i>Investment</i>	<i>Fair Value</i>	<i>% Net Assets</i>
	<b>Materials (December 31, 2014: 3.76%) (Continued)</b>		
34,520	Platform Specialty Products Corporation (Germany Listing)	\$ 883,022	0.68 %
	<b>Total Materials</b>	<b>\$ 3,785,058</b>	<b>2.89 %</b>
	<b>Telecommunication Services (December 31, 2014: 0.93%)</b>		
	<b>Short Term Securities (December 31, 2014: 0.40%)</b>		
1,756,000	State Street Repurchase Agreement, 0.000%, 01/07/2015 <sup>1</sup>	\$ 1,756,000	1.34 %
	<b>Total Short Term Securities</b>	<b>\$ 1,756,000</b>	<b>1.34 %</b>
	<b>Total Transferable Securities (Cost 2015: \$125,506,581)</b>	<b>\$ 132,026,206</b>	<b>100.84 %</b>
		<i>Fair Value</i>	<i>% Net Assets</i>
	<b>Net Liquid Assets</b>		
	Cash and Collateral <sup>2</sup>	\$ 173,288	0.13 %
	<b>Other Net Assets/(Liabilities)</b>	<b>\$ (1,267,786)</b>	<b>(0.97) %</b>
	<b>Total Net Assets of Portfolio</b>	<b>\$ 130,931,708</b>	<b>100.00 %</b>

<sup>1</sup> Repurchase agreement with State Street Corporation dated 30/06/2015 at 0.000% to be repurchased at \$1,756,000 on 01/07/2015 collateralised by 2,345,000 Fannie Mae Remics, 2.500%, 25/12/2042 with a market value of \$1,794,121.

<sup>2</sup> All cash holdings are held with State Street Bank and Trust Company.

### Classifications

Transferable securities and money market instruments admitted to an official stock exchange listing or traded on a regulated market  
Short Term Securities  
Other Assets

### % of Total Current Assets<sup>3</sup>

98.28  
1.32  
0.40  
100.00

<sup>3</sup> Analysis of Total Current Assets rather than Net Assets is required under the UCITS Notice 8.5 Appendix B.

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

## Wellington Management Portfolios (Dublin) plc

### US Capital Appreciation Equity Portfolio (Continued)

Schedule of Portfolio Changes for the Period Ended  
June 30, 2015

#### Largest Purchases

\$	3,069,776	Google Incorporated
	2,962,243	Workday Incorporated
	2,909,634	Mylan Incorporated
	2,723,190	Amazon.com Incorporated
	2,560,150	Intuitive Surgical Incorporated
	2,446,474	American Tower Corporation REIT
	2,413,244	Zillow Group Incorporated
	2,151,682	CoStar Group Incorporated
	2,140,998	Fortune Brands Home & Security Incorporated
	1,996,656	Harman International Industries Incorporated
	1,951,769	Alibaba Group Holding Limited
	1,873,916	Apple Incorporated
	1,671,136	Micron Technology Incorporated
	1,653,814	Zillow Incorporated
	1,606,926	Pioneer Natural Resources Company
	1,548,527	Stratasys Limited
	1,540,262	Facebook Incorporated
	1,397,550	PNC Financial Services Group Incorporated
	1,389,811	Optimal Payments Plc
	1,389,234	Chipotle Mexican Grill Incorporated
	40,411,685	Other Purchases

<b>\$</b>	<b>81,808,677</b>	<b>Total Purchases</b>
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#### Largest Sales

\$	4,108,813	Alibaba Group Holding Limited
	3,726,865	Akamai Technologies Incorporated
	3,680,613	Apple Incorporated
	3,628,042	Lowe's Companies Incorporated
	2,534,840	AstraZeneca Plc
	2,449,263	AOL Incorporated
	2,384,128	Amazon.com Incorporated
	2,325,615	SunEdison Incorporated
	2,245,166	Fastenal Corporation
	2,097,084	Whirlpool Corporation
	2,072,893	IHS Incorporated
	2,003,023	Pioneer Natural Resources Company
	1,934,051	HD Supply Holdings Incorporated
	1,663,520	Martin Marietta Materials Incorporated
	1,631,506	Envision Healthcare Holdings Incorporated
	1,585,250	BlackRock Incorporated
	1,583,902	Cadence Design Systems Incorporated
	1,549,816	Gogo Incorporated
	1,478,573	Netflix Incorporated
	1,432,949	Bristol-Myers Squibb Company
	41,866,832	Other Sales

<b>\$</b>	<b>87,982,744</b>	<b>Total Sales</b>
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## Emerging Markets Equity Portfolio

### Investment Manager's Report

#### Investment Objective and Policies

The investment objective of the Portfolio is long-term total return. The Portfolio will seek to achieve its objective by investing primarily in equity securities of companies that are either located in emerging markets, or conduct substantial business in emerging markets as described below.

In managing the Portfolio, the Investment Manager combines country and sector analysis with stock selection in a relatively concentrated, actively managed investment mandate.

The Portfolio generally will be well diversified across markets, sectors and companies, investing in a minimum of five countries. Typically, no one country will represent more than 35% of Portfolio holdings. The Portfolio typically will hold in excess of 80 companies. Total return, rather than income generation, will be emphasised.

The Portfolio may invest in any country which is considered to be a developing or emerging market being a country classified by the World Bank as having low or middle per capita income for the last two consecutive years or is represented in the MSCI Emerging Markets Index. The MSCI Emerging Markets Index is an unmanaged market index that is designed to measure equity markets performance in the global emerging markets. For temporary defensive purposes in case of unusual or extraordinary market conditions, the Portfolio may hold up to 100% of its assets in ancillary liquid assets. The Portfolio may make substantial investment in securities traded on Russian markets.

The Portfolio will invest, either directly or indirectly, at least two-thirds of its gross assets in equity securities and other securities with equity characteristics, such as preferred stocks, warrants on equities, convertible securities, as well as depository receipts for such securities (such as ADRs, GDRs and European Depositary Receipts) issued by entities having their seat or exercising a predominant part of their economic activities in an emerging market as determined above.

An investment in the Portfolio should not constitute a substantial proportion of an investment portfolio and may not be appropriate for all investors. The Net Asset Value of the Portfolio is expected to have a high volatility from time to time.

#### Performance

The Emerging Markets Equity Portfolio launched on September 1, 2005. The table below details the performance of all funded Share Classes within the Portfolio.

	Total Returns (%)						Inception date
	Periods Ended June 30, 2015						
Share Class <sup>1</sup>	6 Mths	1 Year	3 Years	5 Years	10 Years	Since Inception	
US Dollar S	2.88%	(6.95%)	3.77%	2.31%	7.55%	7.72%	September 1, 2005*
MSCI Emerging Markets Index	2.95%	(5.12%)	3.71%	3.69%	8.11%	8.19%	
US Dollar T	3.40%	(6.02%)	4.81%	3.33%	8.64%	8.99%	September 1, 2005*
MSCI Emerging Markets Index	2.95%	(5.12%)	3.71%	3.69%	8.11%	8.35%	
Euro S	11.69%	14.28%	8.37%	4.23%	N/A	5.45%	December 1, 2006
MSCI Emerging Markets Index (EUR)	11.80%	16.58%	8.31%	5.67%	9.02%	5.81%	
Australian Dollar S	9.61%	14.25%	14.21%	4.26%	N/A	3.34%	December 22, 2006
MSCI Emerging Markets Index (AUD)	9.61%	16.51%	14.16%	5.66%	8.02%	3.69%	
US Dollar D	2.49%	(7.69%)	2.94%	1.50%	N/A	(2.02%)	April 30, 2010
MSCI Emerging Markets Index	2.95%	(5.12%)	3.71%	3.69%	8.11%	(0.37%)	

<sup>1</sup> All Classes are Accumulating and Unhedged unless otherwise noted.

\* The Portfolio's conversion date into WMP (Dublin) plc was September 2005.

Portfolio returns are net of fees and expenses.

Returns for periods greater than one year are annualised.

Past Performance is no indication of current or future Performance.

# Wellington Management Portfolios (Dublin) plc

## Emerging Markets Equity Portfolio (Continued)

### Investment Manager's Report

	<i>As at June 30, 2015</i>		<i>As at December 31, 2014</i>		<i>As at June 30, 2014</i>	
<i>Share Class<sup>1</sup></i>	<i>Net Asset Value</i>	<i>NAV per Share</i>	<i>Net Asset Value</i>	<i>NAV per Share</i>	<i>Net Asset Value</i>	<i>NAV per Share</i>
US Dollar S	90,118,565	21.42	84,887,234	20.82	125,355,718	23.02
US Dollar D	419,451	8.64	415,307	8.43	1,664,566	9.36
US Dollar T	84,713,032	25.27	123,600,508	24.44	135,992,191	26.89
Australian Dollar S	36,117,389	13.23	32,958,333	12.07	31,584,273	11.58
Canadian Dollar S	-	-	-	-	187,229,900	10.38
Euro S	27,205	15.77	24,350	14.12	23,796	13.80
Japanese Yen T	-	-	4,091,424,065	12,981	3,803,627,416	12,068

<sup>1</sup> All Classes are Accumulating and Unhedged unless otherwise noted.

The Canadian Dollar T Share Class launched on April 1, 2014 and was fully redeemed on August 26, 2014.

The launch prices of the Share Classes were as follows: US Dollar = USD 10.00; Australian Dollar = AUD 10.00; Canadian Dollar = CAD 10.00; Euro = EUR 10.00; Japanese Yen = JPY 10,000.

Wellington Management Company LLP

July 17, 2015

# Wellington Management Portfolios (Dublin) plc

## Emerging Markets Equity Portfolio (Continued)

### Statement of Financial Position as at June 30, 2015

	June 30, 2015 Pound Sterling	December 31, 2014* Pound Sterling	January 1, 2014* Pound Sterling
<b>Assets</b>			
<b>Current Assets</b>			
Financial assets at fair value through profit or loss:			
Transferable securities at fair value	£ 125,985,792	£ 172,006,357	£ 370,915,870
Collective Investment Schemes	700,180	-	-
Bank loan participations	-	-	-
Financial derivative instruments	-	-	387
Cash at bank	467,534	274,016	1,470,833
Cash held with brokers and counterparties for open financial derivative instruments	-	-	-
Cash received as collateral	-	-	-
Debtors – amounts falling due within one year			
Interest income receivable	-	-	-
Bank loan income receivable	-	-	-
Dividends receivable	770,904	28,071	170,313
Receivable for shares issued	-	-	-
Sales awaiting settlement	1,756,785	3,731,663	2,385,096
Other debtors	82,259	25,064	20,499
<b>Total Assets</b>	<b>£ 129,763,454</b>	<b>£ 176,065,171</b>	<b>£ 374,962,998</b>
<b>Liabilities</b>			
<b>Current Liabilities</b>			
Financial liabilities at fair value through profit or loss:			
Financial derivative instruments	£ -	£ -	£ (19,141)
Creditors – amounts falling due within one year			
Cash due to brokers and counterparties for open financial derivative instruments	-	-	-
Cash due to counterparties	-	-	-
Payable for shares redeemed	-	-	-
Purchases awaiting settlement	(228,483)	(2,529,831)	(3,223,382)
Expenses payable	(335,435)	(355,989)	(976,393)
Bank overdraft	-	-	-
Distribution payable	-	-	-
Withholding and capital gains tax payable	(96,003)	(556)	(1,739)
Other payables	-	-	-
<b>Total Liabilities</b>	<b>£ (659,921)</b>	<b>£ (2,886,376)</b>	<b>£ (4,220,655)</b>
<b>Net Assets Attributable to Holders of Redeemable Participating Shares (at last traded market prices)</b>	<b>£ 129,103,533</b>	<b>£ 173,178,795</b>	<b>£ 370,742,343</b>

\*Prior year balances have been restated to show the impact of the adoption of IFRS 13, "Fair Value measurement" (see Note 1).

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

# Wellington Management Portfolios (Dublin) plc

## Emerging Markets Equity Portfolio (Continued)

### Statement of Comprehensive Income for the Period Ended June 30, 2015

	Notes	Period ended June 30, 2015 Pound Sterling	Period ended June 30, 2014* Pound Sterling
<b>Income</b>			
Interest income		£ -	£ -
Dividend income		2,061,290	2,448,574
Bank loan participations income		-	-
Other income		346	3,333
Net changes in fair value on financial assets at fair value through profit or loss	3	3,798,961	(2,026,794)
<b>Total Investment Income/(Expense)</b>		<b>£ 5,860,597</b>	<b>£ 425,113</b>
<b>Expenses</b>			
Management fees	6	£ (385,730)	£ (825,978)
Administration fees		(33,823)	(57,417)
Custodian fees		(170,227)	(193,737)
Directors' fees		(1,061)	(1,211)
Professional fees		(5,238)	(6,505)
Other fees		(76,119)	(42,758)
Expense reimbursement	6	56,583	-
<b>Total Operating Expenses</b>		<b>£ (615,615)</b>	<b>£ (1,127,606)</b>
<b>Operating Profit/(Loss)</b>		<b>£ 5,244,982</b>	<b>£ (702,493)</b>
<b>Finance Costs</b>			
Distributions to holders of Redeemable Participating Shares		£ -	£ -
<b>Total Finance Costs</b>		<b>£ -</b>	<b>£ -</b>
<b>Profit/(Loss) for the Period Before Tax</b>		<b>£ 5,244,982</b>	<b>£ (702,493)</b>
Withholding tax		£ (229,919)	£ (291,328)
Capital Gains Tax		-	-
<b>Profit/(Loss) for the Period After Tax</b>		<b>£ 5,015,063</b>	<b>£ (993,821)</b>
<b>Increase/(Decrease) in Net Assets Attributable to Holders of Redeemable Participating Shares</b>		<b>£ 5,015,063</b>	<b>£ (993,821)</b>

\*Prior period balances have been restated to show the impact of the adoption of IFRS 13, "Fair Value measurement" (see Note 1).

There are no recognised gains or losses arising in the period other than the increase/decrease in net assets attributable to holders of redeemable participating shares of each Portfolio.  
In arriving at the results for the period, all amounts above relate to continuing operations.

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



Wellington Management Portfolios (Dublin) plc

Emerging Markets Equity Portfolio (Continued)

Statement of Changes in Net Assets  
Attributable to Holders of Redeemable Participating Shares  
for the Period Ended June 30, 2015

	Period ended June 30, 2015 Pound Sterling	Period ended June 30, 2014 Pound Sterling
Net assets attributable to holders of redeemable participating shares at the beginning of the period	£ 173,178,795	£ 370,742,343
Increase/(Decrease) in net assets attributable to holders of redeemable participating shares from statement of comprehensive income	£ 5,015,063	£ (993,821)
<b>Share Transactions</b>		
Proceeds from redeemable participating shares issued	£ 1,821,897	£ 100,857,584
Cost of redeemable participating shares redeemed	(50,912,222)	(174,568,175)
<b>Increase/(Decrease) in Net Assets Resulting from Redeemable Participating Share Transactions</b>	<b>£ (49,090,325)</b>	<b>£ (73,710,591)</b>
<b>Increase/(Decrease) in Net Assets Attributable to Holders of Redeemable Participating Shares</b>	<b>£ (44,075,262)</b>	<b>£ (74,704,412)</b>
<b>Net Assets Attributable to Holders of Redeemable Participating Shares at the End of the Period</b>	<b>£ 129,103,533</b>	<b>£ 296,037,931</b>

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

# Wellington Management Portfolios (Dublin) plc

## Emerging Markets Equity Portfolio (Continued)

### Statement of Cash Flow for the Period Ended June 30, 2015

	June 30, 2015 Pound Sterling	June 30, 2014 Pound Sterling
<b>Operating activities</b>		
Increase/(decrease) in net assets attributable to holders of redeemable participating shares	£ 5,015,063	£ (993,821)
Distributions to holders of Redeemable Participating Shares	-	-
<b>Total comprehensive income/(expense) attributable to holders of redeemable shares before distributions</b>	<b>£ 5,015,063</b>	<b>£ (993,821)</b>
<b>Adjustments for:</b>		
Movement in margin cash	£ -	£ -
Movement in financial assets at fair value through profit or loss	44,993,915	74,497,915
Unrealised movement on derivative assets and liabilities	-	9,537
Unrealised movement on foreign exchange	4,280	7,243
<b>Operating cash flows before movements in working capital</b>	<b>£ 50,013,258</b>	<b>£ 73,520,874</b>
Movement in receivables	£ (800,028)	£ (188,208)
Movement in payables	74,893	(479,753)
<b>Cash inflow/(outflow) from operations</b>	<b>£ (725,135)</b>	<b>£ (667,961)</b>
<b>Net cash inflow/(outflow) from operating activities</b>	<b>£ 49,288,123</b>	<b>£ 72,852,913</b>
<b>Financing activities</b>		
Proceeds from subscriptions	£ 1,821,897	£ 100,857,584
Payment of redemptions	(50,912,222)	(174,568,175)
Distributions paid to shareholders	-	-
<b>Net cash generated from/(used in) financing activities</b>	<b>£ (49,090,325)</b>	<b>£ (73,710,591)</b>
<b>Net increase/(decrease) in cash and cash equivalents</b>	<b>£ 197,798</b>	<b>£ (857,678)</b>
Cash at bank at the start of the period	£ 274,016	£ 1,470,833
Unrealised movement on foreign exchange	(4,280)	(7,243)
<b>Cash at bank at the end of the period</b>	<b>£ 467,534</b>	<b>£ 605,912</b>

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

# Wellington Management Portfolios (Dublin) plc

## Emerging Markets Equity Portfolio (Continued)

Schedule of Investments (Pound Sterling)  
June 30, 2015

<i>Holding/ Nominal</i>	<i>Investment</i>		<i>Fair Value</i>	<i>% Net Assets</i>
<b>Transferable Securities (December 31, 2014: 99.32%)</b>				
<b>Consumer Discretionary (December 31, 2014: 11.11%)</b>				
1,726,000	Belle International Holdings Limited	£	1,259,912	0.98 %
28,480	Coway Company Limited		1,483,850	1.15
7,700	Cuckoo Electronics Company Limited		1,231,197	0.95
64,000	Hota Industrial Manufacturing Company Limited		130,836	0.10
13,599	Hyundai Mobis Company Limited		1,643,413	1.27
49,989	JD.com Incorporated		1,083,884	0.84
58,451	Kangwon Land Incorporated		1,232,814	0.96
31,686	Maruti Suzuki India Limited		1,270,989	0.98
1,022,600	Matahari Department Store Tbk PT		807,135	0.63
122,000	momo.com Incorporated		677,570	0.53
74,849	Mr Price Group Limited		982,222	0.76
39,924	Naspers Limited		3,963,319	3.07
63,184	New Oriental Education & Technology Group Incorporated		985,103	0.76
123,314	Sun TV Network Limited		344,948	0.27
73,504	Superalloy Industrial Company Limited		193,891	0.15
10,940	Titan Company Limited		39,866	0.03
78,789	Tofas Turk Otomobil Fabrikasi AS		342,214	0.27
206,006	Woolworths Holdings Limited		1,064,076	0.82
<b>Total Consumer Discretionary</b>		<b>£</b>	<b>18,737,239</b>	<b>14.52 %</b>
<b>Consumer Staples (December 31, 2014: 5.60%)</b>				
11,870	BGF retail Company Limited	£	1,082,616	0.84 %
109,700	BRF SA		1,474,811	1.14
1,279,100	Charoen Pokphand Foods Pcl		577,920	0.45
394,000	China Mengniu Dairy Company Limited		1,247,363	0.97
58,047	Clicks Group Limited		273,677	0.21
457,000	CP ALL Pcl		397,906	0.31
118,752	Eurocash SA		749,883	0.58
18,144	Fomento Economico Mexicano SAB de CV		1,027,818	0.80
1,477	LG Household & Health Care Limited		651,666	0.51
36,466	SABMiller Plc		1,204,837	0.93
140,498	Ulker Biskuvi Sanayi AS		623,581	0.48
831,200	Wal-Mart de Mexico SAB de CV		1,293,114	1.00
<b>Total Consumer Staples</b>		<b>£</b>	<b>10,605,192</b>	<b>8.22 %</b>
<b>Energy (December 31, 2014: 5.60%)</b>				
1,015,000	CNOOC Limited	£	917,396	0.71 %
322,184	Coal India Limited		1,353,404	1.05
310,147	Petroleo Brasileiro SA		1,784,720	1.38
53,670	Reliance Industries Limited		535,363	0.42
28,030	YPF SA		488,881	0.38
<b>Total Energy</b>		<b>£</b>	<b>5,079,764</b>	<b>3.94 %</b>
<b>Financials (December 31, 2014: 30.46%)</b>				
653,208	AIA Group Limited	£	2,708,208	2.10 %
141,683	Axis Bank Limited		789,410	0.61
46,103	Banco Santander Chile		593,620	0.46
6,000	Banregio Grupo Financiero SAB de CV		22,248	0.02
124,700	BB Seguridade Participacoes SA		870,397	0.67
481,300	BM&FBovespa SA		1,154,623	0.89
266,300	BR Malls Participacoes SA		793,650	0.61
1,347,000	Cathay Financial Holding Company Limited		1,496,208	1.16
6,011,000	China Construction Bank Corporation		3,495,444	2.71

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

# Wellington Management Portfolios (Dublin) plc

## Emerging Markets Equity Portfolio (Continued)

Schedule of Investments (Pound Sterling)  
June 30, 2015

<i>Holding/ Nominal</i>	<i>Investment</i>		<i>Fair Value</i>	<i>% Net Assets</i>
<b>Financials (December 31, 2014: 30.46%) (Continued)</b>				
450,000	China Life Insurance Company Limited	£	1,240,113	0.96 %
416,000	China Overseas Land & Investment Limited		936,581	0.73
543,700	China Vanke Company Limited		850,839	0.66
9,447	Credicorp Limited		834,474	0.65
1,110,223	Dubai Financial Market		380,552	0.29
1,878,669	E.Sun Financial Holding Company Limited		797,541	0.62
1,913,277	Emaar Malls Group PJSC		1,106,276	0.86
223,914	FirstRand Limited		625,442	0.48
290,600	Grupo Financiero Banorte SAB de CV		1,017,707	0.79
53,658	Hong Kong Exchanges and Clearing Limited		1,204,093	0.93
273,500	Huatai Securities Company Limited		493,503	0.38
654,570	ICICI Bank Limited		2,013,065	1.56
28,100	ICICI Bank Limited (ADR)		186,178	0.14
205,875	Indiabulls Housing Finance Limited		1,278,836	0.99
6,045,000	Industrial & Commercial Bank of China Limited		3,049,164	2.36
150,700	Itau Unibanco Holding SA		1,055,577	0.82
7,848	Komercni Banka AS		1,106,110	0.86
534,334	Metropolitan Bank & Trust Company		708,295	0.55
20,692	OTP Bank Plc		260,390	0.20
898,000	PICC Property & Casualty Company Limited		1,299,225	1.01
12,470	Samsung Life Insurance Company Limited		764,150	0.59
49,690	Shinhan Financial Group Company Limited		1,176,912	0.91
4,076,100	SM Prime Holdings Incorporated		1,148,455	0.89
323,932	Turkiye Garanti Bankasi AS		642,749	0.50
483,872	Turkiye Is Bankasi		647,725	0.50
<b>Total Financials</b>		<b>£</b>	<b>36,747,760</b>	<b>28.46 %</b>
<b>Health Care (December 31, 2014: 3.06%)</b>				
52,119	Al Noor Hospitals Group Plc	£	492,524	0.38 %
40,664	Aspen Pharmacare Holdings Limited		766,882	0.59
40,077	Lupin Limited		751,922	0.58
765,000	Luye Pharma Group Limited		520,774	0.40
195,000	Shanghai Fosun Pharmaceutical Group Company Limited		458,214	0.36
1,126,100	Siloam International Hospitals Tbk PT		773,360	0.60
28,680	WuXi PharmaTech Cayman Incorporated		770,660	0.60
<b>Total Health Care</b>		<b>£</b>	<b>4,534,336</b>	<b>3.51 %</b>
<b>Industrials (December 31, 2014: 4.68%)</b>				
307,300	Alfa SAB de CV	£	375,086	0.29 %
159,067	Aselsan Elektronik Sanayi Ve Ticaret AS		524,779	0.41
158,000	Beijing Enterprises Holdings Limited		754,853	0.58
45,871	Container Corp Of India Limited		769,482	0.60
13,008	Grupo Aeroportuario del Sureste SAB de CV		1,173,424	0.91
102,700	Promotora y Operadora de Infraestructura SAB de CV		700,018	0.54
67,000	WEG SA		261,256	0.20
<b>Total Industrials</b>		<b>£</b>	<b>4,558,898</b>	<b>3.53 %</b>
<b>Information Technology (December 31, 2014: 22.38%)</b>				
24,869	Alibaba Group Holding Limited	£	1,300,930	1.01 %
4,905	Baidu Incorporated		620,899	0.48
146,000	Catcher Technology Company Limited		1,161,383	0.90
173,000	Delta Electronics Incorporated		563,299	0.44
41,000	Hermes Microvision Incorporated		1,698,304	1.31
3,148,000	Jasmine Broadband Internet Infrastructure Fund		580,782	0.45

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

# Wellington Management Portfolios (Dublin) plc

## Emerging Markets Equity Portfolio (Continued)

Schedule of Investments (Pound Sterling)  
June 30, 2015

<i>Holding/ Nominal</i>	<i>Investment</i>		<i>Fair Value</i>	<i>% Net Assets</i>
<b>Information Technology (December 31, 2014: 22.38%) (Continued)</b>				
23,000	Largan Precision Company Limited	£	1,670,792	1.29 %
39,941	Legend Holdings Corporation		141,354	0.11
785	Samsung Electronics Company Limited		567,404	0.44
110,628	Silergy Corporation		722,703	0.56
198,236	SK Hynix Incorporated		4,779,988	3.70
567,000	Sunny Optical Technology Group Company Limited		784,991	0.61
717,643	Taiwan Semiconductor Manufacturing Company Limited		2,077,879	1.61
248,800	Taiwan Semiconductor Manufacturing Company Limited (ADR)		3,592,705	2.78
146,000	Tencent Holdings Limited		1,853,673	1.44
6,813	YY Incorporated		301,163	0.23
<b>Total Information Technology</b>		<b>£</b>	<b>22,418,249</b>	<b>17.36 %</b>
<b>Materials (December 31, 2014: 2.39%)</b>				
166,474	Cemex SAB de CV	£	969,607	0.75 %
551,441	Nampak Limited		976,120	0.76
40,905	Southern Copper Corporation		764,936	0.59
407,080	Vedanta Limited		708,278	0.55
<b>Total Materials</b>		<b>£</b>	<b>3,418,941</b>	<b>2.65 %</b>
<b>Telecommunication Services (December 31, 2014: 8.68%)</b>				
272,974	Bharti Infratel Limited	£	1,223,278	0.95 %
2,983,100	China Unicom Hong Kong Limited		2,980,056	2.31
448,537	Idea Cellular Limited		789,366	0.61
711,700	Intouch Holdings Pcl		1,045,066	0.81
1,875,700	Link Net Tbk PT		453,985	0.35
149,769	MTN Group Limited		1,794,729	1.39
72,900	Telefonica Brasil SA		645,703	0.50
1,808,000	XL Axiata Tbk PT		317,745	0.25
<b>Total Telecommunication Services</b>		<b>£</b>	<b>9,249,928</b>	<b>7.17 %</b>
<b>Utilities (December 31, 2014: 4.85%)</b>				
2,247,000	China Longyuan Power Group Corporation Limited	£	1,588,619	1.23 %
271,988	Empresa Nacional de Electricidad SA		238,242	0.18
2,797,672	Enersis SA		564,658	0.44
210,000	ENN Energy Holdings Limited		805,212	0.62
150,100	Infraestructura Energetica Nova SAB de CV		472,015	0.37
64,387	Korea Electric Power Corporation		1,680,999	1.30
655,013	NTPC Limited		900,279	0.70
270,559	Power Grid of India Limited		377,812	0.29
156,200	Transmissora Alianca de Energia Eletrica SA		657,996	0.51
<b>Total Utilities</b>		<b>£</b>	<b>7,285,832</b>	<b>5.64 %</b>
<b>Short Term Securities (December 31, 2014: 0.51%)</b>				
5,268,000	State Street Repurchase Agreement, 0.000%, 01/07/2015 <sup>1</sup>	£	3,349,653	2.59 %
<b>Total Short Term Securities</b>		<b>£</b>	<b>3,349,653</b>	<b>2.59 %</b>
<b>Collective Investment Schemes (December 31, 2014: Nil)</b>				
22,922	iShares Core MSCI Emerging Markets ETF	£	700,180	0.54 %
<b>Total Collective Investment Schemes (Cost 2015: £766,428)</b>		<b>£</b>	<b>700,180</b>	<b>0.54 %</b>
<b>Total Transferable Securities (Cost 2015: £120,113,828)</b>		<b>£</b>	<b>126,685,972</b>	<b>98.13 %</b>

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

# Wellington Management Portfolios (Dublin) plc

## Emerging Markets Equity Portfolio (Continued)

Schedule of Investments (Pound Sterling)

June 30, 2015

	<i>Fair Value</i>	<i>% Net Assets</i>
<b>Net Liquid Assets</b>		
Cash and Collateral <sup>2</sup>	£ 467,534	0.36%
<b>Other Net Assets/(Liabilities)</b>	<b>£ 1,950,027</b>	<b>1.51%</b>
<b>Total Net Assets of Portfolio</b>	<b>£ 129,103,533</b>	<b>100.00%</b>

<sup>1</sup> Repurchase agreement with State Street Corporation dated 30/06/2015 at 0.000% to be repurchased at £3,349,653 on 01/07/2015 collateralised by 7,025,000 Fannie Mae Remics, 2.500%, 25/12/2042 with a market value of £3,417,505.

<sup>2</sup> All cash holdings are held with State Street Bank and Trust Company.

<b>Classifications</b>	<b>% of Total Current Assets<sup>3</sup></b>
Transferable securities and money market instruments admitted to an official stock exchange listing or traded on a regulated market	94.51
Collective Investment Schemes	0.54
Short Term Securities	2.58
Other Assets	2.37
	<u>100.00</u>

<sup>3</sup> Analysis of Total Current Assets rather than Net Assets is required under the UCITS Notice 8.5 Appendix B.

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

## Wellington Management Portfolios (Dublin) plc

### Emerging Markets Equity Portfolio (Continued)

Schedule of Portfolio Changes for the Period Ended  
June 30, 2015

#### Largest Purchases

£	5,106,734	iShares Core MSCI Emerging Markets ETF
	2,020,898	MTN Group Limited
	1,737,057	Coway Company Limited
	1,599,984	China Mengniu Dairy Company Limited
	1,529,729	Largan Precision Company Limited
	1,484,305	Mr Price Group Limited
	1,466,151	China Life Insurance Company Limited
	1,442,060	Industrial & Commercial Bank of China Limited
	1,422,685	Alibaba Group Holding Limited
	1,325,824	Maruti Suzuki India Limited
	1,301,557	Petroleo Brasileiro SA
	1,257,822	Aspen Pharmacare Holdings Limited
	1,252,662	Delta Electronics Incorporated
	1,252,027	Wipro Limited
	1,248,483	Wal-Mart de Mexico SAB de CV
	1,195,271	JD.com Incorporated
	1,182,986	Itau Unibanco Holding SA
	1,159,030	Baidu Incorporated
	1,100,100	Fomento Economico Mexicano SAB de CV
	1,076,908	New Oriental Education & Technology Group Incorporated
	41,391,226	Other Purchases

<b>£</b>	<b>72,553,499</b>	<b>Total Purchases</b>
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#### Largest Sales

£	5,541,380	Lenovo Group Limited
	3,939,712	iShares Core MSCI Emerging Markets ETF
	3,727,366	Tencent Holdings Limited
	3,476,696	Bharti Infratel Limited
	3,106,851	Taiwan Semiconductor Manufacturing Company Limited
	2,679,955	Hong Kong Exchanges and Clearing Limited
	2,607,732	Hyundai Motor Company
	2,314,035	SK Hynix Incorporated
	2,100,372	PetroChina Company Limited
	2,112,207	China Unicom Hong Kong Limited
	1,851,557	Bank Central Asia Tbk PT
	1,885,513	Idea Cellular Limited
	1,858,367	Lupin Limited
	1,695,124	China Petroleum & Chemical Corporation
	1,735,908	Hellenic Telecommunications Organization SA
	1,655,877	Powszechny Zaklad Ubezpieczen SA
	1,660,970	China Galaxy Securities Company Limited
	1,536,982	Taiwan Semiconductor Manufacturing Company Limited (ADR)
	1,530,444	Turkiye Is Bankasi
	1,605,237	Naspers Limited
	77,863,508	Other Sales

<b>£</b>	<b>126,485,793</b>	<b>Total Sales</b>
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## Opportunistic Themes Portfolio

### Investment Manager's Report

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#### Investment Objective and Policies

The investment objective of the Portfolio is to maximise long-term total return. The Portfolio seeks to achieve its objective by employing an unconstrained, non-benchmark oriented investment approach focusing on non-core asset classes and investing in both US dollar-denominated and non-US-dollar denominated equity securities within any region, sector or market capitalisation.

The Portfolio is an asset allocation portfolio that allocates its investments across multiple underlying investment approaches managed by the Investment Manager's various investment teams. The Portfolio provides opportunistic exposure to a variety of non-core investment approaches such as non-US small capitalisation, emerging markets equity and any industry or market sector approaches that may be chosen on an opportunistic basis. They may be direct investments in securities or made indirectly through Financial Derivative Instruments ("FDIs").

The Portfolio will invest primarily in equity securities or other securities with equity characteristics, including but not limited to preferred stocks and warrants on equities as well as depository receipts for such securities (ADRs traded in the United States markets and GDRs traded in other world markets), issued by companies worldwide. The Portfolio will invest in securities issued by developed market issuers and may also invest in securities issued by issuers located in emerging markets, or in securities of issuers that, while not located in an emerging market, conduct substantial business in emerging markets as determined by the Investment Manager, including (i) companies which have substantial assets in emerging markets or (ii) companies which derive a substantial portion of their total revenues from either goods and services produced in, or sales made in, emerging markets.

The Portfolio also may buy and sell bonds issued by government, agency, and supranational issuers; mortgage, commercial mortgage, and asset-backed securities; corporate and REIT debt; credit-linked, index-linked, and capital securities (securities that combine the features of corporate bonds and preferred stock); loan participation securities that are securitised and listed/traded (including, but not limited to, trade finance loan participations) and, in addition, bank loan assignments that qualify as Money Market Instruments; as well as other debt securities issued by public or private issuers, both fixed and floating rate, including forward contracts on such securities.

Generally, less than 15% of the Portfolio's assets will be invested in asset classes other than equities, cash and cash equivalents. The Portfolio may make substantial investment in securities traded on Russian markets and may invest more than 20% of its net assets in emerging markets.

In addition, through the use of financial derivatives instruments, the Investment Manager intends to implement an investment overlay to alter the Portfolio's market exposure and/or risk characteristics. The overlay may be used to hedge or alter certain market exposures that arise across the underlying investment approaches or in pursuit of the Portfolio's investment objective.

The Portfolio's variability of return is expected to be very high, well above that of a more broadly diversified, global equity portfolio. The Portfolio may engage in short-term trading.

An investment in the Portfolio should not constitute a substantial proportion of an investment portfolio and may not be appropriate for all investors. The Net Asset Value of the Portfolio is expected to have a high volatility from time to time.



## Wellington Management Portfolios (Dublin) plc

### Opportunistic Themes Portfolio (Continued)

#### Investment Manager's Report

#### Performance

The Opportunistic Themes Portfolio launched on June 10, 2009. The table below details the performance of all funded Share Classes within the Portfolio.

Share Class <sup>1</sup>	Total Returns (%)						Inception date
	Periods Ended June 30, 2015						
	6 Mths	1 Year	3 Years	5 Years	10 Years	Since Inception	
US Dollar T	8.72%	2.22%	12.70%	8.50%	N/A	8.17%	June 10, 2009
MSCI All Country World Index	2.66%	0.71%	13.01%	11.93%	6.41%	11.33%	

<sup>1</sup> All Classes are Accumulating and Unhedged unless otherwise noted.

Portfolio returns are net of fees and expenses.

Returns for periods greater than one year are annualised.

Past Performance is no indication of current or future Performance.

Share Class <sup>1</sup>	As at June 30, 2015		As at December 31, 2014		As at June 30, 2014	
	Net Asset Value	NAV per Share	Net Asset Value	NAV per Share	Net Asset Value	NAV per Share
	20,926,452	16.09	23,888,303	14.80	25,418,513	15.74

<sup>1</sup> All Classes are Accumulating and Unhedged unless otherwise noted.

The launch price of the Share Class was US Dollar = USD 10.00.

Wellington Management Company LLP

July 17, 2015

# Wellington Management Portfolios (Dublin) plc

## Opportunistic Themes Portfolio (Continued)

### Statement of Financial Position as at June 30, 2015

	June 30, 2015 US Dollars	December 31, 2014* US Dollars	January 1, 2014* US Dollars
<b>Assets</b>			
<b>Current Assets</b>			
Financial assets at fair value through profit or loss:			
Transferable securities at fair value	\$ 20,384,082	\$ 23,488,148	\$ 23,993,078
Collective investment schemes	13,271	-	280,715
Financial derivative instruments	200,470	249,540	164,762
Cash at bank	101,415	144,569	2,952
Cash held with brokers and counterparties for open financial derivative instruments	91,229	158,732	266,311
Cash received as collateral	-	-	-
Debtors – amounts falling due within one year			
Interest income receivable	-	-	-
Dividends receivable	49,670	9,854	10,555
Receivable for shares issued	-	-	-
Sales awaiting settlement	81,824	10,985	16,879
Other debtors	524,653	174,346	158,394
<b>Total Assets</b>	<b>\$ 21,446,614</b>	<b>\$ 24,236,174</b>	<b>\$ 24,893,646</b>
<b>Liabilities</b>			
<b>Current Liabilities</b>			
Financial liabilities at fair value through profit or loss:			
Financial derivative instruments	\$ (302,041)	\$ (218,631)	\$ (88,211)
Creditors – amounts falling due within one year			
Collateral due to counterparties	-	-	-
Payable for shares redeemed	-	-	-
Purchases awaiting settlement	(95,871)	(31,602)	(107,848)
Expenses payable	(117,151)	(94,665)	(75,108)
Bank overdraft	-	-	(753,826)
Distribution payable	-	-	-
Withholding and capital gains tax payable	(4,471)	(1,558)	(5,250)
Other payables	(628)	(1,415)	(740)
<b>Total Liabilities</b>	<b>\$ (520,162)</b>	<b>\$ (347,871)</b>	<b>\$ (1,030,983)</b>
<b>Net Assets Attributable to Holders of Redeemable Participating Shares (at last traded market prices)</b>	<b>\$ 20,926,452</b>	<b>\$ 23,888,303</b>	<b>\$ 23,862,663</b>

\*Prior year balances have been restated to show the impact of the adoption of IFRS 13, "Fair Value measurement" (see Note 1).

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

# Wellington Management Portfolios (Dublin) plc

## Opportunistic Themes Portfolio (Continued)

### Statement of Comprehensive Income for the Period Ended June 30, 2015

	Notes	Period ended June 30, 2015 US Dollars	Period ended June 30, 2014* US Dollars
<b>Income</b>			
Interest income		\$ -	\$ -
Dividend income		278,828	276,237
Bank loan participation income		-	-
Other income		538	5,518
Net changes in fair value on financial assets at fair value through profit or loss	3	1,865,003	1,337,006
<b>Total Investment Income/(Expense)</b>		<b>\$ 2,144,369</b>	<b>\$ 1,618,761</b>
<b>Expenses</b>			
Management fees	6	\$ -	\$ -
Administration fees		(34,447)	(8,905)
Custodian fees		(301,477)	(30,662)
Directors' fees		(1,654)	(1,994)
Professional fees		(16,719)	(10,656)
Other fees		(31,431)	(37,941)
Expense reimbursement	6	348,069	55,594
<b>Total Operating Expenses</b>		<b>\$ (37,659)</b>	<b>\$ (34,564)</b>
<b>Operating Profit/(Loss)</b>		<b>\$ 2,106,710</b>	<b>\$ 1,584,197</b>
<b>Finance Costs</b>			
Distributions to holders of Redeemable Participating Shares		\$ -	\$ -
<b>Total Finance Costs</b>		<b>\$ -</b>	<b>\$ -</b>
<b>Profit/(Loss) for the Period Before Tax</b>		<b>\$ 2,106,710</b>	<b>\$ 1,584,197</b>
Withholding tax		\$ (23,297)	\$ (28,347)
Capital Gains Tax		-	-
<b>Profit/(Loss) for the Period After Tax</b>		<b>\$ 2,083,413</b>	<b>\$ 1,555,850</b>
<b>Increase/(Decrease) in Net Assets Attributable to Holders of Redeemable Participating Shares</b>		<b>\$ 2,083,413</b>	<b>\$ 1,555,850</b>

\*Prior period balances have been restated to show the impact of the adoption of IFRS 13, "Fair Value measurement" (see Note 1).

There are no recognised gains or losses arising in the period other than the increase/decrease in net assets attributable to holders of redeemable participating shares of each Portfolio.  
In arriving at the results for the period, all amounts above relate to continuing operations.

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

Wellington Management Portfolios (Dublin) plc

Opportunistic Themes Portfolio (Continued)

Statement of Changes in Net Assets  
Attributable to Holders of Redeemable Participating Shares  
for the Period Ended June 30, 2015

	Period ended June 30, 2015 US Dollars	Period ended June 30, 2014 US Dollars
Net assets attributable to holders of redeemable participating shares at the beginning of the period	\$ 23,888,303	\$ 23,862,663
Increase/(Decrease) in net assets attributable to holders of redeemable participating shares from statement of comprehensive income	\$ 2,083,413	\$ 1,555,850
<b>Share Transactions</b>		
Proceeds from redeemable participating shares issued	\$ -	\$ -
Cost of redeemable participating shares redeemed	(5,045,264)	-
<b>Increase/(Decrease) in Net Assets Resulting from Redeemable Participating Share Transactions</b>	<b>\$ (5,045,264)</b>	<b>\$ -</b>
<b>Increase/(Decrease) in Net Assets Attributable to Holders of Redeemable Participating Shares</b>	<b>\$ (2,961,851)</b>	<b>\$ 1,555,850</b>
<b>Net Assets Attributable to Holders of Redeemable Participating Shares at the End of the Period</b>	<b>\$ 20,926,452</b>	<b>\$ 25,418,513</b>

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

# Wellington Management Portfolios (Dublin) plc

## Opportunistic Themes Portfolio (Continued)

### Statement of Cash Flow for the Period Ended June 30, 2015

	June 30, 2015 US Dollars	June 30, 2014 US Dollars
<b>Operating activities</b>		
Increase/(decrease) in net assets attributable to holders of redeemable participating shares	\$ 2,083,413	\$ 1,555,850
Distributions to holders of Redeemable Participating Shares	-	-
<b>Total comprehensive income/(expense) attributable to holders of redeemable shares before distributions</b>	<b>\$ 2,083,413</b>	<b>\$ 1,555,850</b>
<b>Adjustments for:</b>		
Movement in margin cash	\$ 67,503	\$ (80,657)
Movement in financial assets at fair value through profit or loss	3,084,225	(963,205)
Unrealised movement on derivative assets and liabilities	132,480	210,747
Unrealised movement on foreign exchange	98,444	91,244
<b>Operating cash flows before movements in working capital</b>	<b>\$ 5,466,065</b>	<b>\$ 813,979</b>
Movement in receivables	\$ (390,123)	\$ 72,385
Movement in payables	24,612	(20,809)
<b>Cash inflow/(outflow) from operations</b>	<b>\$ (365,511)</b>	<b>\$ 51,576</b>
<b>Net cash inflow/(outflow) from operating activities</b>	<b>\$ 5,100,554</b>	<b>\$ 865,555</b>
<b>Financing activities</b>		
Proceeds from subscriptions	\$ -	\$ -
Payment of redemptions	(5,045,264)	-
Distributions paid to shareholders	-	-
<b>Net cash generated from/(used in) financing activities</b>	<b>\$ (5,045,264)</b>	<b>\$ -</b>
<b>Net increase/(decrease) in cash and cash equivalents</b>	<b>\$ 55,290</b>	<b>\$ 865,555</b>
Cash at bank at the start of the period	\$ 144,569	\$ (750,874)
Unrealised movement on foreign exchange	(98,444)	(91,244)
<b>Cash at bank at the end of the period</b>	<b>\$ 101,415</b>	<b>\$ 23,437</b>

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

# Wellington Management Portfolios (Dublin) plc

## Opportunistic Themes Portfolio (Continued)

Schedule of Investments (US Dollars)

June 30, 2015

<i>Holding/ Nominal</i>	<i>Investment</i>		<i>Fair Value</i>	<i>% Net Assets</i>
	<b>Transferable Securities (December 31, 2014: 98.33%)</b>			
	<b>Consumer Discretionary (December 31, 2014: 17.04%)</b>			
2,750	Advance Auto Parts Incorporated	\$	438,047	2.09 %
6,000	ANTA Sports Products Limited		14,627	0.07
21,597	Apollo Tyres Limited		57,655	0.28
2,640	Aramark Services Incorporated		81,761	0.39
2,156	Arvind Infrastructure Limited		2,374	0.01
17,338	Arvind Limited		73,335	0.35
1,135	Bajaj Auto Limited		45,186	0.22
920	Bandai Namco Holdings Incorporated		17,804	0.08
7,600	Brilliance China Automotive Holdings Limited		11,862	0.06
47,600	Caim Homes Plc		57,942	0.28
3,580	Ceat Limited Limited		36,907	0.18
4,590	CST Brands Incorporated		179,285	0.86
421	CyberAgent Incorporated		19,989	0.10
445	Daiichikosho Company Limited		15,674	0.07
19,920	Dongfeng Motor Group Company Limited		26,671	0.13
13,704	Exide Industries Limited		31,904	0.15
1,045	Funai Electric Company Limited		11,631	0.06
842	Great Wall Motor Company Limited		4,126	0.02
5,556	Guangzhou Automobile Group Company Limited		5,146	0.02
460	HI-LEX Corporation		15,131	0.07
953	Hombach Holding AG		78,586	0.38
4,579	Hota Industrial Manufacturing Company Limited		14,722	0.07
327	Hyundai Home Shopping Network Corporation		35,911	0.17
113	Hyundai Mobis Company Limited		21,477	0.10
5,720	Liberty Global Plc		289,604	1.38
71,150	Maoye International Holdings Limited		16,428	0.08
1,950	Mazda Motor Corporation		38,214	0.18
96,600	Media Nusantara Citra Tbk PT		14,056	0.07
64	MRF Limited		34,367	0.16
4,707	New Oriental Education & Technology Group Incorporated		115,416	0.55
930	NGK Spark Plug Company Limited		25,803	0.12
4,190	Nippon Television Holdings Incorporated		74,134	0.35
720	Nissin Kogyo Company Limited		11,892	0.06
12,771	OPAP SA		96,760	0.46
415	Pal Company Limited		13,634	0.07
2,930	PanaHome Corporation		20,856	0.10
4,508	Rakuten Incorporated		72,852	0.35
10,740	Sands China Limited		36,019	0.17
410	Sankyo Company Limited		14,525	0.07
800	Sony Corporation		22,631	0.11
1,810	Sumitomo Electric Industries Limited		28,060	0.13
8,763	Sun TV Network Limited		38,551	0.18
4,101	Superalloy Industrial Company Limited		17,013	0.08
970	Tachi-S Company Limited		13,857	0.07
9,463	Tata Motors Limited		64,449	0.31
680	Tokai Rika Company Limited		17,005	0.08
930	Toyo Tire & Rubber Company Limited		19,669	0.09
1,040	Toyota Industries Corporation		59,324	0.28
520	TS Tech Company Limited		13,917	0.07
3,885	TUI AG		62,766	0.30
990	TV Asahi Holdings Corporation		16,634	0.08
833	Vipshop Holdings Limited		18,534	0.09
539	Volkswagen AG		124,915	0.60
3,446	Wolters Kluwer NV		102,304	0.49
490	Xebio Company Limited		9,571	0.05

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

# Wellington Management Portfolios (Dublin) plc

## Opportunistic Themes Portfolio (Continued)

Schedule of Investments (US Dollars)

June 30, 2015

<i>Holding/ Nominal</i>	<i>Investment</i>	<i>Fair Value</i>	<i>% Net Assets</i>
<b>Consumer Discretionary (December 31, 2014: 17.04%) (Continued)</b>			
42,690	Xingda International Holdings Limited	\$ 12,390	0.06 %
62,450	Xinyi Glass Holdings Limited	33,511	0.16
680	Yondoshi Holdings Incorporated	16,527	0.08
<b>Total Consumer Discretionary</b>		<b>\$ 2,863,941</b>	<b>13.69 %</b>
<b>Consumer Staples (December 31, 2014: 2.70%)</b>			
635	Adecoagro SA	\$ 5,855	0.03 %
80	Andersons Incorporated	3,120	0.01
63	Anheuser-Busch InBev NV	7,602	0.04
510	Archer-Daniels-Midland Company	24,592	0.12
650	Asahi Group Holdings Limited	20,677	0.10
13,437	Asian Citrus Holdings Limited	2,981	0.01
13,230	Avon Products Incorporated	82,820	0.40
380	BRF SA	7,946	0.04
1,917	Bumitama Agri Limited	1,409	0.01
80	Bunge Limited	7,024	0.03
20,126	C&C Group Plc	78,844	0.38
30,000	Charoen Pokphand Foods Plc	21,317	0.10
3,500	China Mengniu Dairy Company Limited	17,427	0.08
986	China Resources Enterprise Limited	3,186	0.01
47	CJ CheilJedang Corporation	18,582	0.09
230	Coca-Cola Company	9,023	0.04
1,590	First Resources Limited	2,409	0.01
11,290	Golden Agri-Resources Limited	3,438	0.02
330	GrainCorp Limited	2,166	0.01
828	Heineken NV	62,798	0.30
2,628	Herbalife Limited	144,777	0.69
137	Ingredion Incorporated	10,934	0.05
280	Kato Sangyo Company Limited	6,560	0.03
39	Kraft Foods Group Incorporated	3,320	0.02
550	Kuala Lumpur Kepong Bhd	3,120	0.01
1,224	Nu Skin Enterprises Incorporated	57,687	0.28
4,070	Post Holdings Incorporated	219,495	1.05
642	PureCircle Limited	4,026	0.02
275	Seven & i Holdings Company Limited	11,821	0.06
505	SLC Agricola SA	2,812	0.01
500	Tate & Lyle Plc	4,085	0.02
1,664	Treasury Wine Estates Limited	6,382	0.03
621	Tsingtao Brewery Company Limited	3,769	0.02
239	Tyson Foods Incorporated	10,189	0.05
8,005	Wilmar International Limited	19,500	0.09
<b>Total Consumer Staples</b>		<b>\$ 891,693</b>	<b>4.26 %</b>
<b>Energy (December 31, 2014: 4.09%)</b>			
6,190	Bharat Petroleum Corporation Limited	\$ 85,356	0.41 %
1,900	Cameco Corporation	27,132	0.13
3,196	China Coal Energy Company Limited	1,909	0.01
941	China Oilfield Services Limited	1,495	0.01
11,950	Coal India Limited	78,947	0.38
1,050	Cosan Limited	6,468	0.03
5,630	Dorian LPG Limited	93,908	0.45
3,130	Era Group Incorporated	64,102	0.30
7,357	Indian Oil Corporation Limited	44,347	0.21
1,960	Inpex Corporation	22,289	0.11

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

# Wellington Management Portfolios (Dublin) plc

## Opportunistic Themes Portfolio (Continued)

Schedule of Investments (US Dollars)

June 30, 2015

<i>Holding/ Nominal</i>	<i>Investment</i>	<i>Fair Value</i>	<i>% Net Assets</i>
<b>Energy (December 31, 2014: 4.09%) (Continued)</b>			
600	Japan Petroleum Exploration Company	\$ 19,099	0.09 %
12,040	Oil & Natural Gas Corporation Limited	58,583	0.28
1,720	Oil India Limited	12,095	0.06
1,542	PetroChina Company Limited	1,717	0.01
17,660	Scorpio Tankers Incorporated	178,189	0.85
1,570	SEACOR Holdings Incorporated	111,376	0.53
3,612	Sinopec Oilfield Service Corporation	1,757	0.01
1,564	Tecnicas Reunidas SA	80,334	0.38
1,961	Yanzhou Coal Mining Company Limited	1,540	0.01
<b>Total Energy</b>		<b>\$ 890,643</b>	<b>4.26 %</b>
<b>Financials (December 31, 2014: 21.19%)</b>			
18,113	Agricultural Bank of China Limited	\$ 9,790	0.05 %
3,530	AIA Group Limited	23,017	0.11
1,590	Aizawa Securities Company Limited	10,499	0.05
460	Alleghany Corporation	215,630	1.03
114,767	Alpha Bank AE	33,247	0.16
20,900	Alpha Bank AE (Warrant)	7,401	0.04
414	American International Group Incorporated	25,594	0.12
16,104	AMMB Holdings Bhd	25,737	0.12
2,225	Anima Holding SpA	19,535	0.09
13,340	Ascendas Real Estate Investment Trust	24,372	0.12
1,836	Assicurazioni Generali SpA	33,058	0.16
7,100	Atlas Mara Co-Nvest Limited	44,375	0.21
7,500	Atlas Mara Co-Nvest Limited (Warrant)	1,313	0.01
277	Avanza Bank Holding AB	10,065	0.05
1,000	AXA SA	25,214	0.12
1,508	Azrieli Group	60,242	0.29
459	Banca Generali SpA	16,151	0.08
3,609	Banca Popolare dell'Emilia Romagna SC	32,169	0.15
1,506	Bank of America Corporation	25,632	0.12
16,630	Bank of Baroda	37,645	0.18
14,640	Bank of China Limited	9,537	0.05
9,633	Bank of Communications Company Limited	10,040	0.05
463	Bank of Nova Scotia	23,909	0.11
62,727	Bank Tabungan Pensiunan Nasional Tbk PT	16,114	0.08
374	BNP Paribas SA	22,565	0.11
1,139	BS Financial Group Incorporated	14,500	0.07
5,170	CaixaBank SA	23,940	0.11
1,675	Callidus Capital Corporation	18,716	0.09
691	Canadian Imperial Bank of Commerce	50,960	0.24
8,830	Canara Bank	38,437	0.18
53,279	CapitaCommercial Trust	61,727	0.29
10,420	China CITIC Bank Corporation Limited	8,306	0.04
63,346	China Construction Bank Corporation	57,932	0.28
14,507	China Everbright Bank Company Limited	8,664	0.04
1,866	China Life Insurance Company Limited	8,087	0.04
7,614	China Minsheng Banking Corporation Limited	9,978	0.05
6,800	China Overseas Land & Investment Limited	24,077	0.11
1,875	China Pacific Insurance Group Company Limited	9,021	0.04
108,007	CIEL Limited	22,250	0.11
2,250	CITIC Securities Company Limited	8,126	0.04
673	Citigroup Incorporated	37,177	0.18
6,407	Coface SA	74,421	0.36
1,964	Credit Agricole SA	29,192	0.14

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



# Wellington Management Portfolios (Dublin) plc

## Opportunistic Themes Portfolio (Continued)

Schedule of Investments (US Dollars)

June 30, 2015

<i>Holding/ Nominal</i>	<i>Investment</i>		<i>Fair Value</i>	<i>% Net Assets</i>
<b>Financials (December 31, 2014: 21.19%) (Continued)</b>				
142	Daito Trust Construction Company Limited	\$	14,715	0.07%
5,748	Delta Lloyd NV		94,305	0.45
5,254	Deutsche Wohnen AG		120,329	0.57
3,883	EFG International AG		55,053	0.26
167,847	Eurobank Ergasias SA		16,270	0.08
373	Federal Agricultural Mortgage Corporation		10,839	0.05
502	Financial Engines Incorporated		21,325	0.10
3,063	FincoBank Banca Finco SpA		22,678	0.11
587	First National Financial Corporation		9,305	0.04
1,216	Great Western Bancorp Incorporated		29,318	0.14
12,891	Grivalia Properties REIC		98,388	0.47
51	Gronlandsbanken AB		4,715	0.02
2,910	Haitong Securities Company Limited		7,714	0.04
16,640	Harel Insurance Investments & Financial Services Limited		75,648	0.36
576	Hartford Financial Services Group Incorporated		23,944	0.11
4,886	Hellenic Exchanges - Athens Stock Exchange SA Holding		20,344	0.10
61,808	Hibernia REIT Plc		86,772	0.41
17,575	HSBC Holdings Plc		157,577	0.75
65,347	Industrial & Commercial Bank of China Limited		51,839	0.25
5,652	ING Groep NV		93,265	0.45
24,872	Intu Properties Plc		120,321	0.57
33,679	Irish Residential Properties REIT Plc		41,653	0.20
55,452	Israel Discount Bank Limited		106,497	0.51
31,270	Jammu & Kashmir Bank Limited		49,424	0.24
454	JPMorgan Chase & Company		30,763	0.15
450	Julius Baer Group Limited		25,255	0.12
544	Jyske Bank A/S		27,317	0.13
49,790	Keppel REIT		42,339	0.20
800	Kyokuto Securities Company Limited		11,605	0.06
1,311	LEG Immobilien AG		91,032	0.43
4,260	Leopalace21 Corporation		26,145	0.12
16,316	Mapletree Commercial Trust		17,752	0.08
9,857	MCB Group Limited		61,201	0.29
13,860	Mitsubishi UFJ Financial Group Incorporated		99,653	0.48
161	Mobimo Holding AG		32,818	0.16
1,284	National Bank of Canada		48,256	0.23
1,596	New China Life Insurance Company Limited		9,542	0.05
889	Noah Holdings Limited		26,874	0.13
1,461	OM Asset Management Plc		25,991	0.12
5,984	Permanent TSB Group Holdings Plc		31,283	0.15
735	Ping An Insurance Group Company of China Limited		9,898	0.05
69,850	Piraeus Bank SA		19,457	0.09
479	PSP Swiss Property AG		41,004	0.20
21,900	Punjab National Bank		47,855	0.23
321	Samsung Card Company Limited		10,648	0.05
2,480	San-In Godo Bank Limited		23,936	0.11
14,900	Shinsei Bank Limited		30,076	0.14
18,131	Singapore Exchange Limited		105,433	0.50
4,430	Sony Financial Holdings Incorporated		77,692	0.37
5,034	Standard Chartered Plc		80,674	0.39
10,985	Storebrand ASA		45,155	0.22
1,540	Sumitomo Mitsui Financial Group Incorporated		68,703	0.33
14,036	Suntec Real Estate Investment Trust		17,982	0.09
6,435	T&D Holdings Incorporated		95,974	0.46
1,200	Tokio Marine Holdings Incorporated		49,955	0.24
30,697	Turkiye Sinai Kalkinma Bankasi AS		19,479	0.09

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

# Wellington Management Portfolios (Dublin) plc

## Opportunistic Themes Portfolio (Continued)

Schedule of Investments (US Dollars)

June 30, 2015

<i>Holding/ Nominal</i>	<i>Investment</i>		<i>Fair Value</i>	<i>% Net Assets</i>
<b>Financials (December 31, 2014: 21.19%) (Continued)</b>				
1,111	UBS Group AG	\$	23,574	0.11 %
6,800	Unifin Financiera SAPI de CV		14,250	0.07
24,250	Union Bank of India		55,903	0.27
5,361	United Overseas Bank Limited		91,852	0.44
3,330	Van Lanschot NV		82,906	0.40
4,600	Wells Fargo & Company		258,704	1.24
812	XL Group Plc		30,206	0.14
<b>Total Financials</b>		<b>\$</b>	<b>4,509,742</b>	<b>21.55 %</b>
<b>Health Care (December 31, 2014: 1.23%)</b>				
1,490	Aetna Incorporated	\$	189,915	0.91 %
510	Anthem Incorporated		83,711	0.40
2,060	AstraZeneca Plc		130,206	0.62
1,270	Cigna Corporation		205,740	0.98
480	Humana Incorporated		91,814	0.44
1,890	Ipca Laboratories Limited		21,073	0.10
2,505	M3 Incorporated		50,401	0.24
520	Medipal Holdings Corporation		8,487	0.04
540	Olympus Corporation		18,667	0.09
400	Paramount Bed Holdings Company Limited		11,817	0.06
235	Takeda Pharmaceutical Company Limited		11,352	0.05
1,330	UnitedHealth Group Incorporated		162,260	0.78
91	Zoetis Incorporated		4,388	0.02
<b>Total Health Care</b>		<b>\$</b>	<b>989,831</b>	<b>4.73 %</b>
<b>Industrials (December 31, 2014: 14.35%)</b>				
15,470	ACCO Brands Corporation	\$	120,202	0.57 %
5,220	Aegean Airlines SA		32,454	0.15
540	Aeon Delight Company Limited		16,549	0.08
11,400	Aerospace Industrial Development Corporation		15,758	0.08
227,637	AirAsia Bhd		92,913	0.44
2,531	Airtac International Group		15,873	0.08
2,332	Anhui Expressway Company Limited		2,482	0.01
38,470	Balfour Beatty Plc		146,354	0.70
20,128	Bharat Heavy Electricals Limited		77,993	0.37
2,716	Bizlink Holding Incorporated		14,612	0.07
2,910	Carlisle Cos Incorporated		291,349	1.39
2,732	China COSCO Holdings Company Limited		1,769	0.01
43,720	China Lessor Group Holdings Limited		35,528	0.17
3,359	China Merchants Holdings International Company Limited		14,428	0.07
1,424	China Railway Group Limited		1,545	0.01
3,837	China Shipping Container Lines Company Limited		1,500	0.01
2,288	China Shipping Development Company Limited		1,732	0.01
3,498	Cie de St-Gobain		156,951	0.75
1,630	Container Corp Of India Limited		43,003	0.21
1,647	CSR Corporation Limited		2,528	0.01
950	Daewoo International Corporation		21,973	0.10
800	Daifuku Company Limited		12,324	0.06
3,695	Dalian Port PDA Company Limited		1,687	0.01
256	Doosan Corporation		25,016	0.12
510	Doosan Heavy Industries & Construction Company Limited		10,973	0.05
170	East Japan Railway Company		15,296	0.07
24,106	Ellaktor SA		41,900	0.20
17,724	Engineers India Limited		63,431	0.30

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

# Wellington Management Portfolios (Dublin) plc

## Opportunistic Themes Portfolio (Continued)

Schedule of Investments (US Dollars)

June 30, 2015

<i>Holding/ Nominal</i>	<i>Investment</i>		<i>Fair Value</i>	<i>% Net Assets</i>
<b>Industrials (December 31, 2014: 14.35%) (Continued)</b>				
7,246	Finmeccanica SpA	\$	91,069	0.44%
2,045	First Tractor Company Limited		1,606	0.01
12,015	Frigoglass SAIC		24,632	0.12
2,747	Gategroup Holding AG		86,712	0.41
4,271	Gateway Distriparks Limited		22,988	0.11
3,200	GATX Corporation		170,080	0.81
120	Geberit AG		40,024	0.19
9,145	Groupe Eurotunnel SE		132,360	0.63
1,050	Hyundai Development Company-Engineering & Construction		62,316	0.30
582	Inaba Denki Sangyo Company Limited		20,262	0.10
17,630	IRB Infrastructure Developers Limited		64,327	0.31
480	JGC Corporation		9,069	0.04
1,170	Kinden Corporation		15,480	0.07
1,102	King Slide Works Company Limited		14,715	0.07
770	Kubota Corporation		12,217	0.06
930	Kuroda Electric Company Limited		17,306	0.08
281	LG Corporation		15,568	0.07
2,058	Luoyang Glass Company Limited		1,643	0.01
245	Mabuchi Motor Company Limited		15,497	0.07
4,209	Metallurgical Corporation of China Limited		1,835	0.01
1,400	Minebea Company Limited		23,123	0.11
1,988	Mitsubishi Electric Corporation		25,702	0.12
400	MonotaRO Company Limited		17,587	0.08
460	Nidec Corporation		34,453	0.16
730	Nippo Corporation		12,516	0.06
2,070	Owens Corning		85,388	0.41
18,052	QinetiQ Group Plc		63,680	0.30
1,591	Rheinmetall AG		80,631	0.39
1,886	Shanghai Electric Group Company Limited		1,533	0.01
1,383	Shenzhen Expressway Company Limited		1,102	0.01
3,406	Sichuan Expressway Company Limited		1,503	0.01
22,000	Sinotrans Limited		14,756	0.07
868	Spirit AeroSystems Holdings Incorporated		47,835	0.23
2,683	Sporton International Incorporated		18,130	0.09
430	Star Micronics Company Limited		7,337	0.04
810	Taihei Dengyo Kaisha Limited		8,003	0.04
440	Taikisha Limited		10,622	0.05
885	Tianjin Capital Environmental Protection Group Company Limited		713	0.00
740	Ushio Incorporated		9,640	0.05
2,855	Vallourec SA		58,277	0.28
2,046	Vinci SA		118,268	0.57
7,095	Wienerberger AG		111,504	0.53
1,690	Yamazen Corporation		15,427	0.07
2,337	Zhengzhou Coal Mining Machinery Group Company Limited		1,616	0.01
<b>Total Industrials</b>		<b>\$</b>	<b>2,867,175</b>	<b>13.70%</b>
<b>Information Technology (December 31, 2014: 17.13%)</b>				
1,996	21Vianet Group Incorporated	\$	40,958	0.20%
4,071	AAC Technologies Holdings Incorporated		23,026	0.11
5,500	Adlink Technology Incorporated		18,539	0.09
3,095	Advantech Company Limited		21,266	0.10
1,685	AIC Incorporated		6,881	0.03
418	Alibaba Group Holding Limited		34,389	0.16
1,220	Alps Electric Company Limited		37,637	0.18
800	Amano Corporation		10,460	0.05

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

# Wellington Management Portfolios (Dublin) plc

## Opportunistic Themes Portfolio (Continued)

Schedule of Investments (US Dollars)

June 30, 2015

<i>Holding/ Nominal</i>	<i>Investment</i>		<i>Fair Value</i>	<i>% Net Assets</i>
<b>Information Technology (December 31, 2014: 17.13%) (Continued)</b>				
1,550	ASM Pacific Technology Limited	\$	15,315	0.07%
586	Baidu Incorporated		116,661	0.56
2,950	Belden Incorporated		239,628	1.14
5,480	Catcher Technology Company Limited		68,557	0.33
3,924	ChinaCache International Holdings Limited		49,128	0.23
4,479	Chroma ATE Incorporated		9,900	0.05
990	Cookpad Incorporated		17,961	0.09
2,395	Dainippon Screen Manufacturing Company Limited		15,090	0.07
5,742	Delta Electronics Incorporated		29,404	0.14
4,400	Delta Electronics Thailand Pcl		11,790	0.06
485	Dena Company Limited		9,536	0.05
200	Disco Corporation		16,557	0.08
1,490	eMemory Technology Incorporated		20,113	0.10
3,960	Fiserv Incorporated		328,007	1.57
18,290	Fujitsu Limited		102,298	0.49
5,957	Globalwafers Company Limited		17,075	0.08
820	GMO Payment Gateway Incorporated		26,503	0.13
12,000	Hana Microelectronics Pcl		14,389	0.07
7,612	HCL Technologies Limited		109,984	0.52
822	Hermes Microvision Incorporated		53,549	0.26
2,700	Hitachi Limited		17,802	0.08
4,400	Hon Hai Precision Industry Company Limited		13,833	0.07
1,610	Hosiden Corporation		9,855	0.05
4,300	Infosys Limited		66,681	0.32
300	Iriso Electronics Company Limited		21,281	0.10
725	Japan Digital Laboratory Company Limited		10,132	0.05
1,900	Kakaku.com Incorporated		27,514	0.13
6,800	KCE Electronics Pcl		11,174	0.05
116	Keyence Corporation		62,624	0.30
17,000	King Yuan Electronics Company Limited		14,849	0.07
310	Koh Young Technology Incorporated		11,422	0.05
568	Largan Precision Company Limited		64,892	0.31
25,010	Lenovo Group Limited		34,648	0.17
6,100	Maxim Integrated Products Incorporated		210,907	1.01
785	Melco Holdings Incorporated		14,826	0.07
2,520	Motorola Solutions Incorporated		144,497	0.69
625	Murata Manufacturing Company Limited		109,100	0.52
2,203	Nanjing Panda Electronics Company Limited		2,592	0.01
50	NAVER Corporation		28,419	0.14
185	NetEase Incorporated		26,800	0.13
294	NHN Entertainment Corporation		15,709	0.07
700	Nichicon Corporation		5,698	0.03
528	Nintendo Company Limited		88,327	0.42
650	Nippon Ceramic Company Limited		9,062	0.04
840	NSD Company Limited		11,114	0.05
300	Obic Company Limited		13,386	0.06
16,958	PAX Global Technology Limited		24,324	0.12
1,749	PChome Online Incorporated		28,910	0.14
11,000	Primax Electronics Limited		13,940	0.07
493	Qihoo 360 Technology Company Limited		33,371	0.16
26,166	Redington India Limited		39,569	0.19
2,575	Ricoh Company Limited		26,725	0.13
537	Rohm Company Limited		36,030	0.17
46	Samsung Electronics Company Limited		52,291	0.25
310	SCSK Corporation		9,462	0.04
2,318	Silergy Corporation		23,815	0.11

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

## Opportunistic Themes Portfolio (Continued)

Schedule of Investments (US Dollars)

June 30, 2015

<i>Holding/ Nominal</i>	<i>Investment</i>		<i>Fair Value</i>	<i>% Net Assets</i>
<b>Information Technology (December 31, 2014: 17.13%) (Continued)</b>				
3,380	Sumco Corporation	\$	42,345	0.20 %
24,630	Sunny Optical Technology Group Company Limited		53,628	0.26
370	Suprema Incorporated		7,629	0.04
1,930	Symantec Corporation		44,872	0.21
60,545	Taiwan Semiconductor Manufacturing Company Limited		275,700	1.32
2,331	Tata Consultancy Services Limited		93,525	0.45
14,300	TCL Communication Technology Holdings Limited		13,373	0.06
528	TDK Corporation		40,431	0.19
13,465	Tencent Holdings Limited		268,864	1.28
128,680	Tongda Group Holdings Limited		24,898	0.12
10,705	Vanguard International Semiconductor Corporation		17,139	0.08
580	Wellnet Corporation		13,841	0.07
8,000	Wipro Limited		68,499	0.33
7,450	WT Microelectronics Company Limited		11,228	0.05
2,723	Yageo Corporation		4,271	0.02
<b>Total Information Technology</b>		<b>\$</b>	<b>3,780,425</b>	<b>18.06 %</b>
<b>Materials (December 31, 2014: 9.44%)</b>				
13,507	African Barrick Gold Plc	\$	64,131	0.31 %
178	Agrium Incorporated		18,873	0.09
1,255	Akzo Nobel NV		91,268	0.44
38,224	Alacer Gold Corporation		89,708	0.43
1,813	Allegheny Technologies Incorporated		54,753	0.26
8,700	Argonaut Gold Incorporated		11,707	0.06
4,568	BRAAS Monier Building Group SA		124,697	0.60
58,459	Centamin Plc		56,772	0.27
9,815	Centerra Gold Incorporated		55,818	0.27
300	CF Industries Holdings Incorporated		19,284	0.09
2,084	China Molybdenum Company Limited		1,538	0.01
5,473	CRH Plc (Ireland listing)		154,402	0.74
220	CRH Plc (London listing)		6,179	0.03
920	Deltic Timber Corporation		62,229	0.30
96,103	Evolution Mining Limited		84,944	0.41
1,365,860	G-Resources Group Limited		44,046	0.21
23,050	Gujarat State Fertilisers & Chemicals Limited		24,270	0.12
13,420	Highland Gold Mining Limited		10,395	0.05
709	Hitachi Metals Limited		10,899	0.05
28,600	Huabao International Holdings Limited		17,191	0.08
90	K+S AG		3,789	0.02
34,805	Kingsgate Consolidated Limited		18,592	0.09
440	Maruichi Steel Tube Limited		10,931	0.05
5,640	Mitsubishi Gas Chemical Company Incorporated		31,619	0.15
3,950	Mitsubishi Materials Corporation		15,172	0.07
207	Monsanto Company		22,064	0.11
302	Mosaic Company		14,149	0.07
40,440	OceanaGold Corporation		100,092	0.48
16,833	Petra Diamonds Limited		39,419	0.19
434	Potash Corp of Saskatchewan Incorporated		13,446	0.06
1,204	Randgold Resources Limited		80,608	0.38
626	Rock-Tenn Company		37,685	0.18
220	Shin-Etsu Chemical Company Limited		13,662	0.06
4,066	Smurfit Kappa Group Plc		111,945	0.53
130	Sociedad Quimica y Minera de Chile SA		2,083	0.01
84	Syngenta AG		34,155	0.16
2,570	Tata Chemicals Limited		16,958	0.08

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

# Wellington Management Portfolios (Dublin) plc

## Opportunistic Themes Portfolio (Continued)

Schedule of Investments (US Dollars)

June 30, 2015

<i>Holding/ Nominal</i>	<i>Investment</i>	<i>Fair Value</i>	<i>% Net Assets</i>
<b>Materials (December 31, 2014: 9.44%) (Continued)</b>			
980	Tenma Corporation	\$ 16,883	0.08 %
1,957	ThyssenKrupp AG	50,882	0.24
26,760	Timmins Gold Corporation	15,004	0.07
220	Tokyo Ohka Kogyo Company Limited	6,248	0.03
470	Yamato Kogyo Company Limited	10,981	0.05
239	Yara International ASA	12,406	0.06
117,554	Zhaojin Mining Industry Company Limited	73,542	0.35
<b>Total Materials</b>		<b>\$ 1,755,419</b>	<b>8.39 %</b>
<b>Telecommunication Services (December 31, 2014: 2.51%)</b>			
25,010	China Unicom Hong Kong Limited	\$ 39,293	0.19 %
1,660	Freenet AG	55,885	0.27
13,409	Hellenic Telecommunications Organization SA	106,883	0.51
4,650	LG Uplus Corporation	41,104	0.19
2,290	Nippon Telegraph & Telephone Corporation	82,971	0.40
216	SK Telecom Company Limited	48,411	0.23
455	SoftBank Corporation	26,806	0.13
6,132	Telefonica SA	87,111	0.41
4,140	Total Access Communication Pcl	10,204	0.05
<b>Total Telecommunication Services</b>		<b>\$ 498,668</b>	<b>2.38 %</b>
<b>Utilities (December 31, 2014: 3.04%)</b>			
17,800	China Resources Gas Group Limited	\$ 52,694	0.25 %
3,398	Datang International Power Generation Company Limited	1,736	0.01
5,910	GAIL India Limited	36,427	0.17
19,780	Guangdong Investment Limited	27,657	0.13
128,950	Huadian Fuxin Energy Corporation Limited	61,876	0.30
10,151	Iberdrola SA	68,336	0.33
1,750	Indraprastha Gas Limited	11,489	0.06
3,525	Korea Electric Power Corporation	144,735	0.69
39,818	NTPC Limited	86,070	0.41
19,226	Power Grid of India Limited	42,223	0.20
5,624	Suez Environnement Company	104,553	0.50
43,554	Tata Power Company Limited	50,749	0.24
<b>Total Utilities</b>		<b>\$ 688,545</b>	<b>3.29 %</b>
<b>Short Term Securities (December 31, 2014: 5.61%)</b>			
648,000	State Street Repurchase Agreement, 0.000%, 01/07/2015 <sup>1</sup>	\$ 648,000	3.10 %
<b>Total Short Term Securities</b>		<b>\$ 648,000</b>	<b>3.10 %</b>
<b>Collective Investment Schemes (December 31, 2014: Nil)</b>			
1,036	iShares MSCI Japan ETF	\$ 13,271	0.06 %
<b>Total Collective Investment Schemes (Cost 2015: \$13,657)</b>		<b>\$ 13,271</b>	<b>0.06 %</b>
<b>Total Transferable Securities (Cost 2015: \$18,277,960)</b>		<b>\$ 20,397,353</b>	<b>97.47 %</b>

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

# Wellington Management Portfolios (Dublin) plc

## Opportunistic Themes Portfolio (Continued)

Schedule of Investments (US Dollars)

June 30, 2015

### Financial Derivative Instruments (December 31, 2014: 0.12%)

#### Options Purchased<sup>2</sup> (December 31, 2014: 0.07%)

Notional Amount	Investment	Expiry Date	Counterparty	Fair Value USD	% Net Assets
1,452,977	Call at 7.83 USD put HKD	01/03/2016	Deutsche Bank	\$ 1,453	0.01 %
2,119,491	Put at 6.15 USD call CNY	17/11/2016	Deutsche Bank	4,875	0.02
2,800	Call at 0.00 Hangzhou Hikvision Digital Technology Company Limited	15/07/2016	UBS	20,229	0.09
<b>Total Options Purchased</b>				<b>\$ 26,557</b>	<b>0.12 %</b>

#### Swaptions Purchased<sup>2</sup> (December 31, 2014: Nil)

Notional Amount	CCY	Investment	Expiry Date	Counterparty	Fair Value USD	% Net Assets
71,335,000	JPY	Put at 0.68 6 Month JPY-LIBOR-BBA	24/01/2017	Bank of America	\$ 16,358	0.08 %
<b>Total Swaptions Purchased</b>				<b>\$ 16,358</b>	<b>0.08 %</b>	

#### Total Return Swaps<sup>2</sup> (December 31, 2014: (0.12)%)

Notional Amount	CCY	Fund Pays	Fund Receives	Termination Date	Counterparty	Fair Value USD	% Net Assets
1,518	USD	1 Month LIBOR	MSCI All Country World Index	30/09/2015	Deutsche Bank	\$ (13,597)	(0.06) %
(204)	USD	MSCI GDUSSA Index	1 Month LIBOR	30/10/2015	Deutsche Bank	(6,130)	(0.03)
(460)	USD	NDEUSCH Index	1 Month LIBOR	29/02/2016	Deutsche Bank	11,332	0.05
(123)	USD	MSCI GDUSSA Index	1 Month LIBOR	31/05/2016	Deutsche Bank	(4,622)	(0.03)
(100)	USD	S&P Retail Select Industry Index (TR)	1 Month LIBOR	30/06/2015	Goldman Sachs	(86,800)	(0.41)
(39)	USD	Hanmi Pharmaceutical Company Limited	1 Month LIBOR	30/10/2015	Goldman Sachs	(100)	(0.00)
(18)	USD	Hanmi Pharmaceutical Company Limited	1 Month LIBOR	30/10/2015	Goldman Sachs	(39)	(0.00)
(83)	USD	Hanmi Pharmaceutical Company Limited	1 Month LIBOR	30/10/2015	Goldman Sachs	(18)	(0.00)
(48)	USD	Hanmi Pharmaceutical Company Limited	1 Month LIBOR	30/10/2015	Goldman Sachs	(83)	(0.00)
(65)	USD	Hanmi Pharmaceutical Company Limited	1 Month LIBOR	30/10/2015	Goldman Sachs	(48)	(0.00)
(73)	USD	Hanmi Pharmaceutical Company Limited	1 Month LIBOR	30/10/2015	Goldman Sachs	(65)	(0.00)
(100)	USD	Hanmi Pharmaceutical Company Limited	1 Month LIBOR	30/10/2015	Goldman Sachs	(73)	(0.00)
(100)	USD	S&P SPSIRETR Index	1 Month LIBOR	30/10/2015	Goldman Sachs	(6,585)	(0.04)
100	USD	1 Month LIBOR	Ak Holdings Incorporated	30/10/2015	Goldman Sachs	(1,275)	(0.01)
64	USD	1 Month LIBOR	Ak Holdings Incorporated	30/10/2015	Goldman Sachs	(816)	(0.01)
29	USD	1 Month LIBOR	BGF Retail Company Limited	30/10/2015	Goldman Sachs	189	0.00
28	USD	1 Month LIBOR	BGF Retail Company Limited	30/10/2015	Goldman Sachs	183	0.00
88	USD	1 Month LIBOR	BGF Retail Company Limited	30/10/2015	Goldman Sachs	575	0.00
203	USD	1 Month LIBOR	BGF Retail Company Limited	30/10/2015	Goldman Sachs	1,326	0.02

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

# Wellington Management Portfolios (Dublin) plc

## Opportunistic Themes Portfolio (Continued)

Schedule of Investments (US Dollars)

June 30, 2015

### Total Return Swaps<sup>2</sup> (December 31, 2014: (0.12)%) (Continued)

Notional Amount	CCY	Fund Pays	Fund Receives	Termination Date	Counterparty	Fair Value USD	% Net Assets
24	USD	1 Month LIBOR	BGF Retail Company Limited	30/10/2015	Goldman Sachs	\$ 157	0.00%
57	USD	1 Month LIBOR	BGF Retail Company Limited	30/10/2015	Goldman Sachs	372	0.00
7	USD	1 Month LIBOR	BGF Retail Company Limited	30/10/2015	Goldman Sachs	46	0.00
20	USD	1 Month LIBOR	BGF Retail Company Limited	30/10/2015	Goldman Sachs	131	0.00
41	USD	1 Month LIBOR	Bu Kwang Pharmaceuticals Company limited	30/10/2015	Goldman Sachs	162	0.00
514	USD	1 Month LIBOR	CJ Hellovision Company Limited	30/10/2015	Goldman Sachs	(170)	(0.00)
601	USD	1 Month LIBOR	CJ Hellovision Company Limited	30/10/2015	Goldman Sachs	(198)	(0.00)
45	USD	1 Month LIBOR	CJ Hellovision Company Limited	30/10/2015	Goldman Sachs	(15)	(0.00)
393	USD	1 Month LIBOR	CJ Hellovision Company Limited	30/10/2015	Goldman Sachs	(130)	(0.00)
196	USD	1 Month LIBOR	CJ Hellovision Company Limited	30/10/2015	Goldman Sachs	(65)	(0.00)
109	USD	1 Month LIBOR	CJ Hellovision Company Limited	30/10/2015	Goldman Sachs	(36)	(0.00)
148	USD	1 Month LIBOR	CJ Hellovision Company Limited	30/10/2015	Goldman Sachs	(49)	(0.00)
482	USD	1 Month LIBOR	CJ Hellovision Company Limited	30/10/2015	Goldman Sachs	(159)	(0.00)
120	USD	1 Month LIBOR	CJ Hellovision Company Limited	30/10/2015	Goldman Sachs	(40)	(0.00)
213	USD	1 Month LIBOR	CJ Hellovision Company Limited	30/10/2015	Goldman Sachs	(70)	(0.00)
434	USD	1 Month LIBOR	CJ Hellovision Company Limited	30/10/2015	Goldman Sachs	(143)	(0.00)
255	USD	1 Month LIBOR	CJ Hellovision Company Limited	30/10/2015	Goldman Sachs	(84)	(0.00)
168	USD	1 Month LIBOR	CJ Hellovision Company Limited	30/10/2015	Goldman Sachs	(55)	(0.00)
831	USD	1 Month LIBOR	CJ Hellovision Company Limited	30/10/2015	Goldman Sachs	(274)	(0.00)
397	USD	1 Month LIBOR	CJ Hellovision Company Limited	30/10/2015	Goldman Sachs	181	0.00
208	USD	1 Month LIBOR	CJ Hellovision Company Limited	30/10/2015	Goldman Sachs	77	0.00
380	USD	1 Month LIBOR	CJ Hellovision Company Limited	30/10/2015	Goldman Sachs	(6)	(0.00)
59	USD	1 Month LIBOR	CJ Hellovision Company Limited	30/10/2015	Goldman Sachs	(11)	(0.00)
28	USD	1 Month LIBOR	CJ O Shopping Company Limited	30/10/2015	Goldman Sachs	(980)	(0.00)
9	USD	1 Month LIBOR	CJ O Shopping Company Limited	30/10/2015	Goldman Sachs	(315)	(0.00)
3	USD	1 Month LIBOR	CJ O Shopping Company Limited	30/10/2015	Goldman Sachs	(105)	(0.00)
50	USD	1 Month LIBOR	CJ O Shopping Company Limited	30/10/2015	Goldman Sachs	(1,750)	(0.02)

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



# Wellington Management Portfolios (Dublin) plc

## Opportunistic Themes Portfolio (Continued)

Schedule of Investments (US Dollars)

June 30, 2015

### Total Return Swaps<sup>2</sup> (December 31, 2014: (0.12)%) (Continued)

Notional Amount	CCY	Fund Pays	Fund Receives	Termination Date	Counterparty	Fair Value USD	% Net Assets
7	USD	1 Month LIBOR	CJ O Shopping Company Limited	30/10/2015	Goldman Sachs	\$ (245)	(0.00)%
17	USD	1 Month LIBOR	CJ O Shopping Company Limited	30/10/2015	Goldman Sachs	(595)	(0.00)
30	USD	1 Month LIBOR	CJ O Shopping Company Limited	30/10/2015	Goldman Sachs	(1,050)	(0.01)
16	USD	1 Month LIBOR	CJ O Shopping Company Limited	30/10/2015	Goldman Sachs	(560)	(0.00)
20	USD	1 Month LIBOR	CJ O Shopping Company Limited	30/10/2015	Goldman Sachs	(700)	(0.00)
19	USD	1 Month LIBOR	CJ O Shopping Company Limited	30/10/2015	Goldman Sachs	(665)	(0.00)
22	USD	1 Month LIBOR	CJ O Shopping Company Limited	30/10/2015	Goldman Sachs	(770)	(0.00)
14	USD	1 Month LIBOR	CJ O Shopping Company Limited	30/10/2015	Goldman Sachs	(490)	(0.00)
1	USD	1 Month LIBOR	CJ O Shopping Company Limited	30/10/2015	Goldman Sachs	(35)	(0.00)
1	USD	1 Month LIBOR	CJ O Shopping Company Limited	30/10/2015	Goldman Sachs	(35)	(0.00)
6	USD	1 Month LIBOR	CJ O Shopping Company Limited	30/10/2015	Goldman Sachs	(210)	(0.00)
13	USD	1 Month LIBOR	CJ O Shopping Company Limited	30/10/2015	Goldman Sachs	(455)	(0.00)
9	USD	1 Month LIBOR	CJ O Shopping Company Limited	30/10/2015	Goldman Sachs	(315)	(0.00)
34	USD	1 Month LIBOR	CJ O Shopping Company Limited	30/10/2015	Goldman Sachs	(1,190)	(0.01)
11	USD	1 Month LIBOR	CJ O Shopping Company Limited	30/10/2015	Goldman Sachs	(385)	(0.00)
103	USD	1 Month LIBOR	CJ O Shopping Company Limited	30/10/2015	Goldman Sachs	(3,605)	(0.03)
1	USD	1 Month LIBOR	CJ O Shopping Company Limited	30/10/2015	Goldman Sachs	(35)	(0.00)
56	USD	1 Month LIBOR	CKH Food & Health Limited	30/10/2015	Goldman Sachs	(1)	(0.00)
69	USD	1 Month LIBOR	CKH Food & Health Limited	30/10/2015	Goldman Sachs	(6)	(0.00)
488	USD	1 Month LIBOR	CKH Food & Health Limited	30/10/2015	Goldman Sachs	(31)	(0.00)
341	USD	1 Month LIBOR	CKH Food & Health Limited	30/10/2015	Goldman Sachs	(32)	(0.00)
506	USD	1 Month LIBOR	CKH Food & Health Limited	30/10/2015	Goldman Sachs	42	0.00
478	USD	1 Month LIBOR	Daesang Corporation	30/10/2015	Goldman Sachs	(622)	(0.00)
30	USD	1 Month LIBOR	Daesang Corporation	30/10/2015	Goldman Sachs	(39)	(0.00)
141	USD	1 Month LIBOR	Daesang Corporation	30/10/2015	Goldman Sachs	(183)	(0.00)
266	USD	1 Month LIBOR	Daesang Corporation	30/10/2015	Goldman Sachs	(346)	(0.00)
378	USD	1 Month LIBOR	Daesang Corporation	30/10/2015	Goldman Sachs	(492)	(0.00)
200	USD	1 Month LIBOR	Daesang Corporation	30/10/2015	Goldman Sachs	(260)	(0.00)
1	USD	1 Month LIBOR	Daesang Corporation	30/10/2015	Goldman Sachs	(1)	(0.00)
226	USD	1 Month LIBOR	Daesang Corporation	30/10/2015	Goldman Sachs	(294)	(0.00)
179	USD	1 Month LIBOR	Daesang Corporation	30/10/2015	Goldman Sachs	(233)	(0.00)
284	USD	1 Month LIBOR	Daesang Corporation	30/10/2015	Goldman Sachs	(370)	(0.00)
348	USD	1 Month LIBOR	Daesang Corporation	30/10/2015	Goldman Sachs	(453)	(0.00)

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

# Wellington Management Portfolios (Dublin) plc

## Opportunistic Themes Portfolio (Continued)

Schedule of Investments (US Dollars)

June 30, 2015

### Total Return Swaps<sup>2</sup> (December 31, 2014: (0.12)%) (Continued)

Notional Amount	CCY	Fund Pays	Fund Receives	Termination Date	Counterparty	Fair Value USD	% Net Assets
84	USD	1 Month LIBOR	Dongsuh Company Incorporated	30/10/2015	Goldman Sachs	\$ 546	0.00%
372	USD	1 Month LIBOR	Dongsuh Company Incorporated	30/10/2015	Goldman Sachs	2,420	0.02
21	USD	1 Month LIBOR	Dongsuh Company Incorporated	30/10/2015	Goldman Sachs	137	0.00
47	USD	1 Month LIBOR	Dongsuh Company Incorporated	30/10/2015	Goldman Sachs	306	0.00
149	USD	1 Month LIBOR	Dongsuh Company Incorporated	30/10/2015	Goldman Sachs	969	0.01
125	USD	1 Month LIBOR	Dongsuh Company Incorporated	30/10/2015	Goldman Sachs	813	0.01
121	USD	1 Month LIBOR	Dongsuh Company Incorporated	30/10/2015	Goldman Sachs	787	0.00
74	USD	1 Month LIBOR	Dongsuh Company Incorporated	30/10/2015	Goldman Sachs	481	0.00
202	USD	1 Month LIBOR	Dongsuh Company Incorporated	30/10/2015	Goldman Sachs	1,314	0.02
91	USD	1 Month LIBOR	Dongsuh Company Incorporated	30/10/2015	Goldman Sachs	592	0.00
17	USD	1 Month LIBOR	Dongsuh Company Incorporated	30/10/2015	Goldman Sachs	111	0.00
118	USD	1 Month LIBOR	Dongsuh Company Incorporated	30/10/2015	Goldman Sachs	768	0.00
112	USD	1 Month LIBOR	Dongsuh Company Incorporated	30/10/2015	Goldman Sachs	729	0.00
90	USD	1 Month LIBOR	Dongsuh Company Incorporated	30/10/2015	Goldman Sachs	586	0.00
132	USD	1 Month LIBOR	Dongsuh Company Incorporated	30/10/2015	Goldman Sachs	859	0.00
190	USD	1 Month LIBOR	Dongsuh Company Incorporated	30/10/2015	Goldman Sachs	1,236	0.02
139	USD	1 Month LIBOR	Dongsuh Company Incorporated	30/10/2015	Goldman Sachs	904	0.00
72	USD	1 Month LIBOR	Dongsuh Company Incorporated	30/10/2015	Goldman Sachs	468	0.00
126	USD	1 Month LIBOR	Dongsuh Company Incorporated	30/10/2015	Goldman Sachs	820	0.00
4	USD	1 Month LIBOR	Dongsuh Company Incorporated	30/10/2015	Goldman Sachs	26	0.00
39	USD	1 Month LIBOR	E-Mart Company Limited	30/10/2015	Goldman Sachs	(554)	(0.00)
72	USD	1 Month LIBOR	E-Mart Company Limited	30/10/2015	Goldman Sachs	(1,023)	(0.00)
18	USD	1 Month LIBOR	E-Mart Company Limited	30/10/2015	Goldman Sachs	(256)	(0.00)
7	USD	1 Month LIBOR	E-Mart Company Limited	30/10/2015	Goldman Sachs	(99)	(0.00)
27	USD	1 Month LIBOR	E-Mart Company Limited	30/10/2015	Goldman Sachs	(383)	(0.00)
39	USD	1 Month LIBOR	E-Mart Company Limited	30/10/2015	Goldman Sachs	(554)	(0.00)
53	USD	1 Month LIBOR	E-Mart Company Limited	30/10/2015	Goldman Sachs	(753)	(0.00)

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

# Wellington Management Portfolios (Dublin) plc

## Opportunistic Themes Portfolio (Continued)

Schedule of Investments (US Dollars)

June 30, 2015

### Total Return Swaps<sup>2</sup> (December 31, 2014: (0.12)%) (Continued)

Notional Amount	CCY	Fund Pays	Fund Receives	Termination Date	Counterparty	Fair Value USD	% Net Assets
20	USD	1 Month LIBOR	E-Mart Company Limited	30/10/2015	Goldman Sachs	\$ (284)	(0.00)%
37	USD	1 Month LIBOR	E-Mart Company Limited	30/10/2015	Goldman Sachs	(526)	(0.00)
32	USD	1 Month LIBOR	E-Mart Company Limited	30/10/2015	Goldman Sachs	(455)	(0.00)
72	USD	1 Month LIBOR	E-Mart Company Limited	30/10/2015	Goldman Sachs	(1,023)	(0.00)
44	USD	1 Month LIBOR	E-Mart Company Limited	30/10/2015	Goldman Sachs	(625)	(0.00)
21	USD	1 Month LIBOR	E-Mart Company Limited	30/10/2015	Goldman Sachs	(298)	(0.00)
443	USD	1 Month LIBOR	Grand Korea Leisure Company limited	30/10/2015	Goldman Sachs	(4,152)	(0.03)
763	USD	1 Month LIBOR	Grand Korea Leisure Company Limited	30/10/2015	Goldman Sachs	(7,153)	(0.03)
368	USD	1 Month LIBOR	Grand Korea Leisure Company limited	30/10/2015	Goldman Sachs	(3,450)	(0.03)
417	USD	1 Month LIBOR	Grand Korea Leisure Company Limited	30/10/2015	Goldman Sachs	(3,910)	(0.03)
477	USD	1 Month LIBOR	Grand Korea Leisure Company Limited	30/10/2015	Goldman Sachs	(4,472)	(0.03)
311	USD	1 Month LIBOR	Grand Korea Leisure Company Limited	30/10/2015	Goldman Sachs	(2,916)	(0.02)
42	USD	1 Month LIBOR	Green Cross Corporation	30/10/2015	Goldman Sachs	1,910	0.02
19	USD	1 Month LIBOR	Green Cross Corporation	30/10/2015	Goldman Sachs	864	0.01
1	USD	1 Month LIBOR	Green Cross Corporation	30/10/2015	Goldman Sachs	45	0.00
3	USD	1 Month LIBOR	Green Cross Corporation	30/10/2015	Goldman Sachs	136	0.00
6	USD	1 Month LIBOR	Green Cross Corporation	30/10/2015	Goldman Sachs	273	0.00
10	USD	1 Month LIBOR	Green Cross Corporation	30/10/2015	Goldman Sachs	455	0.00
14	USD	1 Month LIBOR	Green Cross Corporation	30/10/2015	Goldman Sachs	636	0.00
20	USD	1 Month LIBOR	Green Cross Corporation	30/10/2015	Goldman Sachs	909	0.01
15	USD	1 Month LIBOR	Green Cross Corporation	30/10/2015	Goldman Sachs	682	0.00
17	USD	1 Month LIBOR	Green Cross Corporation	30/10/2015	Goldman Sachs	773	0.00
14	USD	1 Month LIBOR	Green Cross Corporation	30/10/2015	Goldman Sachs	637	0.00
30	USD	1 Month LIBOR	Green Cross Corporation	30/10/2015	Goldman Sachs	1,364	0.01
22	USD	1 Month LIBOR	Green Cross Corporation	30/10/2015	Goldman Sachs	1,000	0.01
17	USD	1 Month LIBOR	Green Cross Corporation	30/10/2015	Goldman Sachs	773	0.00
17	USD	1 Month LIBOR	Green Cross Corporation	30/10/2015	Goldman Sachs	773	0.00

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

# Wellington Management Portfolios (Dublin) plc

## Opportunistic Themes Portfolio (Continued)

Schedule of Investments (US Dollars)

June 30, 2015

### Total Return Swaps<sup>2</sup> (December 31, 2014: (0.12)%) (Continued)

Notional Amount	CCY	Fund Pays	Fund Receives	Termination Date	Counterparty	Fair Value USD	% Net Assets
19	USD	1 Month LIBOR	Green Cross Corporation	30/10/2015	Goldman Sachs	\$ 864	0.00%
8	USD	1 Month LIBOR	Green Cross Corporation	30/10/2015	Goldman Sachs	364	0.00
31	USD	1 Month LIBOR	Green Cross Corporation	30/10/2015	Goldman Sachs	1,409	0.01
57	USD	1 Month LIBOR	GS Home Shopping Incorporated	30/10/2015	Goldman Sachs	(1,299)	(0.01)
6	USD	1 Month LIBOR	GS Home Shopping Incorporated	30/10/2015	Goldman Sachs	(137)	(0.00)
1	USD	1 Month LIBOR	GS Home Shopping Incorporated	30/10/2015	Goldman Sachs	(23)	(0.00)
14	USD	1 Month LIBOR	GS Home Shopping Incorporated	30/10/2015	Goldman Sachs	(319)	(0.00)
11	USD	1 Month LIBOR	GS Home Shopping Incorporated	30/10/2015	Goldman Sachs	(251)	(0.00)
64	USD	1 Month LIBOR	GS Home Shopping Incorporated	30/10/2015	Goldman Sachs	(1,459)	(0.02)
10	USD	1 Month LIBOR	GS Home Shopping Incorporated	30/10/2015	Goldman Sachs	(228)	(0.00)
42	USD	1 Month LIBOR	GS Home Shopping Incorporated	30/10/2015	Goldman Sachs	(957)	(0.00)
12	USD	1 Month LIBOR	GS Home Shopping Incorporated	30/10/2015	Goldman Sachs	(274)	(0.00)
31	USD	1 Month LIBOR	GS Home Shopping Incorporated	30/10/2015	Goldman Sachs	(40)	(0.00)
24	USD	1 Month LIBOR	GS Home Shopping Incorporated	30/10/2015	Goldman Sachs	(41)	(0.00)
7	USD	1 Month LIBOR	GS Home Shopping Incorporated	30/10/2015	Goldman Sachs	(31)	(0.00)
13	USD	1 Month LIBOR	GS Home Shopping Incorporated	30/10/2015	Goldman Sachs	(27)	(0.00)
24	USD	1 Month LIBOR	GS Home Shopping Incorporated	30/10/2015	Goldman Sachs	(38)	(0.00)
11	USD	1 Month LIBOR	GS Home Shopping Incorporated	30/10/2015	Goldman Sachs	(7)	(0.00)
209	USD	1 Month LIBOR	Hyundai Department Store	30/10/2015	Goldman Sachs	(1,164)	(0.01)
28	USD	1 Month LIBOR	Hyundai Department Store	30/10/2015	Goldman Sachs	(156)	(0.00)
78	USD	1 Month LIBOR	Hyundai Department Store	30/10/2015	Goldman Sachs	(434)	(0.00)
110	USD	1 Month LIBOR	Hyundai Department Store	30/10/2015	Goldman Sachs	(613)	(0.00)
30	USD	1 Month LIBOR	Hyundai Department Store	30/10/2015	Goldman Sachs	(167)	(0.00)
55	USD	1 Month LIBOR	Hyundai Department Store	30/10/2015	Goldman Sachs	(306)	(0.00)
1	USD	1 Month LIBOR	Hyundai Department Store	30/10/2015	Goldman Sachs	(6)	(0.00)
90	USD	1 Month LIBOR	Hyundai Department Store	30/10/2015	Goldman Sachs	(501)	(0.00)
45	USD	1 Month LIBOR	Hyundai Department Store	30/10/2015	Goldman Sachs	(251)	(0.00)

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

# Wellington Management Portfolios (Dublin) plc

## Opportunistic Themes Portfolio (Continued)

Schedule of Investments (US Dollars)

June 30, 2015

### Total Return Swaps<sup>2</sup> (December 31, 2014: (0.12)%) (Continued)

Notional Amount	CCY	Fund Pays	Fund Receives	Termination Date	Counterparty	Fair Value USD	% Net Assets
238	USD	1 Month LIBOR	Hyundai Department Store	30/10/2015	Goldman Sachs	\$ (1,326)	(0.01) %
39	USD	1 Month LIBOR	Hyundai Home Shopping Network Corporation	30/10/2015	Goldman Sachs	(76)	(0.00)
47	USD	1 Month LIBOR	Hyundai Home Shopping Network Corporation	30/10/2015	Goldman Sachs	(72)	(0.00)
39	USD	1 Month LIBOR	Hyundai Home Shopping Network Corporation	30/10/2015	Goldman Sachs	(103)	(0.00)
60	USD	1 Month LIBOR	Hyundai Home Shopping Network Corporation	30/10/2015	Goldman Sachs	(69)	(0.00)
246	USD	1 Month LIBOR	Kangwon Land Incorporated	30/10/2015	Goldman Sachs	(365)	(0.00)
1,572	USD	1 Month LIBOR	Kangwon Land Incorporated	30/10/2015	Goldman Sachs	(918)	(0.01)
806	USD	1 Month LIBOR	Kangwon Land Incorporated	30/10/2015	Goldman Sachs	(379)	(0.00)
121	USD	1 Month LIBOR	Kolon Industries Incorporated	30/10/2015	Goldman Sachs	(238)	(0.00)
5	USD	1 Month LIBOR	Kolon Industries Incorporated	30/10/2015	Goldman Sachs	(10)	(0.00)
8	USD	1 Month LIBOR	Kolon Industries Incorporated	30/10/2015	Goldman Sachs	(16)	(0.00)
4	USD	1 Month LIBOR	Kolon Industries Incorporated	30/10/2015	Goldman Sachs	(8)	(0.00)
143	USD	1 Month LIBOR	Kolon Industries Incorporated	30/10/2015	Goldman Sachs	(281)	(0.00)
112	USD	1 Month LIBOR	Kolon Industries Incorporated	30/10/2015	Goldman Sachs	(220)	(0.00)
97	USD	1 Month LIBOR	Kolon Industries Incorporated	30/10/2015	Goldman Sachs	(191)	(0.00)
31	USD	1 Month LIBOR	Kolon Industries Incorporated	30/10/2015	Goldman Sachs	(61)	(0.00)
65	USD	1 Month LIBOR	Kolon Industries Incorporated	30/10/2015	Goldman Sachs	(128)	(0.00)
20	USD	1 Month LIBOR	Kolon Industries Incorporated	30/10/2015	Goldman Sachs	(39)	(0.00)
190	USD	1 Month LIBOR	Kolon Industries Incorporated	30/10/2015	Goldman Sachs	(374)	(0.00)
101	USD	1 Month LIBOR	Kolon Industries Incorporated	30/10/2015	Goldman Sachs	(199)	(0.00)
105	USD	1 Month LIBOR	Kolon Industries Incorporated	30/10/2015	Goldman Sachs	(206)	(0.00)
24	USD	1 Month LIBOR	Kolon Industries Incorporated	30/10/2015	Goldman Sachs	(47)	(0.00)
111	USD	1 Month LIBOR	Kolon Industries Incorporated	30/10/2015	Goldman Sachs	(218)	(0.00)
80	USD	1 Month LIBOR	Kolon Industries Incorporated	30/10/2015	Goldman Sachs	(157)	(0.00)
44	USD	1 Month LIBOR	Kolon Industries Incorporated	30/10/2015	Goldman Sachs	(87)	(0.00)

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

# Wellington Management Portfolios (Dublin) plc

## Opportunistic Themes Portfolio (Continued)

Schedule of Investments (US Dollars)

June 30, 2015

### Total Return Swaps<sup>2</sup> (December 31, 2014: (0.12)%) (Continued)

Notional Amount	CCY	Fund Pays	Fund Receives	Termination Date	Counterparty	Fair Value USD	% Net Assets
23	USD	1 Month LIBOR	Korea Zinc Company Limited	30/10/2015	Goldman Sachs	\$ 872	0.01 %
41	USD	1 Month LIBOR	Korea Zinc Company Limited	30/10/2015	Goldman Sachs	1,555	0.02
8	USD	1 Month LIBOR	Korea Zinc Company Limited	30/10/2015	Goldman Sachs	303	0.00
18	USD	1 Month LIBOR	Korea Zinc Company Limited	30/10/2015	Goldman Sachs	683	0.00
50	USD	1 Month LIBOR	Korea Zinc Company Limited	30/10/2015	Goldman Sachs	1,896	0.02
18	USD	1 Month LIBOR	Korea Zinc Company Limited	30/10/2015	Goldman Sachs	683	0.00
35	USD	1 Month LIBOR	Korea Zinc Company Limited	30/10/2015	Goldman Sachs	1,327	0.02
23	USD	1 Month LIBOR	Korea Zinc Company Limited	30/10/2015	Goldman Sachs	872	0.01
18	USD	1 Month LIBOR	Korea Zinc Company Limited	30/10/2015	Goldman Sachs	683	0.00
6	USD	1 Month LIBOR	Korea Zinc Company Limited	30/10/2015	Goldman Sachs	228	0.00
37	USD	1 Month LIBOR	KT Skylife Company Limited	30/10/2015	Goldman Sachs	84	0.00
82	USD	1 Month LIBOR	KT Skylife Company Limited	30/10/2015	Goldman Sachs	186	0.00
141	USD	1 Month LIBOR	KT Skylife Company Limited	30/10/2015	Goldman Sachs	319	0.00
100	USD	1 Month LIBOR	KT Skylife Company Limited	30/10/2015	Goldman Sachs	226	0.00
75	USD	1 Month LIBOR	KT Skylife Company Limited	30/10/2015	Goldman Sachs	170	0.00
194	USD	1 Month LIBOR	KT Skylife Company Limited	30/10/2015	Goldman Sachs	439	0.00
95	USD	1 Month LIBOR	KT Skylife Company Limited	30/10/2015	Goldman Sachs	215	0.00
169	USD	1 Month LIBOR	KT Skylife Company Limited	30/10/2015	Goldman Sachs	383	0.00
269	USD	1 Month LIBOR	KT Skylife Company Limited	30/10/2015	Goldman Sachs	609	0.00
39	USD	1 Month LIBOR	KT Skylife Company Limited	30/10/2015	Goldman Sachs	88	0.00
77	USD	1 Month LIBOR	KT Skylife Company Limited	30/10/2015	Goldman Sachs	174	0.00
80	USD	1 Month LIBOR	KT Skylife Company Limited	30/10/2015	Goldman Sachs	181	0.00
377	USD	1 Month LIBOR	KT Skylife Company Limited	30/10/2015	Goldman Sachs	854	0.00
305	USD	1 Month LIBOR	KT Skylife Company Limited	30/10/2015	Goldman Sachs	691	0.00
219	USD	1 Month LIBOR	KT Skylife Company Limited	30/10/2015	Goldman Sachs	496	0.00
269	USD	1 Month LIBOR	KT Skylife Company Limited	30/10/2015	Goldman Sachs	609	0.00
60	USD	1 Month LIBOR	KT Skylife Company Limited	30/10/2015	Goldman Sachs	82	0.00

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

# Wellington Management Portfolios (Dublin) plc

## Opportunistic Themes Portfolio (Continued)

Schedule of Investments (US Dollars)

June 30, 2015

### Total Return Swaps<sup>2</sup> (December 31, 2014: (0.12)%) (Continued)

Notional Amount	CCY	Fund Pays	Fund Receives	Termination Date	Counterparty	Fair Value USD	% Net Assets
54	USD	1 Month LIBOR	KT Skylife Company Limited	30/10/2015	Goldman Sachs	\$ 70	0.00%
259	USD	1 Month LIBOR	KT Skylife Company Limited	30/10/2015	Goldman Sachs	333	0.00
99	USD	1 Month LIBOR	KT Skylife Company Limited	30/10/2015	Goldman Sachs	126	0.00
157	USD	1 Month LIBOR	KT Skylife Company Limited	30/10/2015	Goldman Sachs	160	0.00
86	USD	1 Month LIBOR	LG Corporation	30/10/2015	Goldman Sachs	(45)	(0.00)
220	USD	1 Month LIBOR	LG Corporation	30/10/2015	Goldman Sachs	(116)	(0.00)
869	USD	1 Month LIBOR	LG Corporation	30/10/2015	Goldman Sachs	(457)	(0.00)
206	USD	1 Month LIBOR	LG Corporation	30/10/2015	Goldman Sachs	(108)	(0.00)
240	USD	1 Month LIBOR	LG Corporation	30/12/2015	Goldman Sachs	(126)	(0.00)
12	USD	1 Month LIBOR	NongShim Company Limited	30/10/2015	Goldman Sachs	98	0.00
11	USD	1 Month LIBOR	NongShim Company Limited	30/10/2015	Goldman Sachs	90	0.00
5	USD	1 Month LIBOR	NongShim Company Limited	30/10/2015	Goldman Sachs	41	0.00
6	USD	1 Month LIBOR	NongShim Company Limited	30/10/2015	Goldman Sachs	49	0.00
8	USD	1 Month LIBOR	NongShim Company Limited	30/10/2015	Goldman Sachs	65	0.00
13	USD	1 Month LIBOR	NongShim Company Limited	30/10/2015	Goldman Sachs	106	0.00
12	USD	1 Month LIBOR	NongShim Company Limited	30/10/2015	Goldman Sachs	98	0.00
24	USD	1 Month LIBOR	NongShim Company Limited	30/10/2015	Goldman Sachs	196	0.00
11	USD	1 Month LIBOR	NongShim Company Limited	30/10/2015	Goldman Sachs	90	0.00
20	USD	1 Month LIBOR	NongShim Company Limited	30/10/2015	Goldman Sachs	163	0.00
18	USD	1 Month LIBOR	NongShim Company Limited	30/10/2015	Goldman Sachs	147	0.00
9	USD	1 Month LIBOR	NongShim Company Limited	30/10/2015	Goldman Sachs	74	0.00
9	USD	1 Month LIBOR	NongShim Company Limited	30/10/2015	Goldman Sachs	74	0.00
14	USD	1 Month LIBOR	NongShim Company Limited	30/10/2015	Goldman Sachs	114	0.00
28	USD	1 Month LIBOR	NongShim Company Limited	30/10/2015	Goldman Sachs	229	0.00
12	USD	1 Month LIBOR	NongShim Company Limited	30/10/2015	Goldman Sachs	98	0.00
9	USD	1 Month LIBOR	NongShim Company Limited	30/10/2015	Goldman Sachs	74	0.00
12	USD	1 Month LIBOR	NS Shopping Company Limited	30/10/2015	Goldman Sachs	190	0.00
30	USD	1 Month LIBOR	NS Shopping Company Limited	30/10/2015	Goldman Sachs	624	0.00
17	USD	1 Month LIBOR	NS Shopping Company Limited	30/10/2015	Goldman Sachs	348	0.00

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

# Wellington Management Portfolios (Dublin) plc

## Opportunistic Themes Portfolio (Continued)

Schedule of Investments (US Dollars)

June 30, 2015

### Total Return Swaps<sup>2</sup> (December 31, 2014: (0.12)%) (Continued)

Notional Amount	CCY	Fund Pays	Fund Receives	Termination Date	Counterparty	Fair Value USD	% Net Assets
11	USD	1 Month LIBOR	NS Shopping Company Limited	30/10/2015	Goldman Sachs	\$ 231	0.00%
41	USD	1 Month LIBOR	NS Shopping Company Limited	30/10/2015	Goldman Sachs	907	0.01
96	USD	1 Month LIBOR	Shinsegae Company	30/10/2015	Goldman Sachs	2,122	0.02
27	USD	1 Month LIBOR	Shinsegae Company	30/10/2015	Goldman Sachs	597	0.00
54	USD	1 Month LIBOR	Shinsegae Company	30/10/2015	Goldman Sachs	1,194	0.02
26	USD	1 Month LIBOR	Shinsegae Company	30/10/2015	Goldman Sachs	575	0.00
10	USD	1 Month LIBOR	Shinsegae Company	30/10/2015	Goldman Sachs	221	0.00
24	USD	1 Month LIBOR	Shinsegae Company	30/10/2015	Goldman Sachs	531	0.00
25	USD	1 Month LIBOR	Shinsegae Company	30/10/2015	Goldman Sachs	553	0.00
21	USD	1 Month LIBOR	Shinsegae Company	30/10/2015	Goldman Sachs	464	0.00
37	USD	1 Month LIBOR	Shinsegae Company	30/10/2015	Goldman Sachs	818	0.00
25	USD	1 Month LIBOR	Shinsegae Company	30/10/2015	Goldman Sachs	553	0.00
58	USD	1 Month LIBOR	Shinsegae Company	30/10/2015	Goldman Sachs	1,282	0.01
27	USD	1 Month LIBOR	SK Telecom Company Limited	30/10/2015	Goldman Sachs	76	0.00
51	USD	1 Month LIBOR	SK Telecom Company Limited	30/10/2015	Goldman Sachs	144	0.00
62	USD	1 Month LIBOR	SK Telecom Company Limited	30/10/2015	Goldman Sachs	175	0.00
109	USD	1 Month LIBOR	SK Telecom Company Limited	30/10/2015	Goldman Sachs	309	0.00
98	USD	1 Month LIBOR	SK Telecom Company Limited	30/10/2015	Goldman Sachs	277	0.00
38	USD	1 Month LIBOR	SK Telecom Company Limited	30/10/2015	Goldman Sachs	108	0.00
43	USD	1 Month LIBOR	SKC Company Limited	30/10/2015	Goldman Sachs	(89)	(0.00)
209	USD	1 Month LIBOR	SKC Company Limited	30/10/2015	Goldman Sachs	(432)	(0.00)
12	USD	1 Month LIBOR	SKC Company Limited	30/10/2015	Goldman Sachs	(25)	(0.00)
145	USD	1 Month LIBOR	SKC Company Limited	30/10/2015	Goldman Sachs	(300)	(0.00)
97	USD	1 Month LIBOR	SKC Company Limited	30/10/2015	Goldman Sachs	(200)	(0.00)
177	USD	1 Month LIBOR	SKC Company Limited	30/10/2015	Goldman Sachs	(366)	(0.00)
113	USD	1 Month LIBOR	SKC Company Limited	30/10/2015	Goldman Sachs	(233)	(0.00)
177	USD	1 Month LIBOR	SKC Company Limited	30/10/2015	Goldman Sachs	(366)	(0.00)
188	USD	1 Month LIBOR	SKC Company Limited	30/10/2015	Goldman Sachs	(388)	(0.00)
183	USD	1 Month LIBOR	SKC Company Limited	30/10/2015	Goldman Sachs	(378)	(0.00)
5	USD	1 Month LIBOR	SKC Company Limited	30/10/2015	Goldman Sachs	(10)	(0.00)
35	USD	1 Month LIBOR	Yuhan Company Limited	30/10/2015	Goldman Sachs	177	0.00
32	USD	1 Month LIBOR	Yuhan Company Limited	30/10/2015	Goldman Sachs	161	0.00
25	USD	1 Month LIBOR	Yuhan Company Limited	30/10/2015	Goldman Sachs	126	0.00
7	USD	1 Month LIBOR	Yuhan Company Limited	30/10/2015	Goldman Sachs	35	0.00
30	USD	1 Month LIBOR	Yuhan Company Limited	30/10/2015	Goldman Sachs	151	0.00
34	USD	1 Month LIBOR	Yuhan Company Limited	30/10/2015	Goldman Sachs	172	0.00
31	USD	1 Month LIBOR	Yuhan Company Limited	30/10/2015	Goldman Sachs	156	0.00
16	USD	1 Month LIBOR	Yuhan Company Limited	30/10/2015	Goldman Sachs	81	0.00

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



# Wellington Management Portfolios (Dublin) plc

## Opportunistic Themes Portfolio (Continued)

Schedule of Investments (US Dollars)

June 30, 2015

### Total Return Swaps<sup>2</sup> (December 31, 2014: (0.12)%) (Continued)

Notional Amount	CCY	Fund Pays	Fund Receives	Termination Date	Counterparty	Fair Value USD	% Net Assets
27	USD	1 Month LIBOR	Yuhan Company Limited	30/10/2015	Goldman Sachs	\$ 136	0.00%
47	USD	1 Month LIBOR	Yuhan Company Limited	30/10/2015	Goldman Sachs	237	0.00
9	USD	1 Month LIBOR	Yuhan Company Limited	30/10/2015	Goldman Sachs	45	0.00
10	USD	1 Month LIBOR	Yuhan Company Limited	30/10/2015	Goldman Sachs	50	0.00
37	USD	1 Month LIBOR	Yuhan Company Limited	30/10/2015	Goldman Sachs	187	0.00
924	USD	1 Month LIBOR	MSCI GDWUUTI Index	29/04/2016	Goldman Sachs	(11,340)	(0.06)
(17)	USD	S&P SPSIRETR Index	1 Month LIBOR	29/01/2016	Goldman Sachs	(1,120)	(0.02)
Total Return Swaps at positive fair value						74,928	0.36
Total Return Swaps at negative fair value						(203,111)	(0.97)
<b>Total Return Swaps</b>						<b>\$ (128,183)</b>	<b>(0.61)%</b>

### Traded Forward Contracts - Open Positions<sup>2</sup> (December 31, 2014: 0.32%)

Maturity Date	Amount Bought	Amount Sold	Counterparty	Unrealised Appreciation/ (Depreciation) USD	% Net Assets
16/09/2015	AUD 485,000	USD 373,056	Bank Of America	\$ (1,810)	(0.01)%
02/07/2015	BRL 545,000	USD 170,206	Bank Of America	5,238	0.03
16/09/2015	GBP 174,000	USD 268,789	Bank Of America	4,712	0.02
16/09/2015	PLN 191,000	USD 51,776	Bank Of America	(1,095)	(0.01)
16/09/2015	USD 959,947	AUD 1,248,000	Bank Of America	4,658	0.02
16/09/2015	USD 369,802	HKD 2,867,000	Barclays Bank	15	0.00
16/09/2015	USD 33,115	PEN 106,000	BNP Paribas	120	0.00
16/09/2015	SEK 10,890,000	USD 1,314,697	Citibank	(180)	(0.00)
16/09/2015	USD 1,640,738	CNY 10,093,000	Citibank	(3,388)	(0.02)
16/09/2015	USD 203,972	ILS 780,000	Citibank	(2,853)	(0.01)
16/09/2015	USD 482,185	INR 31,356,000	Citibank	(4,619)	(0.02)
16/09/2015	USD 2,013,197	KRW 2,245,017,000	Citibank	7,237	0.04
16/09/2015	USD 104,555	ZAR 1,314,000	Citibank	(2,284)	(0.01)
16/09/2015	ZAR 2,391,000	USD 190,253	Citibank	4,156	0.02
01/07/2015	JPY 1,714,950	USD 13,841	Credit Suisse	174	0.00
16/09/2015	IDR 662,963,000	USD 48,551	Goldman Sachs	375	0.00
16/09/2015	USD 1,433,108	JPY 177,542,000	Goldman Sachs	(19,229)	(0.09)
17/09/2015	USD 64,419	MYR 243,000	HSBC	366	0.00
16/09/2015	USD 310,158	SGD 418,000	HSBC	59	0.00
16/09/2015	USD 565,889	TWD 17,482,000	HSBC	(1,294)	(0.01)
16/09/2015	CAD 473,000	USD 386,039	JPMorgan Chase	(7,552)	(0.04)
16/09/2015	DKK 2,920,000	USD 443,028	JPMorgan Chase	(5,935)	(0.03)
16/09/2015	NOK 7,911,000	USD 1,017,898	JPMorgan Chase	(14,133)	(0.07)
16/09/2015	USD 3,434,843	EUR 3,052,000	JPMorgan Chase	30,680	0.15
17/09/2015	MXN 4,292,000	USD 273,883	Royal Bank of Canada	(1,822)	(0.01)
16/09/2015	CLP 31,308,000	USD 49,631	Standard Chartered Bank	(1,020)	(0.00)
16/09/2015	CLP 31,307,000	USD 49,184	State Street Bank	(575)	(0.00)
02/07/2015	USD 170,518	BRL 545,000	State Street Bank	(4,927)	(0.02)
16/09/2015	USD 33,104	PEN 106,000	State Street Bank	109	0.00
27/07/2015	USD 133,202	EUR 124,000	Toronto Dominion Bank	(5,003)	(0.02)

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

# Wellington Management Portfolios (Dublin) plc

## Opportunistic Themes Portfolio (Continued)

Schedule of Investments (US Dollars)

June 30, 2015

### Traded Forward Contracts - Open Positions<sup>2</sup> (December 31, 2014: 0.32%)

<i>Maturity Date</i>	<i>Amount Bought</i>	<i>Amount Sold</i>	<i>Counterparty</i>	<i>Unrealised Appreciation/ (Depreciation) USD</i>	<i>% Net Assets</i>
16/09/2015	CHF 364,000	USD 392,678	UBS	\$ (2,040)	(0.01) %
Unrealised gain on forward foreign currency exchange contracts				57,899	0.28
Unrealised loss on forward foreign currency exchange contracts				(79,759)	(0.38)
<b>Total Traded Forward Contracts - Open Positions</b>				<b>\$ (21,860)</b>	<b>(0.10) %</b>

### Traded Futures Contracts - Open Positions<sup>3</sup> (December 31, 2014: (0.15)%)

<i>Number of Contracts Long/(Short)</i>	<i>Investment</i>	<i>Delivery Date</i>	<i>Counterparty</i>	<i>Unrealised Appreciation/ (Depreciation) USD</i>	<i>% Net Assets</i>
(8)	ASX SPI 200 Index Futures	17/09/2015	Goldman Sachs	\$ 20,362	0.10 %
(1)	MSCI EAFE Mini Index Futures	18/09/2015	Goldman Sachs	1,696	0.01
(1)	MSCI Emerging Markets Mini Futures	18/09/2015	Goldman Sachs	(125)	(0.00)
(15)	FTSE China Index Futures	30/07/2015	Goldman Sachs	2,670	0.01
21	OMX 30 Index Futures	17/07/2015	Goldman Sachs	(7,384)	(0.03)
5	S&P 500 E-Mini Index Futures	18/09/2015	Goldman Sachs	(11,662)	(0.06)
Unrealised gain on open futures contracts				24,728	0.12
Unrealised loss on open futures contracts				(19,171)	(0.09)
<b>Total Traded Futures Contracts - Open Positions</b>				<b>\$ 5,557</b>	<b>0.03 %</b>
<b>Net Liquid Assets</b>				<i>Fair Value</i>	<i>% Net Assets</i>
Cash and Collateral <sup>4</sup>				\$ 192,644	0.92 %
<b>Other Net Assets/(Liabilities)</b>				<b>\$ 438,026</b>	<b>2.09 %</b>
<b>Total Net Assets of Portfolio</b>				<b>\$ 20,926,452</b>	<b>100.00 %</b>

<sup>1</sup> Repurchase agreement with State Street Corporation dated 30/06/2015 at 0.000% to be repurchased at \$648,000 on 01/07/2015 collateralised by 950,000 Freddie Mae Remics, 3.500%, 15/12/2040 with a market value of \$663,245.

<sup>2</sup> Over the counter (OTC) financial derivative instruments.

<sup>3</sup> Exchange traded financial derivative instruments.

<sup>4</sup> All cash holdings are held with State Street Bank and Trust Company with the exception of cash collateral for open financial derivative instruments which is held with Goldman Sachs.

#### Classifications

#### % of Total Current Assets<sup>5</sup>

Transferable securities and money market instruments admitted to an official stock exchange listing or traded on a regulated market	92.02
Transferable securities other than those admitted to an official stock exchange listing or traded on a regulated market	0.01
Collective Investment Schemes	0.06
Short Term Securities	3.02
OTC financial derivative instruments	0.82
Exchange traded financial derivative instruments	0.12
Other Assets	3.95
	<u>100.00</u>

<sup>5</sup> Analysis of Total Current Assets rather than Net Assets is required under the UCITS Notice 8.5 Appendix B.

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

## Wellington Management Portfolios (Dublin) plc

### Opportunistic Themes Portfolio (Continued)

Schedule of Portfolio Changes for the Period Ended  
June 30, 2015

#### Largest Purchases

\$	287,080	iShares MSCI Japan ETF
	188,247	HSBC Holdings Plc
	187,880	Aetna Incorporated
	187,658	Cigna Corporation
	186,978	UnitedHealth Group Incorporated
	113,357	Fujitsu Limited
	112,437	Nintendo Company Limited
	105,412	Herbalife Limited
	104,003	Aramark Services Incorporated
	96,884	Sumitomo Mitsui Financial Group Incorporated
	93,156	Industrial & Commercial Bank of China Limited
	92,946	Humana Incorporated
	92,159	Anthem Incorporated
	88,401	Avon Products Incorporated
	87,081	Owens Corning
	83,066	IRB Infrastructure Developers Limited
	82,399	Baidu Incorporated
	81,415	Nu Skin Enterprises Incorporated
	80,837	Keyence Corporation
	75,469	Coface SA
	5,636,162	Other Purchases

<b>\$</b>	<b>8,063,027</b>	<b>Total Purchases</b>
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#### Largest Sales

\$	274,753	iShares MSCI Japan ETF
	185,690	Fiserv Incorporated
	174,346	Mattel Incorporated
	146,788	Pirelli & C. SpA
	125,413	SK Hynix Incorporated
	121,952	Belden Incorporated
	118,330	Taiwan Semiconductor Manufacturing Company Limited
	109,340	Liberty Global Plc
	108,535	Advance Auto Parts Incorporated
	105,273	ING Groep NV
	103,590	Carlisle Cos Incorporated
	94,212	Bank of Ireland
	93,721	De'Longhi SpA
	85,337	Ryanair Holdings Plc
	85,164	21Vianet Group Incorporated
	80,427	Tencent Holdings Limited
	77,649	C&C Group Plc
	77,347	Teva Pharmaceutical Industries Limited
	76,230	PetroChina Company Limited
	75,454	Sumitomo Mitsui Financial Group Incorporated
	9,217,575	Other Sales

<b>\$</b>	<b>11,537,126</b>	<b>Total Sales</b>
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## US\$ Core High Yield Bond Portfolio

### Investment Manager's Report

#### Investment Objective and Policies

The investment objective of the Portfolio is to seek long term total returns by investing primarily in debt securities of US corporations which are considered by the Investment Manager to be below investment grade. Total returns will be sought from two sources: a high level of current income and capital appreciation. Portfolio construction is primarily based upon bottom up fundamental research conducted by the Investment Manager.

The Portfolio will invest, either directly or indirectly, in high yield (i.e. below investment grade) debt securities denominated in US dollars. The Portfolio may invest in a broad range of debt securities of various types and maturities issued by commercial, governmental or supranational entities, including, for example, loan participation securities that are securitised and listed/traded but not leveraged (including, but not limited to, trade finance loan participations) and, in addition, bank loan assignments that qualify as Money Market Instruments, debentures, leveraged loans, convertible bonds, preferred stock, warrants, floating rate and variable rate notes, collateralised securities (such as securities collateralised or backed by mortgages or credit card receivables) coupon-bearing and deferred interest instruments (such as zero coupon bonds). The Portfolio may also invest in debt securities of corporations issued under Rule 144A or Regulation S under the US Securities Act of 1933. The Portfolio will not invest in below investment grade emerging market debt securities.

The Portfolio will invest primarily in securities listed or traded in United States over-the-counter markets. The Portfolio will not invest in securities listed or traded in emerging markets.

For the purposes of this Portfolio, an emerging market is one that the Investment Manager considers to be an emerging market.

The Portfolio generally will invest in debt securities that carry a credit rating of Ba1 or lower from Moody's or BB+ or lower from Standard & Poor's. The Portfolio may also invest in unrated debt instruments deemed to be of similar credit quality by the Investment Manager. Higher rated debt instruments may also be included. The Portfolio may invest in the debt instruments of issuers in default or bankruptcy. The Portfolio may invest in US Treasury or agency securities and cash equivalent securities. In the event of split ratings on a security, the Investment Manager will use the highest rating of Moody's, Standard & Poor's or Fitch. If a security is unrated, then an equivalent credit rating, as deemed by the Investment Manager, may be used. In the event that a security is downgraded after its purchase, the Investment Manager may continue to hold such security on behalf of the Portfolio if it determines that it is in the best interest of the Portfolio.

The Portfolio generally will be well-diversified by industry and issuer. Sector and quality weightings, as well as individual holdings, will vary. The Net Asset Value of the Portfolio is expected to have a high volatility from time to time.

#### Performance

The US\$ Core High Yield Portfolio launched on July 20, 2009. The table below details the performance of all funded Share Classes within the Portfolio.

	Total Returns (%)						Inception date
	Periods Ended June 30, 2015						
Share Class <sup>1</sup>	6 Mths	1 Year	3 Years	5 Years	10 Years	Since Inception	
US Dollar T (Distributing)	2.78%	0.56%	6.76%	8.46%	N/A	10.41%	June 20, 2009
ML US High Yield Master II							
Constrained Index	2.48%	(0.56%)	6.79%	8.38%	7.77%	11.19%	

<sup>1</sup> All Classes are Accumulating and Unhedged unless otherwise noted.  
Portfolio returns are net of fees and expenses.  
Returns for periods greater than one year are annualised.  
Past Performance is no indication of current or future Performance.

# Wellington Management Portfolios (Dublin) plc

## US\$ Core High Yield Bond Portfolio (Continued)

### Investment Manager's Report

	Total Returns (%)						Inception date
	Periods Ended June 30, 2015						
Share Class <sup>1</sup>	6 Mths	1 Year	3 Years	5 Years	10 Years	Since Inception	
US Dollar S	2.62%	0.15%	6.30%	N/A	N/A	6.90%	September 30, 2010
BofA ML US High Yield Master II Constrained Index	2.48%	(0.56%)	6.79%	8.38%	7.77%	7.38%	
Euro S (Hedged)	2.33%	(0.31%)	5.98%	N/A	N/A	7.09%	December 13, 2011
BofA ML US High Yield Master II Constrained Index Hedged to EUR	2.28%	(0.98%)	6.46%	N/A	N/A	7.72%	

<sup>1</sup> All Classes are Accumulating and Unhedged unless otherwise noted.

Portfolio returns are net of fees and expenses.

Returns for periods greater than one year are annualised.

Past Performance is no indication of current or future Performance.

Share Class <sup>1</sup>	As at June 30, 2015		As at December 31, 2014		As at June 30, 2014	
	Net Asset Value	NAV per Share	Net Asset Value	NAV per Share	Net Asset Value	NAV per Share
US Dollar S	241,409,766	13.73	194,887,769	13.38	232,071,470	13.71
US Dollar T (Distributing)	93,476,972	11.86	112,844,511	11.90	143,936,873	12.57
Euro S (Hedged)	31,414,953	12.75	35,803,671	12.46	41,722,890	12.79

<sup>1</sup> All Classes are Accumulating and Unhedged unless otherwise noted.

The launch prices of the Share Classes were as follows: US Dollar = USD 10.00; Euro = EUR 10.00.

Wellington Management Company LLP  
July 17, 2015

# Wellington Management Portfolios (Dublin) plc

## US\$ Core High Yield Bond Portfolio (Continued)

### Statement of Financial Position as at June 30, 2015

	June 30, 2015 US Dollars	December 31, 2014* US Dollars	January 1, 2014* US Dollars
<b>Assets</b>			
<b>Current Assets</b>			
Financial assets at fair value through profit or loss:			
Transferable securities at fair value	\$ 356,906,285	\$ 334,588,728	\$ 415,633,497
Collective investment schemes	-	-	-
Bank loan participations	12,176,804	12,420,026	20,911,398
Financial derivative instruments	964,829	392,707	2,437,670
Cash at bank	1,978,805	1,328,097	-
Cash held with brokers and counterparties for open financial derivative instruments	-	-	-
Cash received as collateral	1,105,000	-	2,100,000
Debtors – amounts falling due within one year			
Interest income receivable	5,105,247	5,130,853	6,648,801
Bank loan income receivable	85,911	88,467	84,934
Dividends receivable	21,656	21,656	21,656
Receivable for shares issued	-	-	-
Sales awaiting settlement	18,898	22,255	13,738
Other debtors	21,472	21,122	12,605
<b>Total Assets</b>	<b>\$ 378,384,907</b>	<b>\$ 354,013,911</b>	<b>\$ 447,864,299</b>
<b>Liabilities</b>			
<b>Current Liabilities</b>			
Financial liabilities at fair value through profit or loss:			
Financial derivative instruments	\$ (135,938)	\$ (569,923)	\$ -
Creditors – amounts falling due within one year			
Cash due to brokers and counterparties for open financial derivative instruments	-	-	-
Collateral due to counterparties	(1,105,000)	-	(2,100,000)
Payable for shares redeemed	-	-	-
Purchases awaiting settlement	(5,525,218)	(1,217)	(2,349,113)
Expenses payable	(401,597)	(387,111)	(503,497)
Bank overdraft	-	-	(874,939)
Distribution payable	(1,326,932)	(1,999,142)	(2,217,826)
Withholding and capital gains tax payable	(945)	-	(2,224)
Other payables	-	-	-
<b>Total Liabilities</b>	<b>\$ (8,495,630)</b>	<b>\$ (2,957,393)</b>	<b>\$ (8,047,599)</b>
<b>Net Assets Attributable to Holders of Redeemable Participating Shares (at last traded market prices)</b>	<b>\$ 369,889,277</b>	<b>\$ 351,056,518</b>	<b>\$ 439,816,700</b>

\*Prior year balances have been restated to show the impact of the adoption of IFRS 13, "Fair Value measurement" (see Note 1).

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

# Wellington Management Portfolios (Dublin) plc

## US\$ Core High Yield Bond Portfolio (Continued)

### Statement of Comprehensive Income for the Period Ended June 30, 2015

	Notes	Period ended June 30, 2015 US Dollars	Period ended June 30, 2014* US Dollars
<b>Income</b>			
Interest income		\$ 10,366,080	\$ 12,836,332
Dividend income		152,626	257,996
Bank loan participation income		330,605	526,978
Other income		18,982	5,518
Net changes in fair value on financial assets at fair value through profit or loss	3	(5,313,903)	10,628,039
<b>Total Investment Income/(Expense)</b>		<b>\$ 5,554,390</b>	<b>\$ 24,254,863</b>
<b>Expenses</b>			
Management fees	6	\$ (570,708)	\$ (671,309)
Administration fees		(62,861)	(78,278)
Custodian fees		(20,513)	(23,070)
Directors' fees		(1,654)	(1,984)
Professional fees		(16,719)	(16,719)
Other fees		(50,122)	(43,730)
Expense reimbursement	6	-	-
<b>Total Operating Expenses</b>		<b>\$ (722,577)</b>	<b>\$ (835,090)</b>
<b>Operating Profit/(Loss)</b>		<b>\$ 4,831,813</b>	<b>\$ 23,419,773</b>
<b>Finance Costs</b>			
Distributions to holders of Redeemable Participating Shares		\$ (2,877,790)	\$ (4,284,193)
<b>Total Finance Costs</b>		<b>\$ (2,877,790)</b>	<b>\$ (4,284,193)</b>
<b>Profit/(Loss) for the Period Before Tax</b>		<b>\$ 1,954,023</b>	<b>\$ 19,135,580</b>
Withholding tax		\$ (33,971)	\$ (71,856)
Capital Gains Tax		-	-
<b>Profit/(Loss) for the Period After Tax</b>		<b>\$ 1,920,052</b>	<b>\$ 19,063,724</b>
<b>Increase/(Decrease) in Net Assets Attributable to Holders of Redeemable Participating Shares</b>		<b>\$ 1,920,052</b>	<b>\$ 19,063,724</b>

\*Prior period balances have been restated to show the impact of the adoption of IFRS 13, "Fair Value measurement" (see Note 1).

There are no recognised gains or losses arising in the period other than the increase/decrease in net assets attributable to holders of redeemable participating shares of each Portfolio.  
In arriving at the results for the period, all amounts above relate to continuing operations.

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

Wellington Management Portfolios (Dublin) plc

US\$ Core High Yield Bond Portfolio (Continued)

Statement of Changes in Net Assets  
Attributable to Holders of Redeemable Participating Shares  
for the Period Ended June 30, 2015

	Period ended June 30, 2015 US Dollars	Period ended June 30, 2014 US Dollars
Net assets attributable to holders of redeemable participating shares at the beginning of the period	\$ 351,056,518	\$ 439,816,700
Increase/(Decrease) in net assets attributable to holders of redeemable participating shares from statement of comprehensive income	\$ 1,920,052	\$ 19,063,724
<b>Share Transactions</b>		
Proceeds from redeemable participating shares issued	\$ 61,649,025	\$ 25,883,081
Cost of redeemable participating shares redeemed	(44,736,318)	(51,630,255)
<b>Increase/(Decrease) in Net Assets Resulting from Redeemable Participating Share Transactions</b>	<b>\$ 16,912,707</b>	<b>\$ (25,747,174)</b>
<b>Increase/(Decrease) in Net Assets Attributable to Holders of Redeemable Participating Shares</b>	<b>\$ 18,832,759</b>	<b>\$ (6,683,450)</b>
<b>Net Assets Attributable to Holders of Redeemable Participating Shares at the End of the Period</b>	<b>\$ 369,889,277</b>	<b>\$ 433,133,250</b>

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



Wellington Management Portfolios (Dublin) plc

US\$ Core High Yield Bond Portfolio (Continued)

Statement of Cash Flow  
for the Period Ended June 30, 2015

	June 30, 2015 US Dollars	June 30, 2014 US Dollars
<b>Operating activities</b>		
Increase/(decrease) in net assets attributable to holders of redeemable participating shares	\$ 1,920,052	\$ 19,063,724
Distributions to holders of Redeemable Participating Shares	2,877,790	4,284,193
<b>Total comprehensive income/(expense) attributable to holders of redeemable shares before distributions</b>	<b>\$ 4,797,842</b>	<b>\$ 23,347,917</b>
<b>Adjustments for:</b>		
Movement in margin cash	\$ -	\$ -
Movement in financial assets at fair value through profit or loss	(16,546,977)	4,745,115
Unrealised movement on derivative assets and liabilities	(1,006,107)	2,174,491
Unrealised movement on foreign exchange	(119,213)	247
<b>Operating cash flows before movements in working capital</b>	<b>\$ (12,874,455)</b>	<b>\$ 30,267,770</b>
Movement in receivables	\$ 27,812	\$ 507,373
Movement in payables	(656,779)	(90,248)
<b>Cash inflow/(outflow) from operations</b>	<b>\$ (628,967)</b>	<b>\$ 417,125</b>
<b>Net cash inflow/(outflow) from operating activities</b>	<b>\$ (13,503,422)</b>	<b>\$ 30,684,895</b>
<b>Financing activities</b>		
Proceeds from subscriptions	\$ 61,649,025	\$ 25,883,081
Payment of redemptions	(44,736,318)	(50,780,255)
Distributions paid to shareholders	(2,877,790)	(4,284,193)
<b>Net cash generated from/(used in) financing activities</b>	<b>\$ 14,034,917</b>	<b>\$ (29,181,367)</b>
<b>Net increase/(decrease) in cash and cash equivalents</b>	<b>\$ 531,495</b>	<b>\$ 1,503,528</b>
Cash at bank at the start of the period	\$ 1,328,097	\$ (874,939)
Unrealised movement on foreign exchange	119,213	(247)
<b>Cash at bank at the end of the period</b>	<b>\$ 1,978,805</b>	<b>\$ 628,342</b>

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

# Wellington Management Portfolios (Dublin) plc

## US\$ Core High Yield Bond Portfolio (Continued)

Schedule of Investments (US Dollars)

June 30, 2015

<i>Holding/ Nominal</i>	<i>Investment</i>	<i>Fair Value</i>	<i>% Net Assets</i>
<b>Transferable Securities (December 31, 2014: 95.31%)</b>			
<b>Financials (December 31, 2014: 13.60%)</b>			
1,345,000 USD	AerCap Global Aviation Trust, 4.500%, 15/05/2021	\$ 1,355,087	0.37 %
1,015,000 USD	Argos Merger Sub Incorporated, 7.125%, 15/03/2023	1,065,750	0.29
3,800,000 EUR	Banco Bilbao Vizcaya Argentaria SA, 7.000%, 29/12/2049	4,251,954	1.15
1,469,000 USD	Barclays Plc, 6.625%, 29/06/2049	1,435,291	0.39
2,025,000 USD	Barclays Plc, 8.250%, 29/12/2049	2,142,369	0.58
2,120,000 USD	Cemex Finance LLC, 6.000%, 01/04/2024	2,103,464	0.57
225 USD	Citigroup Capital XIII (Preferred stock), 7.875%, 30/10/2040	5,841	0.00
285,000 USD	CNO Financial Group, 4.500%, 30/05/2020	289,987	0.08
700,000 USD	CNO Financial Group, 5.250%, 30/05/2025	713,090	0.19
875,000 USD	Credit Agricole SA, 7.875%, 29/01/2049	902,250	0.24
860,000 EUR	Credit Agricole SA, 6.500%, 29/04/2049	965,399	0.26
1,516,000 USD	Emdeon Incorporated, 11.000%, 31/12/2019	1,650,545	0.45
90,000 USD	GMAC Capital Trust I (Preferred stock), 8.125%, 15/02/2040	2,338,200	0.63
44,000 USD	Hartford Financial Services Group Incorporated (Preferred stock), 7.875%, 15/04/2042	1,308,560	0.35
585,000 USD	ING Groep NV, 6.000%, 29/12/2049	580,247	0.16
460,000 USD	ING Groep NV, 6.500%, 29/12/2049	445,912	0.12
780,000 USD	International Lease Finance Corporation, 5.875%, 01/04/2019	833,586	0.23
3,640,000 USD	International Lease Finance Corporation, 6.250%, 15/05/2019	3,944,850	1.07
1,060,000 USD	International Lease Finance Corporation, 5.875%, 15/08/2022	1,147,450	0.31
765,000 USD	Nationstar Capital Corporation, 6.500%, 01/08/2018	767,869	0.21
2,500,000 USD	Nationstar Capital Corporation, 6.500%, 01/07/2021	2,337,500	0.63
1,770,000 USD	Royal Bank of Scotland Group Plc, 6.990%, 29/10/2049	2,088,600	0.56
800,000 USD	Royal Bank of Scotland Group Plc, 7.640%, 31/12/2049	858,800	0.23
1,375,000 USD	Societe Generale SA, 8.250%, 31/12/2049	1,445,194	0.39
1,500,000 EUR	UniCredit SpA, 6.750%, 29/09/2049	1,622,480	0.44
430,000 USD	ZF North America Capital Incorporated, 4.500%, 29/04/2022	422,819	0.11
1,026,000 USD	ZF North America Capital Incorporated, 4.750%, 29/04/2025	997,149	0.27
<b>Total Financials</b>		<b>\$ 38,020,243</b>	<b>10.28 %</b>
<b>Health Care (December 31, 2014: 0.25%)</b>			
895,000 USD	Envision Healthcare Corporation, 5.125%, 01/07/2022	\$ 903,950	0.24 %
<b>Total Health Care</b>		<b>\$ 903,950</b>	<b>0.24 %</b>
<b>Industrials (December 31, 2014: 74.90%)</b>			
1,610,000 USD	99 Cents Only Stores LLC, 11.000%, 15/12/2019	\$ 1,465,100	0.40 %
550,000 USD	Abengoa Finance SAU, 7.750%, 01/02/2020	547,250	0.15
690,000 EUR	Abengoa Finance SAU, 6.000%, 31/03/2021	714,832	0.19
740,000 EUR	Abengoa Finance SAU, 6.000%, 31/03/2021 (144A)	766,632	0.21
2,070,000 USD	Abengoa Greenfield SA, 6.500%, 01/10/2019	1,935,450	0.52
4,490,000 USD	Activision Blizzard Incorporated, 5.625%, 15/09/2021	4,714,500	1.27
1,330,000 USD	Activision Blizzard Incorporated, 6.125%, 15/09/2023	1,429,750	0.39
1,365,000 USD	AK Steel Corporation, 7.625%, 15/05/2020	1,143,188	0.31
1,515,000 USD	AK Steel Corporation, 7.625%, 01/10/2021	1,242,300	0.34
1,310,000 USD	AK Steel Corporation, 8.375%, 01/04/2022	1,080,750	0.29
612,000 USD	Albertsons Holdings LLC, 7.750%, 15/10/2022	652,545	0.18
615,000 USD	Alcatel-Lucent USA Incorporated, 6.750%, 15/11/2020	652,669	0.18
685,000 USD	Alcatel-Lucent USA Incorporated, 6.500%, 15/01/2028	708,119	0.19
3,515,000 USD	Alcatel-Lucent USA Incorporated, 6.450%, 15/03/2029	3,642,419	0.98
2,835,000 USD	Alere Incorporated, 6.500%, 15/06/2020	2,934,225	0.79
1,650,000 USD	Alere Incorporated, 6.375%, 01/07/2023	1,683,000	0.46
805,000 USD	Altice Financing SA, 7.875%, 15/12/2019	849,275	0.23
1,720,000 USD	Altice Financing SA, 6.500%, 15/01/2022	1,724,300	0.47
330,000 USD	Altice Financing SA, 6.625%, 15/02/2023	328,449	0.09
580,000 USD	Altice Finco SA, 9.875%, 15/12/2020	639,450	0.17
285,000 USD	Altice Finco SA, 8.125%, 15/01/2024	288,563	0.08
1,795,000 USD	Amsurg Corporation, 5.625%, 15/07/2022	1,817,437	0.49
885,000 USD	Antero Resources Corporation, 5.625%, 01/06/2023	859,556	0.23

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

# Wellington Management Portfolios (Dublin) plc

## US\$ Core High Yield Bond Portfolio (Continued)

Schedule of Investments (US Dollars)

June 30, 2015

<i>Holding/ Nominal</i>	<i>Investment</i>	<i>Fair Value</i>	<i>% Net Assets</i>
<b>Industrials (December 31, 2014: 74.90%) (Continued)</b>			
1,210,000 USD	Antero Resources Finance Corporation, 6.000%, 01/12/2020	\$ 1,222,100	0.33%
545,000 USD	Antero Resources Finance Corporation, 5.375%, 01/11/2021	525,925	0.14
3,311,000 USD	Aramark Services Incorporated, 5.750%, 15/03/2020	3,462,892	0.94
1,105,000 USD	ArcelorMittal, 7.750%, 15/10/2039	1,105,000	0.30
200,000 USD	ArcelorMittal, 7.500%, 01/03/2041	197,000	0.05
1,099,747 USD	Ardagh Finance Holdings SA, 8.625%, 15/06/2019	1,143,737	0.31
1,241,000 USD	Ardagh Packaging Finance Plc, 9.125%, 15/10/2020	1,315,460	0.36
158,824 USD	Ardagh Packaging Finance Plc, 7.000%, 15/11/2020	162,794	0.04
900,000 USD	Ardagh Packaging Finance Plc, 6.000%, 30/06/2021	902,250	0.24
730,000 USD	Associated Materials LLC, 9.125%, 01/11/2017	609,550	0.16
2,945,000 USD	Audatex North America Incorporated, 6.000%, 15/06/2021	3,037,031	0.82
880,000 USD	Blue Racer Finance Corporation, 6.125%, 15/11/2022	910,800	0.25
1,775,000 USD	Bonanza Creek Energy Incorporated, 6.750%, 15/04/2021	1,690,687	0.46
3,800,000 USD	Building Materials Corporation of America, 5.375%, 15/11/2024	3,750,030	1.01
1,215,000 USD	Carnike Cinemas Incorporated, 6.000%, 15/06/2023	1,230,188	0.33
2,025,000 USD	Case New Holland Industrial Incorporated, 7.875%, 01/12/2017	2,227,500	0.60
2,140,000 USD	CCO Holdings Capital Corporation, 6.500%, 30/04/2021	2,242,987	0.61
90,000 USD	CCO Holdings Capital Corporation, 5.250%, 30/09/2022	88,875	0.02
845,000 USD	CCO Holdings Capital Corporation, 5.125%, 15/02/2023	825,988	0.22
515,000 USD	CCO Holdings Capital Corporation, 5.750%, 01/09/2023	517,253	0.14
1,980,000 USD	CDW Finance Corporation, 5.000%, 01/09/2023	1,950,300	0.53
2,280,000 USD	CDW Finance Corporation, 5.500%, 01/12/2024	2,262,900	0.61
1,415,000 USD	CEC Entertainment Incorporated, 8.000%, 15/02/2022	1,411,462	0.38
1,620,000 USD	Cemex SAB de CV, 5.700%, 11/01/2025	1,549,044	0.42
440,000 USD	Cemex SAB de CV, 6.125%, 05/05/2025	435,050	0.12
965,000 USD	Cequel Capital Corporation, 5.125%, 15/12/2021 (144A)	879,959	0.24
2,180,000 USD	Cequel Capital Corporation, 5.125%, 15/12/2021 (144A SE)	1,987,887	0.54
2,690,000 USD	CG Co-Issuer Incorporated, 8.250%, 15/06/2021	2,938,825	0.79
1,615,000 USD	Chinos Intermediate Holdings A Incorporated, 7.750%, 01/05/2019	1,308,150	0.35
1,610,000 USD	Cobalt International Energy Incorporated, 2.625%, 01/12/2019	1,190,394	0.32
1,055,000 USD	Community Health Systems Incorporated, 7.125%, 15/07/2020	1,120,410	0.30
6,145,000 USD	Community Health Systems Incorporated, 6.875%, 01/02/2022	6,498,337	1.76
855,000 USD	Concho Resources Incorporated, 5.500%, 01/10/2022	855,000	0.23
1,485,000 USD	Constellium NV, 8.000%, 15/01/2023	1,529,550	0.41
440,000 USD	Constellium NV, 5.750%, 15/05/2024	393,800	0.11
2,275,000 USD	Diamondback Energy Incorporated, 7.625%, 01/10/2021	2,445,625	0.66
1,635,000 USD	DigitalGlobe Incorporated, 5.250%, 01/02/2021	1,608,431	0.44
3,370,000 USD	DISH DBS Corporation, 6.750%, 01/06/2021	3,521,650	0.95
2,915,000 USD	DISH DBS Corporation, 5.875%, 15/07/2022	2,863,987	0.77
1,480,000 USD	DISH DBS Corporation, 5.000%, 15/03/2023	1,372,700	0.37
585,000 USD	Endo Finco Incorporated, 6.000%, 15/07/2023	598,894	0.16
2,390,000 USD	Endo Finco Incorporated, 6.000%, 01/02/2025	2,440,787	0.66
2,380,000 USD	Entegris Incorporated, 6.000%, 01/04/2022	2,454,375	0.66
190,000 USD	Family Tree Escrow LLC, 5.250%, 01/03/2020	199,738	0.05
905,000 USD	Family Tree Escrow LLC, 5.750%, 01/03/2023	950,250	0.26
715,000 USD	First Data Corporation, 7.375%, 15/06/2019	745,030	0.20
1,545,000 USD	First Data Corporation, 7.375%, 15/06/2019 (144A)	1,609,890	0.44
910,000 USD	First Data Corporation, 8.250%, 15/01/2021	962,325	0.26
3,430,000 USD	First Data Corporation, 8.250%, 15/01/2021 (144A)	3,627,225	0.98
271,000 USD	First Data Corporation, 8.750%, 15/01/2022	288,784	0.08
130,000 USD	FMG Resources August 2006 Pty Limited, 9.750%, 01/03/2022	134,550	0.04
5,270,000 USD	FMG Resources August 2006 Pty Limited, 6.875%, 01/04/2022	3,715,350	1.00
669,000 USD	Freescall Semiconductor Incorporated, 10.750%, 01/08/2020	709,140	0.19
2,275,000 USD	Freescall Semiconductor Incorporated, 6.000%, 15/01/2022	2,417,187	0.65
790,000 USD	General Motors Company, 6.250%, 02/10/2043	884,373	0.24
1,340,000 USD	Getty Images Incorporated, 7.000%, 15/10/2020	616,400	0.17
840,000 USD	Gray Television Incorporated, 7.500%, 01/10/2020	893,550	0.24
1,770,000 USD	Harron Finance Corporation, 9.125%, 01/04/2020	1,920,450	0.52
2,310,000 USD	HCA Holdings Incorporated, 6.250%, 15/02/2021	2,494,800	0.67
2,265,000 USD	HCA Incorporated, 6.500%, 15/02/2020	2,536,800	0.69

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

# Wellington Management Portfolios (Dublin) plc

## US\$ Core High Yield Bond Portfolio (Continued)

Schedule of Investments (US Dollars)

June 30, 2015

<i>Holding/ Nominal</i>	<i>Investment</i>	<i>Fair Value</i>	<i>% Net Assets</i>
<b>Industrials (December 31, 2014: 74.90%) (Continued)</b>			
2,450,000 USD	HCA Incorporated, 5.375%, 01/02/2025	\$ 2,496,060	0.68%
1,550,000 USD	HCA Incorporated, 7.500%, 15/11/2095	1,542,250	0.42
530,000 USD	Hologic Incorporated, 5.250%, 15/07/2022	542,588	0.15
3,535,000 USD	INEOS Group Holdings SA, 6.125%, 15/08/2018	3,623,375	0.98
1,425,000 USD	INEOS Group Holdings SA, 5.875%, 15/02/2019	1,437,469	0.39
3,155,000 USD	Infor Software Parent Incorporated, 7.125%, 01/05/2021	3,174,719	0.86
2,025,000 USD	Infor US Incorporated, 6.500%, 15/05/2022	2,065,500	0.56
855,000 USD	Intelsat Jackson Holdings SA, 7.500%, 01/04/2021	848,588	0.23
2,205,000 USD	Intelsat Jackson Holdings SA, 6.625%, 15/12/2022	2,017,575	0.55
450,000 USD	inVentiv Health Incorporated, 9.000%, 15/01/2018	469,969	0.13
210,000 USD	K Hovnanian Enterprises Incorporated, 8.000%, 01/11/2019	195,300	0.05
2,090,000 USD	KB Home, 8.000%, 15/03/2020	2,309,450	0.62
706,000 USD	KB Home, 7.000%, 15/12/2021	732,475	0.20
1,810,000 USD	KB Home, 7.500%, 15/09/2022	1,891,450	0.51
570,000 USD	Laredo Petroleum Incorporated, 5.625%, 15/01/2022	567,150	0.15
470,000 USD	Laredo Petroleum Incorporated, 7.375%, 01/05/2022	497,025	0.13
1,080,000 USD	Laredo Petroleum Incorporated, 6.250%, 15/03/2023	1,104,300	0.30
2,820,000 USD	Lennar Corporation, 4.750%, 15/11/2022	2,784,750	0.75
1,414,000 USD	Level 3 Financing Incorporated, 7.000%, 01/06/2020	1,504,142	0.41
435,000 USD	Level 3 Financing Incorporated, 6.125%, 15/01/2021	457,272	0.12
3,610,000 USD	Level 3 Financing Incorporated, 5.375%, 15/08/2022	3,659,637	0.99
635,000 USD	Level 3 Financing Incorporated, 5.625%, 01/02/2023	643,731	0.17
110,000 USD	Level 3 Financing Incorporated, 5.125%, 01/05/2023	107,388	0.03
410,000 USD	M/I Homes Incorporated, 3.000%, 01/03/2018	408,719	0.11
310,000 USD	Matador Resources Company, 6.875%, 15/04/2023	318,138	0.09
1,510,000 USD	MEG Energy Corporation, 7.000%, 31/03/2024	1,455,262	0.39
1,940,000 USD	Michaels Stores Incorporated, 5.875%, 15/12/2020	2,041,850	0.55
1,570,000 USD	MPH Acquisition Holdings LLC, 6.625%, 01/04/2022	1,607,287	0.43
1,360,000 USD	MSCI Incorporated, 5.250%, 15/11/2024	1,380,400	0.37
1,370,000 USD	NBCUniversal Enterprise Incorporated, 5.250%, 31/12/2049	1,460,762	0.40
2,200,000 USD	Nortek Incorporated, 8.500%, 15/04/2021	2,359,500	0.64
3,110,000 USD	Paragon Offshore Plc, 6.750%, 15/07/2022	1,041,850	0.28
885,000 USD	Party City Holdings Incorporated, 8.875%, 01/08/2020	949,163	0.26
2,945,000 USD	Ply Gem Industries Incorporated, 6.500%, 01/02/2022	2,919,231	0.79
1,710,000 USD	PRA Holdings Incorporated, 9.500%, 01/10/2023	1,919,475	0.52
600,000 USD	PulteGroup Incorporated, 6.375%, 15/05/2023	610,500	0.17
190,000 USD	QEP Resources Incorporated, 6.800%, 01/03/2020	196,888	0.05
165,000 USD	QEP Resources Incorporated, 5.375%, 01/10/2022	160,166	0.04
30,000 USD	QEP Resources Incorporated, 5.250%, 01/05/2023	28,875	0.01
2,840,000 USD	Quad/Graphics Incorporated, 7.000%, 01/05/2022	2,776,100	0.75
1,035,000 USD	Quebecor Media Incorporated, 5.750%, 15/01/2023	1,036,294	0.28
685,000 USD	Quintiles Transnational Corporation, 4.875%, 15/05/2023	690,138	0.19
1,825,000 USD	Range Resources Corporation, 6.750%, 01/08/2020	1,886,594	0.51
145,000 USD	Range Resources Corporation, 5.000%, 15/08/2022	142,825	0.04
425,000 USD	Rice Energy Incorporated, 7.250%, 01/05/2023	437,750	0.12
2,000,000 USD	Rosetta Resources Incorporated, 5.625%, 01/05/2021	2,135,000	0.58
1,315,000 USD	Rosetta Resources Incorporated, 5.875%, 01/06/2022	1,410,338	0.38
750,000 USD	Ryland Group Incorporated, 5.375%, 01/10/2022	761,250	0.21
2,040,000 USD	Savient Pharmaceuticals Incorporated, 4.750%, 01/02/2018	30,600	0.01
1,000,000 USD	Seadrill Limited, 6.125%, 15/09/2017	882,500	0.24
645,000 USD	Sensata Technologies BV, 5.625%, 01/11/2024	669,994	0.18
955,000 USD	Sensata Technologies BV, 5.000%, 01/10/2025	932,319	0.25
775,000 USD	Service Corporation International, 5.375%, 15/01/2022	817,625	0.22
2,456,000 USD	ServiceMaster Company LLC, 7.000%, 15/08/2020	2,606,430	0.70
1,380,000 USD	Sirius XM Radio Incorporated, 4.625%, 15/05/2023	1,300,650	0.35
1,630,000 USD	SoftBank Corporation, 4.500%, 15/04/2020	1,640,187	0.44
1,485,000 USD	Sprint Communications Incorporated, 9.000%, 15/11/2018	1,680,664	0.45
860,000 USD	Sprint Communications Incorporated, 9.000%, 15/11/2018 (144A)	973,314	0.26
1,275,000 USD	Sprint Communications Incorporated, 7.000%, 01/03/2020	1,390,005	0.38
2,875,000 USD	Sprint Corporation, 7.250%, 15/09/2021	2,810,312	0.76

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

# Wellington Management Portfolios (Dublin) plc

## US\$ Core High Yield Bond Portfolio (Continued)

Schedule of Investments (US Dollars)

June 30, 2015

<i>Holding/ Nominal</i>	<i>Investment</i>	<i>Fair Value</i>	<i>% Net Assets</i>
<b>Industrials (December 31, 2014: 74.90%) (Continued)</b>			
4,285,000 USD	Sprint Corporation, 7.875%, 15/09/2023	\$ 4,189,873	1.13 %
110,000 USD	Sprint Corporation, 7.125%, 15/06/2024	102,311	0.03
415,000 USD	SS&C Technologies Holdings Incorporated, 5.875%, 15/07/2023	420,188	0.11
865,000 USD	Steel Dynamics Incorporated, 5.125%, 01/10/2021	871,055	0.24
1,095,000 USD	Steel Dynamics Incorporated, 5.500%, 01/10/2024	1,097,738	0.30
2,325,000 USD	Sterigenics-Nordion Holdings LLC, 6.500%, 15/05/2023	2,365,687	0.64
3,085,000 USD	Sun Products Corporation, 7.750%, 15/03/2021	2,799,637	0.76
2,285,000 USD	SunGard Data Systems Incorporated, 6.625%, 01/11/2019	2,367,831	0.64
660,000 USD	T-Mobile USA Incorporated, 5.250%, 01/09/2018	679,800	0.18
2,970,000 USD	T-Mobile USA Incorporated, 6.625%, 15/11/2020	3,096,225	0.84
810,000 USD	T-Mobile USA Incorporated, 6.633%, 28/04/2021	842,400	0.23
195,000 USD	T-Mobile USA Incorporated, 6.125%, 15/01/2022	201,825	0.05
1,540,000 USD	T-Mobile USA Incorporated, 6.731%, 28/04/2022	1,609,300	0.44
125,000 USD	T-Mobile USA Incorporated, 6.836%, 28/04/2023	131,719	0.04
285,000 USD	T-Mobile USA Incorporated, 6.500%, 15/01/2024	294,975	0.08
3,830,000 USD	TEGNA Incorporated, 5.125%, 15/10/2019	3,954,475	1.07
1,005,000 USD	TEGNA Incorporated, 4.875%, 15/09/2021	999,975	0.27
525,000 USD	TEGNA Incorporated, 5.500%, 15/09/2024	521,063	0.14
3,105,000 USD	Tembec Industries Incorporated, 9.000%, 15/12/2019	2,957,512	0.80
2,490,000 USD	Tenet Healthcare Corporation, 5.000%, 01/03/2019	2,499,337	0.68
3,320,000 USD	Tenet Healthcare Corporation, 8.125%, 01/04/2022	3,638,720	0.98
465,000 USD	Tenet Healthcare Corporation, 6.750%, 15/06/2023	474,881	0.13
1,150,000 USD	Texas Competitive Electric Holdings Company LLC, 11.500%, 01/10/2020	704,375	0.19
1,870,000 USD	Tribune Media Company, 5.875%, 15/07/2022	1,888,700	0.51
1,150,000 USD	Tulow Oil Plc, 6.000%, 01/11/2020	1,047,938	0.28
2,650,000 USD	Tulow Oil Plc, 6.250%, 15/04/2022	2,358,500	0.64
2,591,000 USD	United States Steel Corporation, 7.375%, 01/04/2020	2,720,550	0.74
2,760,000 USD	Unitymedia Hessen GmbH & Company KG, 5.500%, 15/01/2023	2,823,825	0.76
1,332,000 USD	UPCB Finance V Limited, 7.250%, 15/11/2021	1,445,220	0.39
4,085,000 USD	Valeant Pharmaceuticals International Incorporated, 5.875%, 15/05/2023	4,197,337	1.14
785,000 USD	Valeant Pharmaceuticals International Incorporated, 6.125%, 15/04/2025	809,531	0.22
2,110,000 USD	Videotron Limited, 5.000%, 15/07/2022	2,112,637	0.57
1,430,000 USD	WellCare Health Plans Incorporated, 5.750%, 15/11/2020	1,492,562	0.40
435,000 USD	Wind Acquisition Finance SA, 6.500%, 30/04/2020	456,206	0.12
2,020,000 EUR	Wind Acquisition Finance SA, 4.000%, 15/07/2020	2,250,684	0.61
965,000 USD	Wind Acquisition Finance SA, 4.750%, 15/07/2020	952,938	0.26
800,000 USD	WPX Energy Incorporated, 6.000%, 15/01/2022	794,000	0.21
1,075,000 USD	WPX Energy Incorporated, 5.250%, 15/09/2024	995,719	0.27
221,000 USD	Zayo Capital Incorporated, 10.125%, 01/07/2020	247,356	0.07
1,860,000 USD	Zayo Capital Incorporated, 6.000%, 01/04/2023	1,841,772	0.50
840,000 USD	Zayo Capital Incorporated, 6.375%, 15/05/2025	816,900	0.22
<b>Total Industrials</b>		<b>\$ 273,925,560</b>	<b>74.06 %</b>
<b>Telecommunication Services (December 31, 2014: 0.33%)</b>			
<b>Utilities (December 31, 2014: 2.68%)</b>			
2,470,000 USD	DPL Incorporated, 7.250%, 15/10/2021	\$ 2,618,200	0.71 %
870,000 USD	Dynegy Incorporated, 7.375%, 01/11/2022	915,675	0.25
1,945,000 USD	Dynegy Incorporated, 5.875%, 01/06/2023	1,910,963	0.52
275,000 USD	Dynegy Incorporated, 7.625%, 01/11/2024	292,188	0.08
3,525,000 USD	Energy Transfer Equity LP, 5.500%, 01/06/2027	3,533,812	0.95
1,790,000 USD	GenOn Americas Generation LLC, 8.500%, 01/10/2021	1,709,450	0.46
1,355,000 USD	GenOn Americas Generation LLC, 9.125%, 01/05/2031	1,266,925	0.34
155,000 USD	Kinder Morgan Finance Company LLC, 6.000%, 15/01/2018	168,031	0.05
985,000 USD	Kirden Morgan Incorporated, 6.500%, 15/09/2020	1,127,613	0.30
2,455,000 USD	Syniverse Holdings Incorporated, 9.125%, 15/01/2019	2,172,675	0.59
<b>Total Utilities</b>		<b>\$ 15,715,532</b>	<b>4.25 %</b>

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

# Wellington Management Portfolios (Dublin) plc

## US\$ Core High Yield Bond Portfolio (Continued)

Schedule of Investments (US Dollars)

June 30, 2015

<i>Holding/ Nominal</i>	<i>Investment</i>	<i>Fair Value</i>	<i>% Net Assets</i>					
<b>Short Term Securities (December 31, 2014: 3.55%)</b>								
28,341,000 USD	State Street Repurchase Agreement, 0.000%, 01/07/2015 <sup>1</sup>	\$ 28,341,000	7.66 %					
<b>Total Short Term Securities</b>		<b>\$ 28,341,000</b>	<b>7.66 %</b>					
<b>Total Transferable Securities (Cost 2015: \$363,559,693)</b>		<b>\$ 356,906,285</b>	<b>96.49 %</b>					
<b>Bank Loans Participations (December 31, 2014: 3.54%)</b>								
825,000 USD	Asurion LLC, 8.500%, 03/03/2021	\$ 836,550	0.23 %					
1,920,750 USD	Crosby US Acquisition Corporation, 3.750%, 23/11/2020	1,817,510	0.49					
1,807,800 USD	Freescale Semiconductor Incorporated, 5.000%, 15/01/2021	1,813,325	0.49					
2,490,638 USD	Gardner Denver Incorporated, 4.250%, 30/07/2020	2,430,551	0.66					
1,218,715 USD	Lands' End Incorporated, 4.250%, 04/04/2021	1,161,841	0.31					
1,941,030 USD	Neiman Marcus Group Incorporated, 4.250%, 25/10/2020	1,928,236	0.52					
3,823,216 USD	Texas Competitive Electric Holdings Company LLC, 4.671%, 10/10/2017	2,188,791	0.59					
<b>Total Bank Loans Participations (Cost 2015: \$13,535,289)</b>		<b>\$ 12,176,804</b>	<b>3.29 %</b>					
<b>Financial Derivative Instruments (December 31, 2014: (0.05)%)</b>								
<b>Credit Default Swaps<sup>2</sup> (December 31, 2014: Nil)</b>								
<i>Notional Amount</i>	<i>CCY</i>	<i>Underlying Security</i>	<i>Premium</i>	<i>Termination Date</i>	<i>Counterparty</i>	<i>Fair Value USD</i>	<i>% Net Assets</i>	
<b>Protection Bought</b>								
6,435,000 USD	CDX.NA.HYS.24	5.000%	20/06/2020	Credit Suisse	\$ 408,026	0.11 %		
7,697,250 USD	CDX.NA.HYS.24	5.000%	20/06/2020	Credit Suisse	488,061	0.14		
Credit Default Swaps at positive fair value						896,087	0.25	
<b>Total Credit Default Swaps</b>						<b>\$ 896,087</b>	<b>0.25 %</b>	
<b>Traded Forward Contracts - Open Positions<sup>2</sup> (December 31, 2014: (0.05)%)</b>								
<i>Maturity Date</i>	<i>Amount Bought</i>		<i>Amount Sold</i>		<i>Counterparty</i>	<i>Unrealised Appreciation/ (Depreciation) USD</i>	<i>% Net Assets</i>	
31/07/2015 <sup>(1)</sup>	EUR	31,784,905	USD	35,563,924	State Street Bank	\$ (135,938)	(0.04) %	
31/07/2015	USD	11,139,115	EUR	9,932,000	Citibank	68,742	0.02	
Unrealised gain on forward foreign currency exchange contracts						68,742	0.02	
Unrealised loss on forward foreign currency exchange contracts						(135,938)	(0.04)	
<b>Total Traded Forward Contracts - Open Positions</b>						<b>\$ (67,196)</b>	<b>(0.02) %</b>	
<b>Net Liquid Assets</b>							<i>Fair Value</i>	<i>% Net Assets</i>
Cash and Collateral <sup>3</sup>							\$ 1,978,805	0.53 %
<b>Other Net Assets/(Liabilities)</b>							<b>\$ (2,001,508)</b>	<b>(0.54) %</b>
<b>Total Net Assets of Portfolio</b>							<b>\$ 369,889,277</b>	<b>100.00 %</b>

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

## Wellington Management Portfolios (Dublin) plc

### US\$ Core High Yield Bond Portfolio (Continued)

#### Schedule of Investments (US Dollars)

June 30, 2015

<sup>1</sup> Repurchase agreement with State Street Corporation dated 30/06/2015 at 0.000% to be repurchased at \$28,341,000 on 01/07/2015 collateralised by 37,785,000 Fannie Mae Remics, 2.500%, 25/12/2042 with a market value of \$28,908,680.

<sup>2</sup> Over the counter (OTC) financial derivative instruments.

<sup>3</sup> All cash holdings are held with State Street Bank and Trust Company with the exception of the cash collateral for open financial derivative instruments which is held with Credit Suisse.

<sup>(4)</sup> These forward foreign exchange contracts are in respect of hedges relating to Hedged Share Classes.

<b>Classifications</b>	<b>% of Total Current Assets<sup>4</sup></b>
Transferable securities and money market instruments admitted to an official stock exchange listing or traded on a regulated market	86.83
Transferable securities other than those admitted to an official stock exchange listing or traded on a regulated market	3.22
Short Term Securities	7.49
OTC financial derivative instruments	0.25
Other Assets	2.21
	<u>100.00</u>

<sup>4</sup> Analysis of Total Current Assets rather than Net Assets is required under the UCITS Notice 8.5 Appendix B.

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

## Wellington Management Portfolios (Dublin) plc

### US\$ Core High Yield Bond Portfolio (Continued)

Schedule of Portfolio Changes for the Period Ended  
June 30, 2015

#### Largest Purchases

\$	4,131,475	Valeant Pharmaceuticals International Incorporated, 5.875%, 15/05/2023
	3,821,800	Energy Transfer Equity LP, 5.500%, 01/06/2027
	3,119,506	Tembec Industries Incorporated, 9.000%, 15/12/2019
	2,546,023	HCA Incorporated, 5.375%, 01/02/2025
	2,431,331	Endo Finco Incorporated, 6.000%, 01/02/2025
	2,348,400	CDW Finance Corporation, 5.500%, 01/12/2024
	2,348,090	Sterigenics-Nordion Holdings LLC, 6.500%, 15/05/2023
	2,088,084	Infor US Incorporated, 6.500%, 15/05/2022
	1,992,295	CDW Finance Corporation, 5.000%, 01/09/2023
	1,870,000	Tribune Media Company, 5.875%, 15/07/2022
	1,861,250	Zayo Capital Incorporated, 6.000%, 01/04/2023
	1,770,200	Level 3 Financing Incorporated, 5.375%, 15/08/2022
	1,717,000	GenOn Americas Generation LLC, 8.500%, 01/10/2021
	1,666,066	Alere Incorporated, 6.375%, 01/07/2023
	1,417,513	MEG Energy Corporation, 7.000%, 31/03/2024
	1,397,549	Chinos Intermediate Holdings A Incorporated, 7.750%, 01/05/2019
	1,240,925	Dynegy Incorporated, 5.875%, 01/06/2023
	1,215,000	Carmike Cinemas Incorporated, 6.000%, 15/06/2023
	1,120,600	DISH DBS Corporation, 6.750%, 01/06/2021
	1,088,219	Laredo Petroleum Incorporated, 6.250%, 15/03/2023
	30,213,182	Other Purchases

**\$ 71,404,508**

#### Total Purchases

#### Largest Sales

\$	3,437,734	Societe Generale SA, 6.750%, 31/12/2049
	3,163,152	Intelsat Luxembourg SA, 7.750%, 01/06/2021
	2,916,206	Provident Funding Associates LP, 6.750%, 15/06/2021
	2,553,406	Hartford Financial Services Group Incorporated, 8.125%, 15/06/2038
	2,087,985	TitleMax Finance Corporation, 8.500%, 15/09/2018
	2,031,245	T-Mobile USA Incorporated, 6.464%, 28/04/2019
	1,898,750	JM Huber Corporation, 9.875%, 01/11/2019
	1,376,595	Service Corporation International, 7.625%, 01/10/2018
	1,307,900	HCA Incorporated, 6.500%, 15/02/2020
	1,256,081	Windstream Services LLC, 7.875%, 01/11/2017
	1,097,898	DISH DBS Corporation, 4.250%, 01/04/2018
	1,088,650	K Hovnanian Enterprises Incorporated, 9.125%, 15/11/2020
	1,054,875	UPCB Finance V Limited, 7.250%, 15/11/2021
	1,052,078	Gray Television Incorporated, 7.500%, 01/10/2020
	1,013,654	Activision Blizzard Incorporated, 5.625%, 15/09/2021
	971,474	Lennar Corporation, 4.750%, 15/11/2022
	952,200	Community Health Systems Incorporated, 5.125%, 15/08/2018
	941,788	AK Steel Corporation, 7.625%, 15/05/2020
	908,050	K Hovnanian Enterprises Incorporated, 9.125%, 15/11/2020 (144 A)
	888,716	International Lease Finance Corporation, 5.875%, 01/04/2019
	11,473,798	Other Sales

**\$ 43,472,235**

#### Total Sales



*Wellington Management Portfolios (Dublin) plc*

*US\$ Core High Yield Bond Portfolio (Continued)*

Distribution tables  
June 30, 2015

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**US Dollar T (Distributing)**

<u>Ex-Date</u>	<u>Pay Date</u>	<u>Total (local)</u>	<u>Total (base)</u>	<u>Distribution Rate</u>
March 31, 2015	April 7, 2015	\$ 1,550,858	\$ 1,550,858	0.201952771
March 31, 2014	April 3, 2014	\$ 2,108,937	\$ 2,108,937	0.186993587
June 30, 2015	July 6, 2015	\$ 1,326,932	\$ 1,326,932	0.168361183
June 30, 2014	July 3, 2014	\$ 2,175,256	<u>\$ 2,175,256</u>	0.190019839
Total			<u>\$ 2,877,790</u>	
Total Distributions for the period ended June 30, 2015			<u><u>\$ 2,877,790</u></u>	

*Opportunistic Emerging Markets Debt Portfolio*

Investment Manager's Report

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**Investment Objective and Policies**

The investment objective of the Portfolio is to seek long-term total return through investment in a diversified portfolio of emerging markets debt securities and currency instruments.

The Portfolio will invest, either directly or indirectly through Financial Derivative Instruments ("FDIs"); FDIs will primarily provide exposure to emerging markets fixed income securities and currencies. The Portfolio may also invest, in the same manner, in bonds issued by sovereign, quasi-sovereign agency, supranational and sub national government issuers; mortgage, commercial mortgage, and asset-backed securities; corporate debt; loan participation securities that qualify as an eligible investment by the Portfolio (including, but not limited to, trade finance loan participations) and, in addition, bank loan assignments that qualify as Money Market Instruments; and credit and index linked securities, which are debt securities of companies whose interest payments and/or payment at maturity depend primarily on the performance of one or more underlying credit exposures or market indices. A particular credit-linked security's underlying credit exposure may be to a sovereign, quasi-sovereign or corporate issuer. Underlying index exposures may be to an index tied to a country's economic exposure, debt or currency. In each case, the underlying credit or index exposure will be consistent with the Portfolio's investment objective and policies. The Portfolio also may buy and sell structured notes (which are synthetic debt securities with embedded components (such as an option)); as well as other debt securities issued by public or private issuers, both fixed- and floating-rate, including forward contracts on such securities.

The Portfolio may invest in any country which is considered to be a developing or emerging market if the World Bank has classified the country as having a low or middle per capita income for at least two consecutive years. The Portfolio may make substantial investment in securities traded on Russian markets.

Currency exposure to multiple currencies will be taken on an opportunistic basis. Currency exposure to both emerging markets and developed countries, including cross-currency positions, which are not related to the Portfolio's bond and cash equivalent positions, will be assumed.

The Portfolio generally will be diversified by country, currency and issuer but may hold concentrated positions from time to time.

Investments will be drawn from the broad credit spectrum. The Portfolio's weighted average credit quality, including cash and cash equivalents will typically be below investment grade. There will be no limitations on the credit quality of individual securities or currencies in the Portfolio.

The Portfolio will invest in both US Dollar-denominated securities and in securities denominated in currencies other than the US Dollar.

An investment in the Portfolio should not constitute a substantial proportion of an investment portfolio and may not be appropriate for all investors. The Net Asset Value of the Portfolio is expected to have a high volatility from time to time.

## Opportunistic Emerging Markets Debt Portfolio (Continued)

## Investment Manager's Report

## Performance

The Opportunistic Emerging Markets Debt Portfolio launched on September 1, 2009. The table below details the performance of all funded Share Classes within the Portfolio.

Share Class <sup>1</sup>	Total Returns (%)						Inception date
	Periods Ended June 30, 2015						
	6 Mths	1 Year	3 Years	5 Years	10 Years	Since Inception	
US Dollar S JPMorgan Emerging Markets Bond Index Global	1.09%	(1.93%)	4.23%	6.66%	N/A	8.09%	September 1, 2009
Euro S (Hedged) JPMorgan Emerging Markets Bond Index Global Hedged to EUR	0.97%	(2.20%)	4.00%	6.50%	N/A	7.91%	September 1, 2009
Swiss Franc S (Hedged) JPMorgan Emerging Markets Bond Index Global Hedged to CHF	1.49%	(2.17%)	3.06%	6.11%	6.46%	7.28%	
Euro S (Hedged) (Distributing) JPMorgan Emerging Markets Bond Index Global Hedged to EUR	0.15%	(2.99%)	3.54%	N/A	N/A	5.90%	July 6, 2010
US Dollar S (Distributing) JPMorgan Emerging Markets Bond Index Global	1.09%	(2.61%)	2.71%	5.52%	N/A	5.50%	
Japanese Yen S (Hedged) JPMorgan Emerging Markets Bond Index Global Hedged to JPY	0.96%	(2.16%)	3.93%	N/A	N/A	5.46%	August 10, 2010
Swedish Krona S (Hedged) JPMorgan Emerging Markets Bond Index Global Hedged to SEK	1.49%	(2.17%)	3.06%	6.11%	6.46%	5.01%	
Sterling T JPMorgan Emerging Markets Bond Index Global	1.03%	(1.90%)	4.25%	N/A	N/A	5.45%	August 20, 2010
	1.76%	(1.57%)	3.44%	6.52%	7.34%	5.09%	
	0.75%	(2.50%)	3.89%	N/A	N/A	5.51%	March 24, 2011
	1.55%	(2.15%)	2.98%	N/A	N/A	5.52%	
	1.04%	(2.02%)	4.74%	N/A	N/A	5.94%	June 8, 2011
	1.52%	(2.02%)	3.72%	N/A	N/A	5.76%	
	0.46%	7.24%	N/A	N/A	N/A	8.03%	April 23, 2014
	0.89%	7.02%	3.34%	5.46%	8.75%	7.68%	

<sup>1</sup> All Classes are Accumulating and Unhedged unless otherwise noted.

Portfolio returns are net of fees and expenses.

Returns for periods greater than one year are annualised.

Past Performance is no indication of current or future Performance.

Share Class <sup>1</sup>	As at June 30, 2015		As at December 31, 2014		As at June 30, 2014	
	Net Asset Value	NAV per Share	Net Asset Value	NAV per Share	Net Asset Value	NAV per Share
US Dollar S	648,790,674	15.74	661,947,141	15.57	735,238,812	16.05
US Dollar S (Distributing)	55,414,553	10.31	91,829,167	10.50	200,219,195	11.14
Euro S (Hedged)	596,677,745	15.59	590,701,874	15.44	664,755,362	15.94

<sup>1</sup> All Classes are Accumulating and Unhedged unless otherwise noted.

The launch prices of the Share Classes were as follows: US Dollar = USD 10.00; Euro = EUR 10.00; Japanese Yen = JPY 10,000; Swedish Krona = SEK 10.00; Swiss Franc = CHF 10.00; Sterling = GBP 10.00.

Wellington Management Portfolios (Dublin) plc

Opportunistic Emerging Markets Debt Portfolio (Continued)

Investment Manager's Report

	As at June 30, 2015		As at December 31, 2014		As at June 30, 2014	
	Net Asset Value	NAV per Share	Net Asset Value	NAV per Share	Net Asset Value	NAV per Share
<i>Share Class<sup>1</sup></i>						
Euro S (Hedged) (Distributing)	51,331,638	10.11	43,451,097	10.29	47,137,279	10.91
Japanese Yen S (Hedged)	15,281,141,420	12,571	7,697,734,840	12,477	9,174,845,424	12.89
Sterling T	242,305	10.96	158,972	10.91	84,896	10.22
Swedish Krona S (Hedged)	395,403,533	12.64	391,499,431	12.51	570,597,657	12.90
Swiss Franc S (Hedged)	17,423,489	13.31	17,390,638	13.29	17,962,129	13.72

<sup>1</sup> All Classes are Accumulating and Unhedged unless otherwise noted.

The launch prices of the Share Classes were as follows: US Dollar = USD 10.00; Euro = EUR 10.00; Japanese Yen = JPY 10,000; Swedish Krona = SEK 10.00; Swiss Franc = CHF 10.00; Sterling = GBP 10.00.

Wellington Management Company LLP  
July 17, 2015

# Wellington Management Portfolios (Dublin) plc

## Opportunistic Emerging Markets Debt Portfolio (Continued)

### Statement of Financial Position as at June 30, 2015

	June 30, 2015 US Dollars	December 31, 2014* US Dollars	January 1, 2014* US Dollars
<b>Assets</b>			
<b>Current Assets</b>			
Financial assets at fair value through profit or loss:			
Transferable securities at fair value	\$ 1,564,780,581	\$ 1,631,908,560	\$ 2,002,858,070
Collective investment schemes	-	-	-
Bank loan participations	-	-	-
Financial derivative instruments	18,828,935	24,842,767	15,075,703
Cash at bank	26,557,941	-	2,710,140
Cash held with brokers and counterparties for open financial derivative instruments	17,504,716	6,048,189	4,058,000
Cash received as collateral	4,669,000	13,671,000	5,432,000
Debtors – amounts falling due within one year			
Interest income receivable	21,404,015	25,919,403	34,558,252
Bank loan income receivable	-	-	-
Dividends receivable	-	-	-
Receivable for shares issued	-	19,349	91,055
Sales awaiting settlement	85,450,312	-	1,096,142
Other debtors	4,888	-	6,454
<b>Total Assets</b>	<b>\$ 1,739,200,388</b>	<b>\$ 1,702,409,268</b>	<b>\$ 2,065,885,816</b>
<b>Liabilities</b>			
<b>Current Liabilities</b>			
Financial liabilities at fair value through profit or loss:			
Financial derivative instruments	\$ (29,545,738)	\$ (19,926,497)	\$ (7,186,490)
Creditors – amounts falling due within one year			
Cash due to brokers and counterparties for open financial derivative instruments	-	-	(20,369)
Collateral due to counterparties	(4,669,000)	(13,671,000)	(5,432,000)
Payable for shares redeemed	(13,415)	(77,259)	(34,717)
Purchases awaiting settlement	(82,825,100)	-	(2,861,500)
Expenses payable	(2,765,179)	(3,051,246)	(3,385,375)
Bank overdraft	-	(10,455,713)	-
Distribution payable	(1,264,280)	(1,782,219)	(2,765,961)
Withholding and capital gains tax payable	(340,689)	(347,380)	(225,388)
Other payables	-	-	-
<b>Total Liabilities</b>	<b>\$ (121,423,401)</b>	<b>\$ (49,311,314)</b>	<b>\$ (21,911,800)</b>
<b>Net Assets Attributable to Holders of Redeemable Participating Shares (at last traded market prices)</b>	<b>\$ 1,617,776,987</b>	<b>\$ 1,653,097,954</b>	<b>\$ 2,043,974,016</b>

\*Prior year balances have been restated to show the impact of the adoption of IFRS 13, "Fair Value measurement" (see Note 1).

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

# Wellington Management Portfolios (Dublin) plc

## Opportunistic Emerging Markets Debt Portfolio (Continued)

### Statement of Comprehensive Income for the Period Ended June 30, 2015

	Notes	Period ended June 30, 2015 US Dollars	Period ended June 30, 2014* US Dollars
<b>Income</b>			
Interest income		\$ 49,853,373	\$ 59,553,764
Dividend income		-	-
Bank loan participation income		-	-
Other income		1,912	23,568
Net changes in fair value on financial assets at fair value through profit or loss	3	(94,857,935)	136,314,585
<b>Total Investment Income/(Expense)</b>		<b>\$ (45,002,650)</b>	<b>\$ 195,891,917</b>
<b>Expenses</b>			
Management fees	6	\$ (4,466,632)	\$ (5,866,051)
Administration fees		(278,917)	(321,055)
Custodian fees		(414,363)	(393,786)
Directors' fees		(1,654)	(1,984)
Professional fees		(16,719)	(16,719)
Other fees		(181,736)	(207,829)
Expense reimbursement	6	-	-
<b>Total Operating Expenses</b>		<b>\$ (5,360,021)</b>	<b>\$ (6,807,424)</b>
<b>Operating Profit/(Loss)</b>		<b>\$ (50,362,671)</b>	<b>\$ 189,084,493</b>
<b>Finance Costs</b>			
Distributions to holders of Redeemable Participating Shares		\$ (3,184,690)	\$ (5,850,810)
<b>Total Finance Costs</b>		<b>\$ (3,184,690)</b>	<b>\$ (5,850,810)</b>
<b>Profit/(Loss) for the Period Before Tax</b>		<b>\$ (53,547,361)</b>	<b>\$ 183,233,683</b>
Withholding tax		\$ (461,792)	\$ (60,420)
Capital Gains Tax		(65,048)	(62,483)
<b>Profit/(Loss) for the Period After Tax</b>		<b>\$ (54,074,201)</b>	<b>\$ 183,110,780</b>
<b>Increase/(Decrease) in Net Assets Attributable to Holders of Redeemable Participating Shares</b>		<b>\$ (54,074,201)</b>	<b>\$ 183,110,780</b>

\*Prior period balances have been restated to show the impact of the adoption of IFRS 13, "Fair Value measurement" (see Note 1).

There are no recognised gains or losses arising in the period other than the increase/decrease in net assets attributable to holders of redeemable participating shares of each Portfolio.  
In arriving at the results for the period, all amounts above relate to continuing operations.

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

Wellington Management Portfolios (Dublin) plc

Opportunistic Emerging Markets Debt Portfolio (Continued)

Statement of Changes in Net Assets  
Attributable to Holders of Redeemable Participating Shares  
for the Period Ended June 30, 2015

	Period ended June 30, 2015 US Dollars	Period ended June 30, 2014 US Dollars
Net assets attributable to holders of redeemable participating shares at the beginning of the period	\$ 1,653,097,954	\$ 2,043,974,016
Increase/(Decrease) in net assets attributable to holders of redeemable participating shares from statement of comprehensive income	\$ (54,074,201)	\$ 183,110,780
<b>Share Transactions</b>		
Proceeds from redeemable participating shares issued	\$ 166,374,489	\$ 197,671,603
Cost of redeemable participating shares redeemed	(147,621,255)	(318,293,164)
<b>Increase/(Decrease) in Net Assets Resulting from Redeemable Participating Share Transactions</b>	<b>\$ 18,753,234</b>	<b>\$ (120,621,561)</b>
<b>Increase/(Decrease) in Net Assets Attributable to Holders of Redeemable Participating Shares</b>	<b>\$ (35,320,967)</b>	<b>\$ 62,489,219</b>
<b>Net Assets Attributable to Holders of Redeemable Participating Shares at the End of the Period</b>	<b>\$ 1,617,776,987</b>	<b>\$ 2,106,463,235</b>

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

Opportunistic Emerging Markets Debt Portfolio (Continued)

Statement of Cash Flow  
for the Period Ended June 30, 2015

	June 30, 2015 US Dollars	June 30, 2014 US Dollars
<b>Operating activities</b>		
Increase/(decrease) in net assets attributable to holders of redeemable participating shares	\$ (54,074,201)	\$ 183,110,780
Distributions to holders of Redeemable Participating Shares	3,184,690	5,850,810
<b>Total comprehensive income/(expense) attributable to holders of redeemable shares before distributions</b>	<b>\$ (50,889,511)</b>	<b>\$ 188,961,590</b>
<b>Adjustments for:</b>		
Movement in margin cash	\$ (11,456,527)	\$ 3,648,210
Movement in financial assets at fair value through profit or loss	64,502,767	(73,923,515)
Unrealised movement on derivative assets and liabilities	15,633,073	(3,444,729)
Unrealised movement on foreign exchange	(8,319,486)	(198,334)
<b>Operating cash flows before movements in working capital</b>	<b>\$ 9,470,316</b>	<b>\$ 115,043,222</b>
Movement in receivables	\$ 4,510,500	\$ 408,680
Movement in payables	(810,697)	528,461
<b>Cash inflow/(outflow) from operations</b>	<b>\$ 3,699,803</b>	<b>\$ 937,141</b>
<b>Net cash inflow/(outflow) from operating activities</b>	<b>\$ 13,170,119</b>	<b>\$ 115,980,363</b>
<b>Financing activities</b>		
Proceeds from subscriptions	\$ 166,393,838	\$ 197,284,504
Payment of redemptions	(147,685,099)	(318,223,473)
Distributions paid to shareholders	(3,184,690)	(5,850,810)
<b>Net cash generated from/(used in) financing activities</b>	<b>\$ 15,524,049</b>	<b>\$ (126,789,779)</b>
<b>Net increase/(decrease) in cash and cash equivalents</b>	<b>\$ 28,694,168</b>	<b>\$ (10,809,416)</b>
Cash at bank at the start of the period	\$ (10,455,713)	\$ 2,710,140
Unrealised movement on foreign exchange	8,319,486	198,334
<b>Cash at bank at the end of the period</b>	<b>\$ 26,557,941</b>	<b>\$ (7,900,942)</b>

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



# Wellington Management Portfolios (Dublin) plc

## Opportunistic Emerging Markets Debt Portfolio (Continued)

Schedule of Investments (US Dollars)

June 30, 2015

<i>Holding/ Nominal</i>	<i>Investment</i>	<i>Fair Value</i>	<i>% Net Assets</i>
<b>Transferable Securities (December 31, 2014: 98.72%)</b>			
<b>Financials (December 31, 2014: 3.66%)</b>			
6,760,000 USD	Bank of China Limited, 3.875%, 30/06/2025	\$ 6,717,074	0.41 %
3,835,000 EUR	Bank of Ireland Mortgage Bank, 3.125%, 20/11/2015	4,321,792	0.27
7,480,000 USD	Banque Centrale de Tunisie SA, 5.750%, 30/01/2025	7,302,350	0.45
3,275,000 USD	BBVA Bancomer SA, 6.750%, 30/09/2022	3,614,781	0.22
4,145,000 USD	Cemex Finance LLC, 9.375%, 12/10/2022	4,637,219	0.29
8,980,000 USD	Development Bank of Kazakhstan JSC, 4.125%, 10/12/2022	8,059,550	0.50
4,350,000 USD	FBN Finance Company BV, 8.000%, 23/07/2021	4,010,700	0.25
15,750,000 USD	Gazprom OAO Via Gaz Capital SA, 9.250%, 23/04/2019	17,561,250	1.08
3,570,000 USD	Gazprom OAO Via Gaz Capital SA, 5.999%, 23/01/2021	3,570,071	0.22
4,190,000 USD	GTB Finance BV, 6.000%, 08/11/2018	4,005,640	0.25
2,775,000 USD	Kazakhstan Temir Zholy Finance BV, 7.000%, 11/05/2016	2,891,905	0.18
1,145,000 USD	Kazakhstan Temir Zholy Finance BV, 6.950%, 10/07/2042	1,107,845	0.07
20,990,000 USD	Petroleos de Venezuela SA, 5.500%, 12/04/2037	7,162,837	0.44
2,620,000 USD	Russian Railways via RZD Capital Plc, 5.700%, 05/04/2022	2,475,900	0.15
1,385,000 USD	Standard Bank Plc, 8.125%, 02/12/2019	1,549,566	0.10
3,855,000 USD	State Bank of India/London, 4.125%, 01/08/2017	4,009,478	0.25
4,095,000 USD	Trade & Development Bank of Mongolia LLC, 9.375%, 19/05/2020	4,386,769	0.27
<b>Total Financials</b>		<b>\$ 87,384,727</b>	<b>5.40 %</b>
<b>Industrials (December 31, 2014: 10.00%)</b>			
9,705,000 USD	Bharti Airtel Limited, 4.375%, 10/06/2025	\$ 9,625,419	0.59 %
8,185,000 USD	Colombia Telecomunicaciones SA ESP, 8.500%, 29/12/2049	8,512,400	0.53
1,080,000 USD	E.CL SA, 5.625%, 15/01/2021	1,169,100	0.07
11,235,000 USD	Grupo Bimbo SAB de CV, 4.875%, 27/06/2044	10,525,510	0.65
10,630,000 USD	Grupo Televisa SAB, 5.000%, 13/05/2045	10,194,170	0.63
1,610,000 USD	Hutchison Whampoa International II Limited, 4.625%, 13/01/2022	1,739,576	0.11
1,390,000 USD	KazAgro National Management Holding JSC, 4.625%, 24/05/2023	1,231,887	0.08
1,542,000 USD	KazMunayGas National Company JSC, 7.000%, 05/05/2020	1,675,961	0.10
1,704,000 USD	KazMunayGas National Company JSC, 6.000%, 07/11/2044	1,459,050	0.09
4,245,000 USD	OCP SA, 6.875%, 25/04/2044	4,451,944	0.28
3,530,000 USD	Petrobras Global Finance BV, 5.625%, 20/05/2043	2,745,987	0.17
7,805,000 USD	Petrobras International Finance BV, 5.750%, 20/01/2020	7,753,019	0.48
4,783,000 USD	Petrobras International Finance BV, 5.375%, 27/01/2021	4,612,247	0.29
740,000 USD	Petrobras International Finance BV, 6.875%, 20/01/2040	662,936	0.04
18,915,000 USD	Petrobras International Finance BV, 6.750%, 27/01/2041	16,659,008	1.03
71,665,000 USD	Petroleos de Venezuela SA, 6.000%, 15/11/2026	25,351,494	1.57
4,005,000 USD	Petroleos de Venezuela SA, 5.375%, 12/04/2027	1,383,327	0.09
114,814,800 MXN	Petroleos Mexicanos, 7.470%, 12/11/2026	7,068,757	0.44
8,818,000 USD	Petroleos Mexicanos, 6.625%, 15/06/2035	9,437,024	0.58
3,170,000 USD	Petroleos Mexicanos, 6.625%, 15/06/2038	3,360,200	0.21
7,940,000 USD	Petroleos Mexicanos, 6.500%, 02/06/2041	8,297,300	0.51
1,570,000 USD	Petroleos Mexicanos, 5.500%, 27/06/2044 (144 A)	1,448,325	0.09
20,503,000 USD	Petroleos Mexicanos, 5.500%, 27/06/2044 (5B44)	18,965,275	1.17
2,885,000 USD	Petroleos Mexicanos, 5.500%, 27/06/2044 (5N44)	2,668,625	0.16
11,838,000 USD	Petroleos Mexicanos, 6.375%, 23/01/2045	12,148,747	0.75
28,410,000 USD	Petroleos Mexicanos, 5.625%, 23/01/2046	26,603,124	1.64
6,700,000 USD	Southern Copper Corporation, 7.500%, 27/07/2035	7,537,098	0.47
6,390,000 USD	Southern Copper Corporation, 6.750%, 16/04/2040	6,631,159	0.41
20,145,000 USD	YPF SA, 8.750%, 04/04/2024	20,296,087	1.25
3,675,000 USD	YPF SA, 8.500%, 28/07/2025	3,638,250	0.22
<b>Total Industrials</b>		<b>\$ 237,853,006</b>	<b>14.70 %</b>
<b>Municipals (December 31, 2014: 0.26%)</b>			
4,237,000 USD	City of Buenos Aires Argentina, 9.950%, 01/03/2017	\$ 4,401,714	0.27 %
7,045,000 USD	City of Buenos Aires Argentina, 8.950%, 19/02/2021	7,221,125	0.45
<b>Total Municipals</b>		<b>\$ 11,622,839</b>	<b>0.72 %</b>

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

# Wellington Management Portfolios (Dublin) plc

## Opportunistic Emerging Markets Debt Portfolio (Continued)

Schedule of Investments (US Dollars)

June 30, 2015

<i>Holding/ Nominal</i>	<i>Investment</i>	<i>Fair Value</i>	<i>% Net Assets</i>
<b>Non - US Governments (December 31, 2014: 79.76%)</b>			
4,620,000 USD	Argentina Bonar Bonds, 7.000%, 17/04/2017	\$ 4,520,670	0.28 %
3,360,000 USD	Argentina Republic Government International Bond, 7.000%, 03/10/2015	3,346,280	0.21
2,223,334,810 CLP	Bonos del Banco Central de Chile en UF, 3.000%, 01/02/2021	3,857,313	0.24
3,380,000 USD	Brazil Government International Bond, 5.625%, 07/01/2041	3,240,575	0.20
5,000,000 USD	Brazil Minas SPE via State of Minas Gerais, 5.333%, 15/02/2028	4,768,750	0.29
23,319,000 BRL	Brazil Notas do Tesouro Nacional Serie B, 6.000%, 15/08/2050	20,287,711	1.25
55,385,000 BRL	Brazil Notas do Tesouro Nacional Serie F, 10.000%, 01/01/2025	16,256,774	1.00
3,005,000 USD	Brazilian Government International Bond, 5.000%, 27/01/2045	2,610,594	0.16
6,355,000 EUR	Bulgaria Government International Bond, 2.000%, 26/03/2022	6,841,766	0.42
7,925,000 EUR	Bulgaria Government International Bond, 2.950%, 03/09/2024	8,730,696	0.54
12,725,000 EUR	Bulgaria Government International Bond, 2.625%, 26/03/2027	13,097,107	0.81
15,725,000 EUR	Bulgaria Government International Bond, 3.125%, 26/03/2035	14,892,675	0.92
5,142,000 USD	Colombia Government International Bond, 11.750%, 25/02/2020	7,018,830	0.43
1,140,000 USD	Colombia Government International Bond, 10.375%, 28/01/2033	1,758,450	0.11
10,938,000 USD	Colombia Government International Bond, 7.375%, 18/09/2037	13,522,102	0.84
1,730,000 USD	Colombia Government International Bond, 6.125%, 18/01/2041	1,879,213	0.12
2,260,000 USD	Colombia Government International Bond, 5.625%, 26/02/2044	2,296,725	0.14
10,919,128,050 COP	Colombia TES, 3.500%, 17/04/2019	4,283,288	0.26
11,835,356,310 COP	Colombia TES, 3.500%, 10/03/2021	4,510,739	0.28
5,995,900,000 COP	Colombia TES, 7.000%, 04/05/2022	2,318,003	0.14
64,022,200,000 COP	Colombia TES, 6.000%, 28/04/2028	20,982,441	1.30
21,510,000 USD	Dominican Republic International Bond, 7.500%, 06/05/2021	24,252,525	1.50
2,360,000 USD	Dominican Republic International Bond, 6.600%, 28/01/2024	2,554,700	0.16
2,615,000 USD	Dominican Republic International Bond, 5.875%, 18/04/2024	2,726,138	0.17
24,255,000 USD	Dominican Republic International Bond, 5.500%, 27/01/2025	24,436,912	1.51
3,018,000 USD	Dominican Republic International Bond, 7.450%, 30/04/2044	3,304,710	0.20
9,185,000 USD	Dominican Republic International Bond, 6.850%, 27/01/2045	9,437,587	0.58
7,130,000 USD	Ecuador Government International Bond, 9.375%, 15/12/2015	7,112,175	0.44
7,245,000 USD	Ecuador Government International Bond, 10.500%, 24/03/2020	7,299,337	0.45
3,690,000 USD	Egypt Government International Bond, 5.875%, 11/06/2025	3,602,362	0.22
1,733,000 USD	El Salvador Government International Bond, 5.875%, 30/01/2025	1,670,179	0.10
785,000 USD	El Salvador Government International Bond, 6.375%, 18/01/2027	763,413	0.05
7,210,000 USD	El Salvador Government International Bond, 7.625%, 01/02/2041	7,241,544	0.45
3,415,000 USD	Gabonese Republic, 6.950%, 16/06/2025	3,397,925	0.21
5,190,000 USD	Hungary Government International Bond, 4.125%, 19/02/2018	5,408,136	0.33
8,364,000 USD	Hungary Government International Bond, 4.000%, 25/03/2019	8,695,967	0.54
805,000 USD	Hungary Government International Bond, 6.250%, 29/01/2020	906,309	0.06
930,000 USD	Hungary Government International Bond, 5.375%, 21/02/2023	1,018,238	0.06
6,054,000 USD	Hungary Government International Bond, 5.750%, 22/11/2023	6,750,210	0.42
5,392,000 USD	Hungary Government International Bond, 5.375%, 25/03/2024	5,843,580	0.36
8,055,000 EUR	Iceland Government International Bond, 2.500%, 15/07/2020	9,110,213	0.56
18,154,000 USD	Iceland Government International Bond, 5.875%, 11/05/2022	20,527,508	1.27
2,700,000 USD	Indonesia Government International Bond, 5.375%, 17/10/2023	2,915,325	0.18
7,625,000 USD	Indonesia Government International Bond, 4.125%, 15/01/2025	7,501,094	0.46
17,410,000 USD	Indonesia Government International Bond, 8.500%, 12/10/2035	23,581,844	1.46
11,130,000 USD	Indonesia Government International Bond, 6.625%, 17/02/2037	12,624,202	0.78
20,955,000 USD	Indonesia Government International Bond, 7.750%, 17/01/2038	26,749,057	1.65
198,866,000,000 IDR	Indonesia Treasury Bond, 8.375%, 15/03/2024	14,964,806	0.93
71,471,000,000 IDR	Indonesia Treasury Bond, 8.375%, 15/03/2034	5,319,758	0.33
9,405,000 USD	Ivory Coast Government International Bond, 5.375%, 23/07/2024	8,871,266	0.55
15,690,000 USD	Ivory Coast Government International Bond, 6.375%, 03/03/2028	15,391,890	0.95
9,213,000 USD	Ivory Coast Government International Bond, 5.750%, 31/12/2032	8,729,317	0.54
7,425,000 USD	Jamaica Government International Bond, 7.625%, 09/07/2025	8,353,125	0.52
14,470,000 USD	Kazakhstan Government International Bond, 4.875%, 14/10/2044	12,534,637	0.77
3,785,000 USD	Kenya Government International Bond, 6.875%, 24/06/2024	3,860,700	0.24
16,573,000 USD	Lithuania Government International Bond, 7.375%, 11/02/2020	19,804,072	1.22
18,452,000 USD	Lithuania Government International Bond, 6.125%, 09/03/2021	21,281,245	1.32
1,854,000 USD	Mexico Government International Bond, 4.000%, 02/10/2023	1,909,620	0.12
11,458,000 USD	Mexico Government International Bond, 6.050%, 11/01/2040	13,062,120	0.81
3,528,000 USD	Mexico Government International Bond, 4.750%, 08/03/2044	3,373,650	0.21
1,077,000 USD	Mexico Government International Bond, 5.550%, 21/01/2045	1,153,736	0.07

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

# Wellington Management Portfolios (Dublin) plc

## Opportunistic Emerging Markets Debt Portfolio (Continued)

Schedule of Investments (US Dollars)

June 30, 2015

<i>Holding/ Nominal</i>	<i>Investment</i>	<i>Fair Value</i>	<i>% Net Assets</i>
<b>Non - US Governments (December 31, 2014: 79.76%) (Continued)</b>			
16,286,000 USD	Mexico Government International Bond, 5.750%, 12/10/2110	\$ 16,123,140	1.00%
2,715,000 EUR	Mexico Government International Bond, 4.000%, 15/03/2115	2,641,325	0.16
124,716,069 MXN	Mexico Udibonos, 4.500%, 22/11/2035	9,211,438	0.57
4,725,000 EUR	Morocco Government International Bond, 4.500%, 05/10/2020	5,797,635	0.36
3,885,000 USD	Morocco Government International Bond, 4.250%, 11/12/2022	3,977,269	0.25
9,720,000 EUR	Morocco Government International Bond, 3.500%, 19/06/2024	11,100,774	0.69
2,183,000 USD	Morocco Government International Bond, 5.500%, 11/12/2042	2,223,931	0.14
4,370,000 USD	Nigeria Government International Bond, 5.125%, 12/07/2018	4,391,850	0.27
935,000 USD	Nigeria Government International Bond, 6.750%, 28/01/2021	967,725	0.06
2,530,000 USD	Pakistan Government International Bond, 7.250%, 15/04/2019	2,663,344	0.16
2,565,000 USD	Pakistan Government International Bond, 8.250%, 15/04/2024	2,806,136	0.17
4,774,000 USD	Panama Government International Bond, 3.750%, 16/03/2025	4,726,260	0.29
1,753,000 USD	Panama Government International Bond, 8.875%, 30/09/2027	2,487,069	0.15
41,035,000 PEN	Peru Government Bond, 6.950%, 12/08/2031	12,690,167	0.78
18,456,000 PEN	Peru Government International Bond, 7.840%, 12/08/2020	6,434,741	0.40
1,550,000 USD	Provincia de Buenos Aires, 9.375%, 14/09/2018	1,538,375	0.10
1,925,000 USD	Provincia de Buenos Aires, 10.875%, 26/01/2021	1,939,438	0.12
5,765,000 USD	Provincia de Buenos Aires, 9.950%, 09/06/2021	5,664,112	0.35
23,420,000 USD	Republic of Latvia, 2.750%, 12/01/2020	23,490,963	1.45
6,285,000 USD	Republic of Paraguay, 6.100%, 11/08/2044	6,434,269	0.40
12,385,000 EUR	Romania Government International Bond, 4.625%, 18/09/2020	15,567,410	0.96
2,792,000 USD	Romania Government International Bond, 6.750%, 07/02/2022	3,271,875	0.20
24,640,000 EUR	Romania Government International Bond, 3.625%, 24/04/2024	28,962,477	1.79
6,085,000 EUR	Romania Government International Bond, 2.875%, 28/10/2024	6,730,549	0.42
6,592,000 USD	Romania Government International Bond, 6.125%, 22/01/2044	7,448,960	0.46
6,200,000 USD	Russia Foreign Bond - Eurobond, 4.500%, 04/04/2022	6,083,750	0.38
19,400,000 USD	Russia Foreign Bond - Eurobond, 4.875%, 16/09/2023	19,230,250	1.19
9,225,000 USD	Russia Foreign Bond - Eurobond, 12.750%, 24/06/2028	14,529,375	0.90
16,085,000 USD	Slovenia Government International Bond, 4.750%, 10/05/2018	17,131,876	1.06
9,470,000 USD	Slovenia Government International Bond, 5.500%, 26/10/2022	10,535,019	0.65
2,045,000 USD	Slovenia Government International Bond, 5.850%, 10/05/2023	2,320,990	0.14
14,590,000 USD	Slovenia Government International Bond, 5.250%, 18/02/2024	15,939,220	0.99
247,115,000 ZAR	South Africa Government Bond, 7.000%, 28/02/2031	17,391,163	1.08
16,335,000 ZAR	South Africa Government Bond, 6.500%, 28/02/2041	1,023,456	0.06
97,950,000 ZAR	South Africa Government Bond, 8.750%, 28/02/2048	7,904,564	0.49
14,550,000 USD	Sri Lanka Government International Bond, 6.000%, 14/01/2019	14,931,355	0.92
1,495,000 USD	Turkey Government International Bond, 5.625%, 30/03/2021	1,614,600	0.10
13,435,000 USD	Turkey Government International Bond, 5.125%, 25/03/2022	14,106,750	0.87
2,070,000 USD	Turkey Government International Bond, 6.250%, 26/09/2022	2,310,638	0.14
17,505,000 USD	Turkey Government International Bond, 5.750%, 22/03/2024	19,014,806	1.18
13,235,000 USD	Turkey Government International Bond, 7.375%, 05/02/2025	15,915,087	0.98
5,170,000 USD	Ukraine Government International Bond, 6.250%, 17/06/2016	2,559,150	0.16
1,885,000 USD	Ukraine Government International Bond, 9.250%, 24/07/2017	916,581	0.06
515,000 USD	Ukraine Government International Bond, 7.750%, 23/09/2020	253,638	0.02
515,000 USD	Ukraine Government International Bond, 7.950%, 23/02/2021	271,019	0.02
15,650,000 USD	Uruguay Government International Bond, 5.100%, 18/06/2050	15,024,000	0.93
5,810,000 USD	Venezuela Government International Bond, 9.000%, 07/05/2023	2,294,950	0.14
19,630,000 USD	Venezuela Government International Bond, 8.250%, 13/10/2024	7,459,400	0.46
11,730,000 USD	Venezuela Government International Bond, 9.250%, 07/05/2028	4,574,700	0.28
910,000 USD	Venezuela Government International Bond, 9.375%, 13/01/2034	361,725	0.02
1,000,000 USD	Venezuela Government International Bond, 7.000%, 31/03/2038	357,500	0.02
<b>Total Non - US Governments</b>		<b>\$ 932,408,628</b>	<b>57.63%</b>
<b>Telecommunication Services (December 31, 2014: 0.59%)</b>			
<b>Transportation (December 31, 2014: 0.28%)</b>			
3,620,000 USD	DP World Limited, 6.850%, 02/07/2037	\$ 3,963,900	0.24%
<b>Total Transportation</b>		<b>\$ 3,963,900</b>	<b>0.24%</b>

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

# Wellington Management Portfolios (Dublin) plc

## Opportunistic Emerging Markets Debt Portfolio (Continued)

Schedule of Investments (US Dollars)

June 30, 2015

<i>Holding/ Nominal</i>	<i>Investment</i>	<i>Fair Value</i>	<i>% Net Assets</i>
<b>Utilities (December 31, 2014: 2.47%)</b>			
1,055,000 USD	Centrais Eletricas Brasileiras SA, 6.875%, 30/07/2019	\$ 1,074,781	0.07 %
11,180,000 USD	Comision Federal de Electricidad, 6.125%, 16/06/2045	11,291,800	0.70
5,980,000 USD	Israel Electric Corporation Limited, 5.000%, 12/11/2024	6,077,175	0.37
1,540,000 USD	Israel Electric Corporation Limited, 7.875%, 15/12/2026	1,880,725	0.12
<b>Total Utilities</b>		<b>\$ 20,324,481</b>	<b>1.26 %</b>
<b>Short Term Securities (December 31, 2014: 1.70%)</b>			
271,223,000 USD	State Street Repurchase Agreement, 0.000%, 01/07/2015 <sup>1</sup>	\$ 271,223,000	16.77 %
<b>Total Short Term Securities</b>		<b>\$ 271,223,000</b>	<b>16.77 %</b>
<b>Total Transferable Securities (Cost 2015: \$ 1,608,882,350)</b>		<b>\$ 1,564,780,581</b>	<b>96.72 %</b>

### Financial Derivative Instruments (December 31, 2014: 0.30%)

#### Credit Default Swaps<sup>2</sup> (December 31, 2014: 0.78%)

<i>Notional Amount</i>	<i>CCY</i>	<i>Underlying Security</i>	<i>Premium</i>	<i>Termination Date</i>	<i>Counterparty</i>	<i>Fair Value USD</i>	<i>% Net Assets</i>
<b>Protection Bought</b>							
2,455,000	USD	Venezuela Government International Bond, 9.250%, 15/09/2027	5.000%	20/03/2019	Bank of America	\$ 1,478,851	0.09 %
2,870,000	USD	Indonesia Government International Bond, 6.875%, 09/03/2017	1.000%	20/09/2019	BNP Paribas	43,384	0.00
4,310,000	USD	Indonesia Government International Bond, 6.875%, 09/03/2017	1.000%	20/09/2019	BNP Paribas	65,151	0.00
10,050,000	USD	Indonesia Government International Bond, 6.875%, 09/03/2017	1.000%	20/09/2019	BNP Paribas	151,918	0.01
720,000	USD	Indonesia Government International Bond, 6.875%, 09/03/2017	1.000%	20/09/2019	BNP Paribas	10,884	0.00
6,430,000	USD	Brazil Government International Bond, 12.250%, 06/03/2030	1.000%	20/12/2018	Citibank	246,851	0.02
6,430,000	USD	Brazil Government International Bond, 12.250%, 06/03/2030	1.000%	20/12/2018	Citibank	246,851	0.02
14,200,000	USD	South Africa Government Bond, 6.500%, 02/06/2014	1.000%	20/09/2016	Citibank	(44,099)	(0.00)
3,230,000	USD	Venezuela Government International Bond, 9.250%, 15/09/2027	5.000%	20/03/2019	Citibank	1,945,698	0.12
2,580,000	USD	Venezuela Government International Bond, 9.250%, 15/09/2027	5.000%	20/03/2019	Deutsche Bank	1,554,149	0.11
2,405,000	USD	Venezuela Government International Bond, 9.250%, 15/09/2027	5.000%	20/03/2019	Deutsche Bank	1,448,732	0.09
2,605,000	USD	Indonesia Government International Bond, 6.875%, 09/03/2017	1.000%	20/09/2019	Goldman Sachs	39,378	0.00
4,078,000	USD	Ukraine Government International Bond, 6.750%, 14/11/2017	5.000%	20/09/2016	Goldman Sachs	2,070,855	0.12
4,005,000	USD	Ukraine Government International Bond, 6.750%, 14/11/2017	5.000%	20/09/2016	Morgan Stanley	2,033,785	0.12
5,122,000	USD	Israel Government International Bond, 5.125%, 26/03/2019	1.000%	20/09/2017	UBS	(91,566)	(0.01)

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

## Opportunistic Emerging Markets Debt Portfolio (Continued)

Schedule of Investments (US Dollars)

June 30, 2015

**Credit Default Swaps<sup>2</sup> (December 31, 2014: 0.78%) (Continued)**

Notional Amount	CCY	Underlying Security	Premium	Termination Date	Counterparty	Fair Value USD	% Net Assets
<b>Protection Sold</b>							
10,390,000	USD	Peru Government International Bond, 8.750%, 21/11/2033	1.000%	20/03/2019	Bank of America	\$ (43,740)	(0.00) %
5,220,000	USD	Russia Foreign Bond - Eurobond, 7.500%, 31/03/2030	1.000%	20/03/2020	Bank of America	(511,327)	(0.03)
1,910,000	USD	Russia Foreign Bond - Eurobond, 7.500%, 31/03/2030	1.000%	20/06/2020	Bank of America	(198,678)	(0.01)
2,260,000	USD	Russia Foreign Bond - Eurobond, 7.500%, 31/03/2030	1.000%	20/06/2020	Bank of America	(235,084)	(0.01)
6,895,000	USD	Russia Foreign Bond - Eurobond, 7.500%, 31/03/2030	1.000%	20/06/2020	Bank of America	(717,215)	(0.04)
4,230,000	USD	Russia Foreign Bond - Eurobond, 7.500%, 31/03/2030	1.000%	20/06/2020	Bank of America	(440,003)	(0.03)
6,340,000	USD	Russia Foreign Bond - Eurobond, 7.500%, 31/03/2030	1.000%	20/06/2020	Bank of America	(659,485)	(0.04)
5,440,000	USD	Russia Foreign Bond - Eurobond, 7.500%, 31/03/2030	1.000%	20/09/2020	Bank of America	(598,154)	(0.04)
9,815,000	USD	Russia Foreign Bond - Eurobond, 7.500%, 31/03/2030	1.000%	20/09/2020	Bank of America	(1,079,206)	(0.07)
8,520,000	USD	Panama Government International Bond, 8.875%, 30/09/2027	1.000%	20/09/2020	BNP Paribas	(160,574)	(0.01)
2,870,000	USD	Turkey Government International Bond, 11.875%, 15/01/2030	1.000%	20/09/2020	BNP Paribas	(107,028)	(0.01)
4,310,000	USD	Turkey Government International Bond, 11.875%, 15/01/2030	1.000%	20/09/2020	BNP Paribas	(160,728)	(0.01)
10,050,000	USD	Turkey Government International Bond, 11.875%, 15/01/2030	1.000%	20/09/2020	BNP Paribas	(374,784)	(0.02)
720,000	USD	Turkey Government International Bond, 11.875%, 15/01/2030	1.000%	20/09/2020	BNP Paribas	(26,850)	(0.00)
13,210,000	USD	Turkey Government International Bond, 11.875%, 15/01/2030	1.000%	20/09/2020	BNP Paribas	(777,160)	(0.05)
8,790,000	USD	Brazil Government International Bond, 4.250%, 07/01/2025	1.000%	20/09/2020	Citibank	(660,594)	(0.04)
6,430,000	USD	Peru Government International Bond, 8.750%, 21/11/2033	1.000%	20/12/2018	Citibank	(15,213)	(0.00)
19,445,000	USD	Russia Foreign Bond - Eurobond, 7.500%, 31/03/2030	1.000%	20/03/2020	Citibank	(1,904,742)	(0.12)
3,522,873	USD	Russia Foreign Bond - Eurobond, 7.500%, 31/03/2030	1.000%	20/06/2020	Citibank	(366,448)	(0.02)
4,310,000	USD	Russia Foreign Bond - Eurobond, 7.500%, 31/03/2030	1.000%	20/06/2020	Citibank	(448,325)	(0.03)
6,050,000	USD	Russia Foreign Bond - Eurobond, 7.500%, 31/03/2030	1.000%	20/06/2020	Citibank	(629,319)	(0.04)
9,135,000	USD	Russia Foreign Bond - Eurobond, 7.500%, 31/03/2030	1.000%	20/06/2020	Citibank	(950,219)	(0.06)
750,000	USD	Kazakhstan Government International Bond	1.000%	20/06/2020	Deutsche Bank	(26,352)	(0.00)
3,220,000	USD	Brazil Government International Bond, 4.250%, 07/01/2025	1.000%	20/09/2020	Deutsche Bank	(241,992)	(0.01)
1,610,000	USD	Brazil Government International Bond, 4.250%, 07/01/2025	1.000%	20/09/2020	Deutsche Bank	(120,996)	(0.01)
1,605,000	USD	Brazil Government International Bond, 4.250%, 07/01/2025	1.000%	20/09/2020	Deutsche Bank	(120,620)	(0.01)
2,935,000	USD	Brazil Government International Bond, 4.250%, 07/01/2025	1.000%	20/09/2020	Deutsche Bank	(220,574)	(0.01)
1,610,000	USD	Brazil Government International Bond, 4.250%, 07/01/2025	1.000%	20/09/2020	Deutsche Bank	(120,996)	(0.01)

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

## Opportunistic Emerging Markets Debt Portfolio (Continued)

Schedule of Investments (US Dollars)

June 30, 2015

Credit Default Swaps<sup>2</sup> (December 31, 2014: 0.78%) (Continued)

Notional Amount	CCY	Underlying Security	Premium	Termination Date	Counterparty	Fair Value USD	% Net Assets
<b>Protection Sold (Continued)</b>							
13,755,000	USD	Turkey Government International Bond, 11.875%, 15/01/2030	1.000%	20/12/2019	Deutsche Bank	\$ (588,753)	(0.04)%
13,945,000	USD	Brazil Government International Bond, 4.250%, 07/01/2025	1.000%	20/09/2020	Goldman Sachs	(1,048,006)	(0.06)
34,050,000	USD	Brazil Government International Bond, 4.250%, 07/01/2025	1.000%	20/09/2020	Goldman Sachs	(2,558,955)	(0.16)
24,591,736	USD	Brazil Government International Bond, 4.250%, 07/01/2025	1.000%	20/09/2020	Goldman Sachs	(1,848,139)	(0.11)
38,060,000	USD	Brazil Government International Bond, 4.250%, 07/01/2025	1.000%	20/09/2020	Goldman Sachs	(2,860,317)	(0.18)
2,440,000	USD	Petrobras Global Finance BV, 8.375%, 10/12/2018	1.000%	20/06/2020	Goldman Sachs	(337,827)	(0.02)
2,605,000	USD	Turkey Government International Bond, 11.875%, 15/01/2030	1.000%	20/09/2019	Goldman Sachs	(97,146)	(0.01)
10,240,000	USD	Turkey Government International Bond, 11.875%, 15/01/2030	1.000%	20/09/2020	Goldman Sachs	(602,431)	(0.04)
1,599,750	USD	Russia Foreign Bond - Eurobond, 7.500%, 31/03/2030	1.000%	20/06/2020	Goldman Sachs	(166,405)	(0.01)
3,810,000	USD	Russia Foreign Bond - Eurobond, 7.500%, 31/03/2030	1.000%	20/09/2020	Goldman Sachs	(418,928)	(0.03)
17,210,000	USD	Peru Government International Bond, 8.750%, 21/11/2033	1.000%	20/09/2020	HSBC	(332,604)	(0.02)
2,450,000	USD	Indonesia Government International Bond, 6.875%, 09/03/2017	1.000%	20/09/2020	Morgan Stanley	(85,097)	(0.01)
1,980,000	USD	Kazakhstan Government International Bond, 3.875%, 14/10/2024	1.000%	20/06/2019	Morgan Stanley	(69,570)	(0.00)
Credit Default Swaps at positive fair value						11,336,487	0.70
Credit Default Swaps at negative fair value						(23,066,249)	(1.43)
<b>Total Credit Default Swaps</b>						<b>\$ (11,729,762)</b>	<b>(0.73)%</b>

Interest Rate Swaps<sup>2</sup> (December 31, 2014: 0.07%)

Notional Amount	CCY	Fund Pays	Fund Receives	Termination Date	Counterparty	Fair Value USD	% Net Assets
245,925,000	MXN	1 Month TIIE	6.895%	16/01/2024	Bank of America	\$ 838,626	0.05%
36,635,000	MXN	1 Month TIIE	6.983%	06/03/2024	Bank of America	139,561	0.01
80,625,000	MXN	1 Month TIIE	6.220%	12/05/2025	Citibank	(50,787)	(0.00)
167,480,000	MXN	1 Month MXIBT	6.460%	06/09/2023	Deutsche Bank	260,232	0.01
83,740,000	MXN	1 Month MXIBT	6.468%	06/09/2023	JPMorgan Chase	133,108	0.01
Interest Rate Swaps at positive fair value						1,371,527	0.08
Interest Rate Swaps at negative fair value						(50,787)	0.00
<b>Total Interest Rate Swaps</b>						<b>\$ 1,320,740</b>	<b>0.08%</b>

Traded Forward Contracts - Open Positions<sup>2</sup> (December 31, 2014: (0.39)%)

Maturity Date	Amount Bought	Amount Sold	Counterparty	Unrealised Appreciation/ (Depreciation) USD	% Net Assets
31/07/2015 <sup>(H)</sup>	CHF 17,425,917	USD 18,674,874	State Street Bank	\$ (8,366)	(0.00)%
31/07/2015 <sup>(H)</sup>	EUR 649,125,880	USD 726,302,734	State Street Bank	(2,776,182)	(0.17)
31/07/2015 <sup>(H)</sup>	JPY 15,616,826,158	USD 126,131,343	State Street Bank	1,536,622	0.09

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

## Opportunistic Emerging Markets Debt Portfolio (Continued)

Schedule of Investments (US Dollars)

June 30, 2015

Traded Forward Contracts - Open Positions<sup>2</sup> (December 31, 2014: (0.39)%) (Continued)

<i>Maturity Date</i>	<i>Amount Bought</i>		<i>Amount Sold</i>		<i>Counterparty</i>	<i>Unrealised Appreciation/ (Depreciation) USD</i>	<i>% Net Assets</i>
31/07/2015 <sup>(+)</sup>	SEK	395,660,083	USD	48,036,364	State Street Bank	\$ (324,836)	(0.02) %
31/07/2015 <sup>(+)</sup>	USD	2,603,482	JPY	322,359,763	State Street Bank	(31,818)	(0.00)
16/09/2015	USD	31,405,946	AUD	40,830,000	Bank of America	152,401	0.01
16/09/2015	USD	5,916,589	PEN	18,939,000	BNP Paribas	21,523	0.00
16/09/2015	INR	2,074,210,000	USD	31,896,692	Citibank	305,552	0.02
16/09/2015	USD	18,200,995	ZAR	228,741,000	Citibank	(397,584)	(0.02)
02/09/2015	USD	7,435,154	BRL	24,365,000	Goldman Sachs	(235,721)	(0.02)
16/09/2015	USD	4,655,804	IDR	63,575,000,000	Goldman Sachs	(35,963)	(0.00)
16/09/2015	USD	20,644,514	CAD	25,295,000	JPMorgan Chase	403,883	0.02
16/09/2015	USD	158,107,438	EUR	140,485,000	JPMorgan Chase	1,412,175	0.08
02/09/2015	BRL	14,589,000	USD	4,478,038	Morgan Stanley	115,042	0.01
16/09/2015	USD	20,020,219	NZD	28,025,000	National Australia Bank	1,188,721	0.08
17/09/2015	MXN	455,905,000	USD	29,092,458	Royal Bank of Canada	(193,540)	(0.01)
16/09/2015	CLP	8,621,750,000	USD	13,667,528	Standard Chartered Bank	(280,895)	(0.02)
16/09/2015	USD	34,568,917	COP	88,653,500,000	Standard Chartered Bank	751,602	0.05
16/09/2015	CLP	8,621,750,000	USD	13,544,923	State Street Bank	(158,291)	(0.01)
16/09/2015	EUR	1,130,000	USD	1,265,327	State Street Bank	(4,938)	(0.00)
02/09/2015	USD	342,187	BRL	1,117,000	State Street Bank	(9,480)	(0.00)
16/09/2015	USD	5,914,648	PEN	18,939,000	State Street Bank	19,582	0.00
16/09/2015	ZAR	83,559,000	USD	6,686,242	State Street Bank	107,812	0.01
Unrealised gain on forward foreign currency exchange contracts						6,014,915	0.37
Unrealised loss on forward foreign currency exchange contracts						(4,457,614)	(0.27)
<b>Total Traded Forward Contracts - Open Positions</b>						<b>\$ 1,557,301</b>	<b>0.10 %</b>

Traded Futures Contracts - Open Positions<sup>3</sup> (December 31, 2014: (0.16)%)

<i>Number of Contracts Long/(Short)</i>	<i>Investment</i>	<i>Delivery Date</i>	<i>Counterparty</i>	<i>Unrealised Appreciation/ (Depreciation) USD</i>	<i>% Net Assets</i>
(621)	German Euro Bund Futures	08/09/2015	Goldman Sachs	\$ (801,992)	(0.05) %
(45)	German Euro Buxl Futures	08/09/2015	Goldman Sachs	106,006	0.01
382	US Long Bond Futures	21/09/2015	Goldman Sachs	(1,118,877)	(0.06)
(107)	US Treasury Note Futures, 10 Year	21/09/2015	Goldman Sachs	(50,219)	(0.00)
Unrealised gain on open futures contracts				106,006	0.01
Unrealised loss on open futures contracts				(1,971,088)	(0.11)
<b>Total Traded Futures Contracts - Open Positions</b>				<b>\$ (1,865,082)</b>	<b>(0.10) %</b>
				<i>Fair Value</i>	<i>% Net Assets</i>
<b>Net Liquid Assets</b>					
Cash and Collateral <sup>4</sup>				\$ 44,062,657	2.72 %
<b>Other Net Assets/(Liabilities)</b>				<b>\$ 19,650,552</b>	<b>1.21 %</b>
<b>Total Net Assets of Portfolio</b>				<b>\$ 1,617,776,987</b>	<b>100.00 %</b>

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

## Wellington Management Portfolios (Dublin) plc

### Opportunistic Emerging Markets Debt Portfolio (Continued)

#### Schedule of Investments (US Dollars)

June 30, 2015

<sup>1</sup> Repurchase agreement with State Street Corporation dated 30/06/2015 at 0.000% to be repurchased at \$271,223,000 on 01/07/2015 collateralised by 29,765,000 Fannie Mae Remics, 3.500%, 25/03/2042 with a market value of \$18,964,103 and 84,450,000 Fannie Mae Remics, 3.500%, 25/02/2042 with a market value of \$57,526,514 and 11,290,000 Fannie Mae Remics, 2.500%, 25/12/2042 with a market value of \$8,637,793 and 14,210,000 Freddie Mac Remics, 3.500%, 15/12/2040 with a market value of \$9,920,747 and 115,000,000 Freddie Mac Remics, 3.500%, 15/02/2041 with a market value of \$83,678,812 and 99,750,000 Fannie Mae Pool, 3.033%, 01/01/2042 with a market value of \$56,721,458 and 99,990,000 Fannie Mae Pool, 3.248%, 01/05/2041 with a market value of \$41,200,670.

<sup>2</sup> Over the counter (OTC) financial derivative instruments.

<sup>3</sup> Exchange traded financial derivative instruments.

<sup>4</sup> All cash holdings are held with State Street Bank and Trust Company with the exception of cash collateral for open swap contracts which is held with Bank of America, BNP Paribas, Citibank, Deutsche Bank, Goldman Sachs, HSBC, JPMorgan Chase, Morgan Stanley and UBS. The cash collateral for open futures contracts is held with Goldman Sachs.

<sup>(H)</sup> These forward foreign exchange contracts are in respect of hedges relating to Hedged Share Classes.

Classifications	% of Total Current Assets <sup>5</sup>
Transferable securities and money market instruments admitted to an official stock exchange listing or traded on a regulated market	74.38
Short Term Securities	15.59
OTC financial derivative instruments	1.08
Exchange traded financial derivative instruments	0.01
Other Assets	8.94
	<u>100.00</u>

<sup>5</sup> Analysis of Total Current Assets rather than Net Assets is required under the UCITS Notice 8.5 Appendix B.

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



## Wellington Management Portfolios (Dublin) plc

### Opportunistic Emerging Markets Debt Portfolio (Continued)

Schedule of Portfolio Changes for the Period Ended  
June 30, 2015

#### Largest Purchases

\$	37,004,416	Dominican Republic International Bond, 5.500%, 27/01/2025
	29,337,411	Petroleos Mexicanos, 5.625%, 23/01/2046
	20,873,398	Dominican Republic International Bond, 7.500%, 06/05/2021
	19,739,986	Petroleos Mexicanos, 6.625%, 15/06/2035
	19,368,628	Mexico Government International Bond, 5.750%, 12/10/2110
	19,084,425	Petroleos de Venezuela SA, 6.000%, 15/11/2026
	18,921,978	Dominican Republic International Bond, 6.850%, 27/01/2045
	18,614,272	Mexico Government International Bond, 4.600%, 23/01/2046
	17,181,296	Petrobras Global Finance BV, 6.750%, 27/01/2041
	16,658,710	Russia Foreign Bond - Eurobond, 4.875%, 16/09/2023
	16,368,344	Bulgaria Government International Bond, 3.125%, 26/03/2035
	16,344,563	Turkey Government International Bond, 5.750%, 22/03/2024
	16,173,102	Iceland Government International Bond, 5.875%, 11/05/2022
	15,466,917	Ivory Coast Government International Bond, 6.375%, 03/03/2028
	14,667,735	Russia Foreign Bond - Eurobond, 12.750%, 24/26/2028
	14,078,303	Brazil Notas do Tesouro Nacional Serie F, 10.000%, 01/01/2025
	13,684,313	Ecuador Government International Bond, 10.500%, 24/03/2020
	13,403,613	Brazil Notas do Tesouro Nacional Serie B, 6.000%, 15/08/2050
	13,372,140	Bulgaria Government International Bond, 2.635%, 26/03/2027
	13,355,699	Gazprom OAO Via Gaz Capital SA, 9.250%, 23/04/2019
	494,496,200	Other Purchases

<b>\$</b>	<b>858,195,449</b>	<b>Total Purchases</b>
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#### Largest Sales

\$	82,752,380	Russia Foreign Bond - Eurobond, 7.500%, 31/03/2030
	47,936,043	Brazilian Government International Bond, 5.000%, 27/01/2045
	28,821,890	Russia Foreign Bond - Eurobond, 4.875%, 16/09/2023
	28,758,940	Uruguay Government International Bond, 5.100%, 18/06/2050
	22,427,065	Indonesia Government International Bond, 4.875%, 05/05/2021
	22,053,602	Kazakhstan Government International Bond, 3.875%, 14/10/2024
	19,135,036	Mexico Government International Bond, 4.600%, 23/01/2046
	18,982,955	Mexico Government International Bond, 6.050%, 11/01/2040
	17,335,628	Iceland Government International Bond, 2.500%, 15/07/2020
	16,924,006	Mexico Government International Bond, 3.625%, 15/03/2022
	16,654,840	Colombia Government International Bond, 4.000%, 26/02/2024
	16,570,306	Brazil Notas do Tesouro Nacional Serie B, 6.000%, 15/08/2020
	16,434,403	Indonesia Government International Bond, 11.625%, 04/03/2019
	16,405,105	Romania Government International Bond, 6.125%, 22/01/2044
	16,160,963	Iceland Government International Bond, 4.875%, 16/06/2016
	16,056,425	Brazil Minas SPE via State of Minas Gerais, 5.333%, 15/02/2028
	15,686,130	Ecuador Government International Bond, 9.380%, 15/12/2015
	13,944,740	Venezuela Government International Bond, 7.750%, 10/13/2019
	13,726,917	Republic of Latvia, 2.750%, 12/01/2020
	13,119,040	Dominican Republic International Bond, 5.500%, 27/01/2025
	638,387,836	Other Sales

<b>\$</b>	<b>1,098,274,250</b>	<b>Total Sales</b>
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Wellington Management Portfolios (Dublin) plc

Opportunistic Emerging Markets Debt Portfolio (Continued)

Distribution tables

June 30, 2015

**Euro S (Hedged) (Distributing)**

<u>Ex-Date</u>	<u>Pay Date</u>	<u>Total (local)</u>	<u>Total (base)</u>	<u>Distribution Rate</u>
March 31, 2015	April 7, 2015	€ 866,056	\$ 937,939	0.168683486
March 31, 2014	April 3, 2014	€ 506,939	\$ 697,167	0.117389162
June 30, 2015	July 6, 2015	€ 567,878	\$ 633,212	0.111835568
June 30, 2014	July 3, 2014	€ 568,041	<u>\$ 774,836</u>	0.131523933
Total			\$ 1,571,151	

**US Dollar S (Distributing)**

<u>Ex-Date</u>	<u>Pay Date</u>	<u>Total (local)</u>	<u>Total (base)</u>	<u>Distribution Rate</u>
March 31, 2015	April 7, 2015	\$ 982,471	\$ 982,471	0.182891851
March 31, 2014	April 3, 2014	\$ 1,980,076	\$ 1,980,076	0.110904871
June 30, 2015	July 6, 2015	\$ 631,068	\$ 631,068	0.117447510
June 30, 2014	July 3, 2014	\$ 2,398,731	<u>\$ 2,398,731</u>	0.133503184
Total			<u>\$ 1,613,539</u>	
Total Distributions for the period ended June 30, 2015			<u><u>\$ 3,184,690</u></u>	

## Sterling Core Bond Plus Portfolio

### Investment Manager's Report

#### Investment Objective and Policies

The investment objective of the Portfolio is to seek long-term total return by investing primarily in Sterling denominated fixed income debt securities.

The Portfolio will invest, either directly or indirectly, in debt securities denominated in Sterling. The investment approach combines a base of Sterling fixed income strategies with an overlay of global best ideas from the global fixed income and currency markets. The Portfolio may buy and sell bonds issued by sovereign, agency, and supranational issuers; mortgage, commercial mortgage, and asset-backed securities; corporate and REIT debt loan participations, loan participation securities that are securitised and listed/traded but not leveraged (including, but not limited to, trade finance loan participations) and, in addition, bank loan assignments that qualify as Money Market Instruments, trade finance loans, credit linked, index-linked, and capital securities (securities that combine the features of corporate bonds and preferred stock); as well as other debt securities issued by public or private issuers, both fixed and floating rate, including forward contracts on such securities. These debt securities may be denominated in Sterling or other currencies.

The Portfolio's weighted average credit quality, including cash and cash equivalents, is expected to be A3 by Moody's or A by Standard & Poor's or higher. There is no minimum credit rating for individual securities or currencies.

The Portfolio generally will be diversified by country, currency, issuer, and investment strategy, but may hold concentrated positions from time to time. The Net Asset Value of the Portfolio is expected to have a high volatility from time to time.

#### Performance

The Sterling Core Bond Plus Portfolio launched on January 27, 2010. The table below details the performance of all funded Share Classes within the Portfolio.

	Total Returns (%)						Inception date
	Periods Ended June 30, 2015						
Share Class <sup>1</sup>	6 Mths	1 Year	3 Years	5 Years	10 Years	Since Inception	
Sterling S	(1.37%)	8.55%	3.72%	6.45%	N/A	6.88%	January 27, 2010
BofA ML Sterling Broad Market Index	(1.22%)	8.36%	4.16%	6.07%	5.17%	6.41%	

<sup>1</sup> All Classes are Accumulating and Unhedged unless otherwise noted.

Portfolio returns are net of fees and expenses.

Returns for periods greater than one year are annualised.

Past Performance is no indication of current or future Performance.

Share Class <sup>1</sup>	As at June 30, 2015		As at December 31, 2014		As at June 30, 2014	
	Net Asset Value	NAV per Share	Net Asset Value	NAV per Share	Net Asset Value	NAV per Share
Sterling S	55,568,034	14.35	56,336,055	14.55	51,180,389	13.22
Sterling T <sup>2</sup>	-	-	102,120,707	14.68	92,635,702	13.32

<sup>1</sup> All Classes are Accumulating and Unhedged unless otherwise noted.

The launch price of the Share Classes was GBP 10.00.

<sup>2</sup> The Sterling T Share Class terminated on June 2, 2015.

Wellington Management Company, LLP  
July 17, 2015

# Wellington Management Portfolios (Dublin) plc

## Sterling Core Bond Plus Portfolio (Continued)

### Statement of Financial Position as at June 30, 2015

	June 30, 2015 Pound Sterling	December 31, 2014* Pound Sterling	January 1, 2014* Pound Sterling
<b>Assets</b>			
<b>Current Assets</b>			
Financial assets at fair value through profit or loss:			
Transferable securities at fair value	£ 52,836,802	£ 155,537,273	£ 190,814,354
Collective investment schemes	-	-	-
Bank loan participations	-	-	-
Financial derivative instruments	2,863,234	1,451,190	3,966,887
Cash at bank	2,241,483	2,307,326	1,540,866
Cash held with brokers and counterparties for open financial derivative instruments	129,558	626,859	1,577,824
Cash received as collateral	-	384,801	184,151
Debtors – amounts falling due within one year			
Interest income receivable	591,124	1,569,086	2,174,375
Bank loan income receivable	-	-	-
Dividends receivable	-	-	-
Receivable for shares issued	-	-	-
Sales awaiting settlement	3,657,961	253,916	3,386,760
Other debtors	16,191	12,158	15,691
<b>Total Assets</b>	<b>£ 62,336,353</b>	<b>£ 162,142,609</b>	<b>£ 203,660,908</b>
<b>Liabilities</b>			
<b>Current Liabilities</b>			
Financial liabilities at fair value through profit or loss:			
Financial derivative instruments	£ (2,800,383)	£ (781,316)	£ (2,158,033)
Creditors – amounts falling due within one year			
Cash due to brokers and counterparties for open financial derivative instruments	-	-	-
Collateral due to counterparties	-	(384,801)	(184,151)
Payable for shares redeemed	-	-	-
Purchases awaiting settlement	(3,861,114)	(2,400,544)	(6,111,765)
Expenses payable	(106,559)	(119,025)	(205,643)
Bank overdraft	-	-	-
Distribution payable	-	-	-
Withholding and capital gains tax payable	(263)	(161)	(298)
Other payables	-	-	-
<b>Total Liabilities</b>	<b>£ (6,768,319)</b>	<b>£ (3,685,847)</b>	<b>£ (8,659,890)</b>
<b>Net Assets Attributable to Holders of Redeemable Participating Shares (at last traded market prices)</b>	<b>£ 55,568,034</b>	<b>£ 158,456,762</b>	<b>£ 195,001,018</b>

\*Prior year balances have been restated to show the impact of the adoption of IFRS 13, "Fair Value measurement" (see Note 1).

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

# Wellington Management Portfolios (Dublin) plc

## Sterling Core Bond Plus Portfolio (Continued)

### Statement of Comprehensive Income for the Period Ended June 30, 2015

	Notes	Period ended June 30, 2015 Pound Sterling	Period ended June 30, 2014* Pound Sterling
<b>Income</b>			
Interest income		£ 2,100,888	£ 2,352,224
Dividend income		-	-
Bank loan participation income		-	-
Other income		441	3,568
Net changes in fair value on financial assets at fair value through profit or loss	3	(3,100,256)	3,805,722
<b>Total Investment Income/(Expense)</b>		<b>£ (998,927)</b>	<b>£ 6,161,514</b>
<b>Expenses</b>			
Management fees	6	£ (84,767)	£ (82,857)
Administration fees		(26,600)	(33,019)
Custodian fees		(35,547)	(38,419)
Directors' fees		(1,061)	(1,211)
Professional fees		(14,668)	(10,207)
Other fees		(25,622)	(19,671)
Expense reimbursement	6	4,880	-
<b>Total Operating Expenses</b>		<b>£ (183,385)</b>	<b>£ (185,384)</b>
<b>Operating Profit/(Loss)</b>		<b>£ (1,182,312)</b>	<b>£ 5,976,130</b>
<b>Finance Costs</b>			
Distributions to holders of Redeemable Participating Shares		£ -	£ -
<b>Total Finance Costs</b>		<b>£ -</b>	<b>£ -</b>
<b>Profit/(Loss) for the Period Before Tax</b>		<b>£ (1,182,312)</b>	<b>£ 5,976,130</b>
Withholding tax		£ (94)	£ 297
Capital Gains Tax		-	-
<b>Profit/(Loss) for the Period After Tax</b>		<b>£ (1,182,406)</b>	<b>£ 5,976,427</b>
<b>Increase/(Decrease) in Net Assets Attributable to Holders of Redeemable Participating Shares</b>		<b>£ (1,182,406)</b>	<b>£ 5,976,427</b>

\*Prior period balances have been restated to show the impact of the adoption of IFRS 13, "Fair Value measurement" (see Note 1).

There are no recognised gains or losses arising in the period other than the increase/decrease in net assets attributable to holders of redeemable participating shares of each Portfolio.  
In arriving at the results for the period, all amounts above relate to continuing operations.

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

Wellington Management Portfolios (Dublin) plc

Sterling Core Bond Plus Portfolio (Continued)

Statement of Changes in Net Assets  
Attributable to Holders of Redeemable Participating Shares  
for the Period Ended June 30, 2015

	Period ended June 30, 2015 Pound Sterling	Period ended June 30, 2014 Pound Sterling
Net assets attributable to holders of redeemable participating shares at the beginning of the period	£ 158,456,762	£ 195,001,018
Increase/(Decrease) in net assets attributable to holders of redeemable participating shares from statement of comprehensive income	£ (1,182,406)	£ 5,976,427
<b>Share Transactions</b>		
Proceeds from redeemable participating shares issued	£ 1,522	£ 4,760
Cost of redeemable participating shares redeemed	(101,707,844)	(57,166,114)
<b>Increase/(Decrease) in Net Assets Resulting from Redeemable Participating Share Transactions</b>	<b>£ (101,706,322)</b>	<b>£ (57,161,354)</b>
<b>Increase/(Decrease) in Net Assets Attributable to Holders of Redeemable Participating Shares</b>	<b>£ (102,888,728)</b>	<b>£ (51,184,927)</b>
<b>Net Assets Attributable to Holders of Redeemable Participating Shares at the End of the Period</b>	<b>£ 55,568,034</b>	<b>£ 143,816,091</b>

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

Wellington Management Portfolios (Dublin) plc

Sterling Core Bond Plus Portfolio (Continued)

Statement of Cash Flow  
for the Period Ended June 30, 2015

	June 30, 2015 Pound Sterling	June 30, 2014 Pound Sterling
<b>Operating activities</b>		
Increase/(decrease) in net assets attributable to holders of redeemable participating shares	£ (1,182,406)	£ 5,976,427
Distributions to holders of Redeemable Participating Shares	-	-
<b>Total comprehensive income/(expense) attributable to holders of redeemable shares before distributions</b>	<b>£ (1,182,406)</b>	<b>£ 5,976,427</b>
<b>Adjustments for:</b>		
Movement in margin cash	£ 497,301	£ 259,308
Movement in financial assets at fair value through profit or loss	100,756,996	50,549,282
Unrealised movement on derivative assets and liabilities	607,023	1,863,775
Unrealised movement on foreign exchange	295,551	(845,976)
<b>Operating cash flows before movements in working capital</b>	<b>£ 100,974,465</b>	<b>£ 57,802,816</b>
Movement in receivables	£ 973,929	£ 646,517
Movement in payables	(12,364)	(58,927)
<b>Cash inflow/(outflow) from operations</b>	<b>£ 961,565</b>	<b>£ 587,590</b>
<b>Net cash inflow/(outflow) from operating activities</b>	<b>£ 101,936,030</b>	<b>£ 58,390,406</b>
<b>Financing activities</b>		
Proceeds from subscriptions	£ 1,522	£ 4,760
Payment of redemptions	(101,707,844)	(57,166,114)
Distributions paid to shareholders	-	-
<b>Net cash generated from/(used in) financing activities</b>	<b>£ (101,706,322)</b>	<b>£ (57,161,354)</b>
<b>Net increase/(decrease) in cash and cash equivalents</b>	<b>£ 229,708</b>	<b>£ 1,229,052</b>
Cash at bank at the start of the period	£ 2,307,326	£ 1,540,866
Unrealised movement on foreign exchange	(295,551)	845,976
<b>Cash at bank at the end of the period</b>	<b>£ 2,241,483</b>	<b>£ 3,615,894</b>

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

# Wellington Management Portfolios (Dublin) plc

## Sterling Core Bond Plus Portfolio (Continued)

Schedule of Investments (Pound Sterling)

June 30, 2015

<i>Holding/ Nominal</i>	<i>Investment</i>		<i>Fair Value</i>	<i>% Net Assets</i>
<b>Transferable Securities (December 31, 2014: 98.17%)</b>				
<b>Financials (December 31, 2014: 23.37%)</b>				
575,000 USD	Abbey National Treasury Services Plc, 3.050%, 23/08/2018	£	378,544	0.68%
600,000 EUR	Abbey National Treasury Services Plc, 4.250%, 12/04/2021		512,402	0.92
425,000 EUR	Achmea Bank NV, 2.750%, 18/02/2021		319,462	0.57
100,000 GBP	Aegon NV, 6.125%, 15/12/2031		127,615	0.23
245,000 EUR	AIB Mortgage Bank, 2.250%, 26/03/2021		188,076	0.34
248,000 USD	American International Group Incorporated, 8.175%, 15/05/2058		209,177	0.38
100,000 EUR	Assicurazioni Generali SpA, 4.125%, 04/05/2026		72,817	0.13
300,000 GBP	Aviva Plc, 6.125%, 14/11/2036		324,629	0.58
100,000 EUR	Banco Popolare SC, 3.500%, 14/03/2019		72,814	0.13
200,000 GBP	Bank Nederlandse Gemeenten NV, 5.375%, 07/06/2021		238,284	0.43
400,000 GBP	Bank of America Corporation, 6.125%, 15/09/2021		469,963	0.85
595,000 EUR	Bank of Ireland Mortgage Bank, 1.750%, 19/03/2019		441,759	0.80
450,000 GBP	Barclays Bank Plc, 6.750%, 16/01/2023		490,172	0.88
300,000 EUR	Caisse Francaise de Financement Local, 2.375%, 17/01/2024		238,053	0.43
300,000 GBP	Citigroup Incorporated, 5.125%, 12/12/2018		326,131	0.59
450,000 GBP	Co-Operative Bank Plc, 4.750%, 11/11/2021		497,980	0.90
200,000 EUR	Coventry Building Society, 2.500%, 18/11/2020		150,365	0.27
200,000 GBP	FCE Bank Plc, 2.625%, 20/11/2018		202,087	0.36
210,000 EUR	FGA Capital Ireland Plc, 2.625%, 17/04/2019		153,873	0.28
200,000 GBP	GE Capital UK Funding, 6.250%, 05/05/2038		275,420	0.50
425,000 GBP	General Electric Capital Corporation, 6.500%, 15/09/2067		449,012	0.81
145,000 GBP	Goldman Sachs Group Incorporated, 4.250%, 29/01/2026		152,842	0.28
800,000 GBP	HSBC Holdings Plc, 6.375%, 18/10/2022		862,064	1.55
200,000 USD	HSBC Holdings Plc, 4.250%, 14/03/2024		128,672	0.23
447,000 USD	ING Bank NV, 4.125%, 21/11/2023		292,405	0.53
500,000 USD	Intesa Sanpaolo SpA, 3.875%, 15/01/2019		327,360	0.59
300,000 GBP	KfW, 5.550%, 07/06/2021		362,918	0.65
550,000 GBP	KfW, 6.000%, 07/12/2028		776,291	1.40
200,000 EUR	LCH Clearnet SA Via Freshwater Finance Plc, 6.576%, 29/05/2049		149,224	0.27
600,000 EUR	Lloyds Bank Plc, 4.000%, 29/09/2020		501,246	0.90
381,000 USD	Lloyds Bank Plc, 9.875%, 16/12/2021		268,483	0.48
200,000 GBP	Lloyds Bank Plc, 7.625%, 22/04/2025		252,668	0.45
250,000 GBP	Macquarie Bank Limited, 3.500%, 18/12/2020		258,477	0.47
250,000 EUR	Morgan Stanley, 5.375%, 10/08/2020		213,432	0.38
550,000 EUR	Nationwide Building Society, 4.375%, 28/02/2022		480,389	0.86
525,000 EUR	Nationwide Building Society, 4.125%, 20/03/2023		394,841	0.71
3,115,000 DKK	Nykredit Realkredit A/S, 1.500%, 01/10/2037		273,864	0.49
200,000 GBP	RCI Banque SA, 3.000%, 09/05/2019		204,796	0.37
562,000 USD	Royal Bank of Scotland Plc, 9.500%, 16/03/2022		394,966	0.71
150,000 GBP	Scottish Widows Plc, 5.500%, 16/06/2023		155,689	0.28
247,000 USD	UBS AG, 5.875%, 20/12/2017		172,839	0.31
150,000 GBP	Virgin Media Secured Finance Plc, 5.125%, 15/01/2025		148,313	0.27
375,000 GBP	Volkswagen Financial Services NV, 2.625%, 22/07/2019		384,517	0.69
200,000 GBP	Wells Fargo & Company, 4.875%, 29/11/2035		217,110	0.39
<b>Total Financials</b>		<b>£</b>	<b>13,512,041</b>	<b>24.32%</b>
<b>Industrials (December 31, 2014: 8.70%)</b>				
260,000 USD	Altria Group Incorporated, 4.750%, 05/05/2021	£	179,380	0.32%
810,000 USD	Anadarko Petroleum Corporation, 6.375%, 15/09/2017		565,497	1.02
100,000 GBP	BAT International Finance Plc, 6.000%, 24/11/2034		127,955	0.23
690,000 GBP	BMW Finance NV, 1.875%, 29/06/2020		681,305	1.23
375,000 GBP	BP Capital Markets Plc, 4.325%, 10/12/2018		405,869	0.73
320,000 GBP	CPUK Finance Limited, 2.666%, 28/02/2020		319,105	0.57
275,000 GBP	Daimler AG, 2.750%, 04/12/2020		282,436	0.51
200,000 EUR	GE Capital Trust II, 5.500%, 15/09/2067		150,447	0.27
150,000 GBP	GKN Holdings Plc, 5.375%, 19/09/2022		168,925	0.30
300,000 GBP	Imperial Tobacco Finance Plc, 7.750%, 24/06/2019		358,033	0.64

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



# Wellington Management Portfolios (Dublin) plc

## Sterling Core Bond Plus Portfolio (Continued)

Schedule of Investments (Pound Sterling)  
June 30, 2015

<i>Holding/ Nominal</i>	<i>Investment</i>		<i>Fair Value</i>	<i>% Net Assets</i>
<b>Industrials (December 31, 2014: 8.70%) (Continued)</b>				
100,000 GBP	Imperial Tobacco Finance Plc, 4.875%, 07/06/2032	£	104,957	0.19 %
200,000 GBP	InterContinental Hotels Group Plc, 3.875%, 28/11/2022		205,473	0.37
250,000 GBP	Koninklijke KPN NV, 5.750%, 17/09/2029		285,703	0.51
150,000 GBP	Kraft Heinz Foods Company, 4.125%, 01/07/2027		149,870	0.27
295,000 GBP	Mondelez International Incorporated, 3.875%, 06/03/2045		266,479	0.48
200,000 USD	Omnicom Group Incorporated, 4.450%, 15/08/2020		136,145	0.25
125,000 EUR	Orange SA, 5.000%, 29/10/2049		91,538	0.16
375,000 GBP	Orange SA, 5.750%, 29/10/2049		382,969	0.69
150,000 USD	Petroleos Mexicanos, 6.625%, 15/06/2035		102,073	0.18
245,000 EUR	Philip Morris International Incorporated, 2.875%, 03/03/2026		187,797	0.34
95,000 USD	Reynolds American Incorporated, 3.250%, 01/11/2022		58,274	0.11
300,000 GBP	Siemens Financieringsmaatschappij NV, 2.750%, 10/09/2025		294,571	0.53
285,000 USD	Sky Plc, 3.750%, 16/09/2024		177,254	0.32
150,000 GBP	Telecom Italia SpA, 5.875%, 19/05/2023		158,446	0.29
200,000 GBP	Telefonica Emisiones SAU, 5.597%, 12/03/2020		221,809	0.40
425,000 GBP	Time Warner Cable Incorporated, 5.250%, 15/07/2042		395,268	0.71
200,000 USD	Time Warner Incorporated, 4.700%, 15/01/2021		137,589	0.25
145,000 GBP	Unilever Plc, 2.000%, 19/12/2018		147,632	0.27
100,000 GBP	Verizon Communications Incorporated, 4.750%, 17/02/2034		106,317	0.19
450,000 USD	Yara International ASA, 7.875%, 11/06/2019		334,135	0.60
<b>Total Industrials</b>		<b>£</b>	<b>7,183,251</b>	<b>12.93 %</b>
<b>Mortgage Backed Securities (December 31, 2014: 0.39%)</b>				
135,356 USD	Wells Fargo Mortgage Backed Securities Trust, 2.617%, 25/02/2035	£	86,743	0.16 %
<b>Total Mortgage Backed Securities</b>		<b>£</b>	<b>86,743</b>	<b>0.16 %</b>
<b>Non - US Governments (December 31, 2014: 57.30%)</b>				
800,000 GBP	Export Development Canada, 1.875%, 17/12/2018	£	817,963	1.47 %
200,000 EUR	Ireland Government Bond, 0.800%, 15/03/2022		140,471	0.25
95,000 EUR	Portugal Obrigaçoes do Tesouro OT, 3.875%, 15/02/2030		71,109	0.13
1,250,000 GBP	United Kingdom Gilt, 1.250%, 22/07/2018		1,258,895	2.27
2,935,000 GBP	United Kingdom Gilt, 1.750%, 22/07/2019		2,986,773	5.37
1,930,000 GBP	United Kingdom Gilt, 5.000%, 07/03/2025		2,434,330	4.38
635,000 GBP	United Kingdom Gilt, 4.250%, 07/12/2027		771,575	1.39
2,175,000 GBP	United Kingdom Gilt, 4.750%, 07/12/2030		2,823,950	5.08
2,440,000 GBP	United Kingdom Gilt, 4.250%, 07/06/2032		3,022,555	5.44
1,485,000 GBP	United Kingdom Gilt, 4.500%, 07/09/2034		1,912,560	3.44
1,110,000 GBP	United Kingdom Gilt, 4.250%, 07/12/2040		1,427,366	2.57
2,930,000 GBP	United Kingdom Gilt, 4.500%, 07/12/2042		3,963,971	7.13
3,315,000 GBP	United Kingdom Gilt, 3.250%, 22/01/2044		3,658,162	6.58
215,000 GBP	United Kingdom Gilt, 3.750%, 22/07/2052		270,010	0.49
955,000 GBP	United Kingdom Gilt, 4.250%, 07/12/2055		1,344,859	2.42
925,000 GBP	United Kingdom Gilt, 3.500%, 22/07/2068		1,160,537	2.09
<b>Total Non - US Governments</b>		<b>£</b>	<b>28,065,086</b>	<b>50.50 %</b>
<b>Real Estate (December 31, 2014: 0.10%)</b>				
<b>Supranationals (December 31, 2014: 3.61%)</b>				
400,000 GBP	European Investment Bank, 5.375%, 07/06/2021	£	478,540	0.86 %
400,000 GBP	European Investment Bank, 5.500%, 15/04/2025		512,409	0.92
125,000 GBP	European Investment Bank, 4.500%, 07/03/2044		162,362	0.29
<b>Total Supranationals</b>		<b>£</b>	<b>1,153,311</b>	<b>2.07 %</b>
<b>Transportation (December 31, 2014: 0.81%)</b>				
100,000 GBP	Firstgroup Plc, 5.250%, 29/11/2022	£	107,503	0.19 %

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

# Wellington Management Portfolios (Dublin) plc

## Sterling Core Bond Plus Portfolio (Continued)

Schedule of Investments (Pound Sterling)  
June 30, 2015

<i>Holding/ Nominal</i>	<i>Investment</i>	<i>Fair Value</i>	<i>% Net Assets</i>
<b>Transportation (December 31, 2014: 0.81%) (Continued)</b>			
275,000 GBP	Heathrow Funding Limited, 9.200%, 29/03/2021	£ 367,785	0.66 %
<b>Total Transportation</b>		<b>£ 475,288</b>	<b>0.85 %</b>
<b>Utilities (December 31, 2014: 3.67%)</b>			
150,000 GBP	Electricite de France SA, 6.125%, 02/06/2034	£ 184,736	0.33 %
300,000 GBP	Electricite de France SA, 6.000%, 29/12/2049	305,090	0.55
275,000 EUR	Enel Finance International NV, 4.875%, 17/04/2023	235,350	0.42
275,000 GBP	Enel Finance International NV, 5.750%, 14/09/2040	309,210	0.56
150,000 GBP	GDF Suez, 7.000%, 30/10/2028	206,671	0.37
100,000 GBP	National Grid Gas Plc, 6.000%, 13/05/2038	134,225	0.24
100,000 GBP	RWE Finance, 4.750%, 31/01/2034	99,992	0.18
395,000 GBP	Southern Gas Networks, 2.500%, 03/02/2025	370,640	0.67
255,000 GBP	Thames Water Utilities Cayman Finance Limited, 5.750%, 13/09/2030	286,095	0.52
200,000 GBP	Western Power Distribution East Midlands Plc, 5.250%, 17/01/2023	229,073	0.41
<b>Total Utilities</b>		<b>£ 2,361,082</b>	<b>4.25 %</b>
<b>Short Term Securities (December 31, 2014: 0.22%)</b>			
<b>Total Transferable Securities (Cost 2015: £50,774,986)</b>		<b>£ 52,836,802</b>	<b>95.08 %</b>

### Financial Derivative Instruments (December 31, 2014: 0.42%) Bond Forwards<sup>1,2</sup> (December 31, 2014: 0.03%)

<i>Notional Amount</i>	<i>CCY</i>	<i>Investment</i>	<i>Termination Date</i>	<i>Unrealised Appreciation/ (Depreciation) GBP</i>	<i>% Net Assets</i>
136,550,000	JPY	Japan Government Ten Year Bond, 1.100%, 20/03/2021	21/07/2015	£ 9,856	0.02 %
(136,550,000)	JPY	Japan Government Ten Year Bond, 1.100%, 20/03/2021	21/07/2015	19,875	0.03
(77,550,000)	JPY	Japan Government Ten Year Bond, 0.030%, 20/12/2024	21/07/2015	9,939	0.02
4,405,000	GBP	United Kingdom Gilt, 2.000%, 22/07/2020	08/07/2015	(9,196)	(0.02)
4,315,000	GBP	United Kingdom Gilt, 1.750%, 22/01/2017	18/08/2015	(1,064)	(0.00)
1,275,000	GBP	United Kingdom Gilt, 1.000%, 07/09/2017	24/07/2015	(1,450)	(0.00)
Bond Forwards at positive fair value				39,670	0.07
Bond Forwards at negative fair value				(11,710)	(0.02)
<b>Total Bond Forwards</b>				<b>£ 27,960</b>	<b>0.05 %</b>

### Interest Rate Swaps<sup>1</sup> (December 31, 2014: 0.17%)

<i>Notional Amount</i>	<i>CCY</i>	<i>Fund Pays</i>	<i>Fund Receives</i>	<i>Termination Date</i>	<i>Counterparty</i>	<i>Fair Value GBP</i>	<i>% Net Assets</i>
750,000	GBP	6 Month LIBOR	1.315%	15/06/2017	Deutsche Bank	£ (154)	(0.00) %
11,980,000	GBP	6 Month LIBOR	1.315%	15/06/2017	Deutsche Bank	(1,618,236)	(2.91)
6,250,000	USD	3 Month LIBOR	1.250%	15/06/2017	Deutsche Bank	2,056	0.00
4,790,000	USD	3 Month LIBOR	1.625%	15/06/2018	Deutsche Bank	(8,895)	(0.02)
3,290,000	USD	3 Month LIBOR	1.625%	15/06/2018	Deutsche Bank	(4,140)	(0.01)
4,615,000	GBP	6 Month LIBOR	1.890%	21/06/2019	Deutsche Bank	(519,649)	(0.93)
6,180,000	GBP	6 Month LIBOR	1.890%	21/06/2019	Deutsche Bank	24,870	0.04
930,000	GBP	2.510%	6 Month LIBOR	17/06/2025	Deutsche Bank	946	0.00
240,000	EUR	6 Month EURIB	1.861%	16/09/2025	Deutsche Bank	(4,257)	(0.01)
235,000	EUR	6 Month EURIB	1.861%	16/09/2025	Deutsche Bank	(151)	(0.00)
84,785,000	JPY	0.880%	6 Month LIBOR	16/09/2025	Deutsche Bank	1,187	0.00
1,120,000	USD	2.340%	3 Month LIBOR	15/06/2026	Deutsche Bank	37	0.00
745,000	USD	2.340%	3 Month LIBOR	15/06/2026	Deutsche Bank	(259)	(0.00)
565,000	EUR	6 Month EURIB	0.763%	20/09/2019	Goldman Sachs	938	0.00

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

# Wellington Management Portfolios (Dublin) plc

## Sterling Core Bond Plus Portfolio (Continued)

Schedule of Investments (Pound Sterling)

June 30, 2015

### Interest Rate Swaps<sup>1</sup> (December 31, 2014: 0.17%) (Continued)

Notional Amount	CCY	Fund Pays	Fund Receives	Termination Date	Counterparty	Fair Value GBP	% Net Assets
195,215,000	KRW	3 Month KSDA	2.240%	16/09/2025	Goldman Sachs	£ (326,627)	(0.59) %
990,000	SEK	1.690%	3 Month STIBO	16/09/2025	Goldman Sachs	156,361	0.28
165,350,000	KRW	3 Month KSDA	2.246%	16/09/2025	HSBC	2,533,926	4.57
14,695,000	NOK	6 Month NIBOR	1.854%	20/09/2019	JPMorgan Chase	3,806	0.01
9,430,000	NOK	1.960%	6 Month NIBOR	20/09/2019	JPMorgan Chase	(11,911)	(0.02)
51,265,000	KRW	3 Month KSDA	2.243%	16/09/2025	JPMorgan Chase	(205,536)	(0.37)
1,090,000	SEK	1.685%	3 Month STIBO	16/09/2025	JPMorgan Chase	(118)	(0.00)
815,000	SEK	1.675%	3 Month STIBO	16/09/2025	Morgan Stanley	(119)	(0.00)
560,000	EUR	6 Month EURIB	0.763%	20/09/2019	UBS	(145)	(0.00)
Interest Rate Swaps at positive fair value						2,724,127	4.90
Interest Rate Swaps at negative fair value						(2,700,197)	(4.86)
<b>Total Interest Rate Swaps</b>						<b>£ 23,930</b>	<b>0.04 %</b>

### Options Purchased<sup>1</sup> (December 31, 2014: 0.11%)

Notional Amount	Investment	Expiry Date	Counterparty	Fair Value GBP	% Net Assets
129,000	Call at 1.10 USD put CHF	02/07/2015	Citibank	£ 33	0.00 %
26,000	Call at 1200.00 USD put KRW	08/09/2015	Goldman Sachs	1,033	0.00
1,030,000	Call at 135.00 USD put JPY	07/12/2015	Goldman Sachs	1,441	0.00
32,802	Put at 0.75 AUD call USD	10/12/2015	Goldman Sachs	5,210	0.01
612,000	Put at 1.01 AUD call NZD	10/03/2016	Goldman Sachs	508	0.00
227,497	Put at 0.67 AUD call USD	31/03/2016	Goldman Sachs	990	0.00
31,000	Call at 1.43 USD put SGD	07/04/2016	Goldman Sachs	2,907	0.01
484,000	Call at 6.35 USD put CNH	23/06/2016	HSBC	4,001	0.01
27,000	Put at 1.50 GBP call USD	01/07/2015	JPMorgan Chase	32	0.00
2,025,000	Call at 1.18 EUR put USD	13/07/2015	JPMorgan Chase	430	0.00
35,000	Put at 0.89 AUD call CAD	11/09/2015	JPMorgan Chase	621	0.00
275,000	Put at 8.95 EUR call SEK	22/12/2015	JPMorgan Chase	1,812	0.00
190,000	Put at 0.76 AUD call USD	28/01/2016	JPMorgan Chase	2,990	0.01
369,518	Put at 7.30 EUR call DKK	03/05/2016	JPMorgan Chase	681	0.00
259,035	Put at 7.30 EUR call DKK	03/05/2016	JPMorgan Chase	477	0.00
945,000	Put at 1.00 AUD call NZD	10/03/2016	JPMorgan Chase	600	0.00
227,503	Put at 0.67 AUD call USD	31/03/2016	JPMorgan Chase	990	0.00
<b>Total Options Purchased</b>				<b>£ 24,756</b>	<b>0.04 %</b>

### Options Written<sup>1</sup> (December 31, 2014: Nil)

Notional Amount	Investment	Expiry Date	Counterparty	Fair Value GBP	% Net Assets
(275,000)	Put at 8.55 EUR call SEK	22/12/2015	JPMorgan Chase	£ (409)	(0.00) %
(190,000)	Put at 0.70 AUD call USD	28/01/2016	JPMorgan Chase	(984)	(0.00)
<b>Total Options Written</b>				<b>£ (1,393)</b>	<b>(0.00) %</b>

### Swaptions Purchased<sup>1</sup> (December 31, 2014: Nil)

Notional Amount	CCY	Investment	Expiry Date	Counterparty	Fair Value USD	% Net Assets
360,000	USD	Put on 1.92	18/09/2015	Goldman Sachs	£ 1,682	0.00 %
360,000	USD	Call on 1.92	18/09/2015	Goldman Sachs	1,856	0.01
<b>Total Swaptions Purchased</b>					<b>£ 3,538</b>	<b>0.01 %</b>

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

# Wellington Management Portfolios (Dublin) plc

## Sterling Core Bond Plus Portfolio (Continued)

Schedule of Investments (Pound Sterling)

June 30, 2015

### Traded Forward Contracts - Open Positions<sup>1</sup> (December 31, 2014: 0.16%)

Maturity Date	Amount Bought	Amount Sold	Counterparty	Unrealised Appreciation/ (Depreciation) GBP	% Net Assets
31/07/2015	USD 125,000	GBP 79,255	Bank of America	£ 241	0.00%
31/07/2015	CAD 20,000	GBP 10,264	Bank of Montreal	(80)	(0.00)
31/07/2015	AUD 50,000	GBP 24,442	Barclays Bank	(40)	(0.00)
31/07/2015	GBP 21,879	AUD 45,000	Barclays Bank	(82)	(0.00)
31/07/2015	GBP 12,289	JPY 2,400,000	Barclays Bank	(189)	(0.00)
31/07/2015	GBP 20,947	USD 33,000	Barclays Bank	(40)	(0.00)
31/07/2015	JPY 2,800,000	GBP 14,491	Barclays Bank	66	0.00
31/07/2015	USD 22,000	GBP 13,992	Barclays Bank	-	(0.00)
31/07/2015	ZAR 480,000	GBP 25,096	Barclays Bank	(71)	(0.00)
31/07/2015	GBP 4,469,694	USD 7,028,000	BNP Paribas	69	0.00
31/07/2015	JPY 24,200,000	GBP 124,440	BNP Paribas	1,379	0.00
31/07/2015	USD 2,621,000	GBP 1,666,869	BNP Paribas	18	0.00
31/07/2015	GBP 81,180	EUR 115,000	Citibank	(340)	(0.00)
31/07/2015	GBP 124,148	SEK 1,620,000	Citibank	(90)	(0.00)
31/07/2015	JPY 24,200,000	GBP 125,534	Citibank	284	0.00
31/07/2015	SEK 12,186,000	GBP 940,888	Citibank	(6,341)	(0.02)
31/07/2015	SGD 30,000	GBP 14,172	Citibank	(8)	(0.00)
31/07/2015	USD 129,000	GBP 82,167	Citibank	(126)	(0.00)
31/07/2015	USD 401,000	GBP 255,868	Credit Suisse	(842)	(0.00)
31/07/2015	GBP 246,536	EUR 348,000	Deutsche Bank	(149)	(0.00)
31/07/2015	GBP 118,011	USD 185,000	Deutsche Bank	356	0.00
31/07/2015	JPY 16,200,000	GBP 83,381	Deutsche Bank	844	0.00
02/07/2015	USD 184,563	GBP 117,710	Deutsche Bank	(356)	(0.00)
31/07/2015	USD 262,000	GBP 166,860	Deutsche Bank	(235)	(0.00)
31/07/2015	GBP 120,632	EUR 172,000	Goldman Sachs	(1,294)	(0.01)
31/07/2015	GBP 18,876	MXN 460,000	Goldman Sachs	270	0.00
31/07/2015	GBP 15,884	USD 25,000	Goldman Sachs	(15)	(0.00)
31/07/2015	USD 197,000	GBP 125,433	Goldman Sachs	(146)	(0.00)
31/07/2015	EUR 170,000	GBP 121,240	HSBC	(733)	(0.00)
31/07/2015	GBP 81,151	AUD 167,000	HSBC	(351)	(0.00)
31/07/2015	GBP 120,871	CHF 177,000	HSBC	290	0.00
31/07/2015	GBP 6,827,948	EUR 9,575,000	HSBC	40,547	0.08
31/07/2015	GBP 123,528	USD 194,000	HSBC	149	0.00
31/07/2015	JPY 16,200,000	GBP 83,378	HSBC	848	0.00
31/07/2015	TRY 310,000	GBP 72,877	HSBC	85	0.00
31/07/2015	USD 253,000	GBP 160,981	HSBC	(79)	(0.00)
31/07/2015	ZAR 40,000	GBP 2,082	HSBC	3	0.00
31/07/2015	CHF 123,000	GBP 84,072	JPMorgan Chase	(278)	(0.00)
31/07/2015	EUR 230,000	GBP 163,816	JPMorgan Chase	(776)	(0.00)
31/07/2015	GBP 80,819	AUD 166,000	JPMorgan Chase	(195)	(0.00)
31/07/2015	GBP 163,731	CHF 240,000	JPMorgan Chase	230	0.00
31/07/2015	GBP 693,053	EUR 976,000	JPMorgan Chase	1,199	0.00
31/07/2015	GBP 17,350	HUF 7,600,000	JPMorgan Chase	280	0.00
31/07/2015	GBP 189,425	KRW 331,715,000	JPMorgan Chase	714	0.00
31/07/2015	GBP 15,122	MYR 90,000	JPMorgan Chase	(33)	(0.00)
31/07/2015	GBP 139,184	NOK 1,724,000	JPMorgan Chase	(84)	(0.00)
31/07/2015	GBP 205,654	SEK 2,680,000	JPMorgan Chase	124	0.00
31/07/2015	GBP 5,435	THB 290,000	JPMorgan Chase	(20)	(0.00)
31/07/2015	JPY 54,390,000	GBP 279,803	JPMorgan Chase	2,977	0.01
31/07/2015	RUB 2,120,000	GBP 24,477	JPMorgan Chase	(545)	(0.00)
31/07/2015	USD 844,000	GBP 536,950	JPMorgan Chase	(188)	(0.00)
31/07/2015	GBP 121,366	CHF 178,000	Morgan Stanley	103	0.00
31/07/2015	GBP 1,185,927	AUD 2,428,000	National Australia Bank	982	0.00
31/07/2015	JPY 148,970,000	GBP 763,176	National Australia Bank	11,335	0.03
31/07/2015	GBP 7,799	MXN 190,000	Royal Bank of Canada	115	0.00
02/07/2015	BRL 70,000	GBP 14,382	Standard Chartered Bank	(53)	(0.00)
31/07/2015	COP 44,100,000	GBP 10,973	Standard Chartered Bank	(219)	(0.00)

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

# Wellington Management Portfolios (Dublin) plc

## Sterling Core Bond Plus Portfolio (Continued)

Schedule of Investments (Pound Sterling)

June 30, 2015

### Traded Forward Contracts - Open Positions<sup>1</sup> (December 31, 2014: 0.16%) (Continued)

<i>Maturity Date</i>	<i>Amount Bought</i>	<i>Amount Sold</i>	<i>Counterparty</i>	<i>Unrealised Appreciation/ (Depreciation) GBP</i>	<i>% Net Assets</i>
02/07/2015	GBP 14,582	BRL 70,000	Standard Chartered Bank	£ 253	0.00%
31/07/2015	GBP 1,183	CLP 1,181,000	Standard Chartered Bank	12	0.00
31/07/2015	GBP 18,910	PEN 95,000	Standard Chartered Bank	(25)	(0.00)
02/07/2015	BRL 420,000	GBP 86,839	State Street Bank	(869)	(0.00)
04/08/2015	BRL 60,000	GBP 12,199	State Street Bank	(55)	(0.00)
02/07/2015	GBP 85,539	BRL 420,000	State Street Bank	(431)	(0.00)
02/07/2015	GBP 117,397	USD 184,734	State Street Bank	(65)	(0.00)
31/07/2015	USD 185,000	GBP 117,590	State Street Bank	65	0.00
31/07/2015	CNY 215,000	GBP 21,955	UBS	378	0.00
31/07/2015	USD 26,000	GBP 16,527	UBS	9	0.00
31/07/2015	NZD 24,000	GBP 10,438	Westpac Banking Corporation	(142)	(0.00)
Unrealised gain on forward foreign currency exchange contracts				64,225	0.12
Unrealised loss on forward foreign currency exchange contracts				(15,585)	(0.03)
<b>Total Traded Forward Contracts - Open Positions</b>				<b>£ 48,640</b>	<b>0.09%</b>

### Traded Futures Contracts - Open Positions<sup>3</sup> (December 31, 2014: (0.05)%)

<i>Number of Contracts</i>	<i>Investment</i>	<i>Delivery Date</i>	<i>Counterparty</i>	<i>Unrealised Appreciation/ (Depreciation) GBP</i>	<i>% Net Assets</i>
(43)	90 day Eurodollar Futures	14/09/2015	Goldman Sachs	£ (4,904)	(0.01)%
17	Australia Treasury Bond Futures, 3 Year	15/09/2015	Goldman Sachs	1,123	0.00
8	Australia Treasury Bond Futures, 10 Year	15/09/2015	Goldman Sachs	2,222	0.00
(25)	German Euro Bobl Futures	08/09/2015	Goldman Sachs	(8,829)	(0.02)
(12)	German Euro Bund Futures	08/09/2015	Goldman Sachs	(9,539)	(0.02)
(14)	German Euro Schatz Futures	08/09/2015	Goldman Sachs	(992)	(0.00)
(1)	Government of Canada Bond Futures, 10 Year	21/09/2015	Goldman Sachs	(680)	(0.00)
(2)	Japan Government Bond Futures, 10 Year	10/09/2015	Goldman Sachs	(3,430)	(0.01)
(8)	Japan Government Bond Mini Futures, 10 Year	09/09/2015	Goldman Sachs	(1,343)	(0.00)
1	UK Long Gilt Bond Futures	28/09/2015	Goldman Sachs	1,499	0.00
(1)	US Long Bond Futures	21/09/2015	Goldman Sachs	(1,987)	(0.00)
(10)	US Treasury Note Futures, 2 Year	30/09/2015	Goldman Sachs	(2,086)	(0.00)
(58)	US Treasury Note Futures, 5 Year	30/09/2015	Goldman Sachs	(17,855)	(0.03)
(40)	US Treasury Note Futures, 10 Year	21/09/2015	Goldman Sachs	(17,779)	(0.03)
Unrealised gain on open futures contracts				4,844	0.00
Unrealised loss on open futures contracts				(69,424)	(0.12)
<b>Total Traded Futures Contracts - Open Positions</b>				<b>£ (64,580)</b>	<b>(0.12)%</b>

	<i>Fair Value</i>	<i>% Net Assets</i>
<b>Net Liquid Assets</b>		
Cash and Collateral <sup>4</sup>	£ 2,371,041	4.27%
<b>Other Net Assets/(Liabilities)</b>	<b>£ 297,340</b>	<b>0.54%</b>
<b>Total Net Assets of Portfolio</b>	<b>£ 55,568,034</b>	<b>100.00%</b>

<sup>1</sup> Over the counter (OTC) financial derivative instruments.

<sup>2</sup> The counterparties for the bond forwards positions are Citigroup, Merrill Lynch and Morgan Stanley.

<sup>3</sup> Exchange traded financial derivative instruments.

<sup>4</sup> All cash holdings are held with State Street Bank and Trust Company with the exception of cash collateral for open financial derivative instruments, which is held with Goldman Sachs, Merrill Lynch and Morgan Stanley.

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

## Wellington Management Portfolios (Dublin) plc

### Sterling Core Bond Plus Portfolio (Continued)

Schedule of Investments (Pound Sterling)  
June 30, 2015

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<b>Classifications</b>	<b>% of Total Current Assets<sup>5</sup></b>
Transferable securities and money market instruments admitted to an official stock exchange listing or traded on a regulated market	84.76
OTC financial derivative instruments	4.59
Exchange traded financial derivative instruments	0.01
Other Assets	10.64
	<u>100.00</u>

<sup>5</sup> Analysis of Total Current Assets rather than Net Assets is required under the UCITS Notice 8.5 Appendix B.

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

# Wellington Management Portfolios (Dublin) plc

## Sterling Core Bond Plus Portfolio (Continued)

Schedule of Portfolio Changes for the Period Ended  
June 30, 2015

### Largest Purchases

£	24,090,495	United Kingdom Gilt, 2.000%, 22/07/2020
	17,730,243	United Kingdom Gilt, 1.000%, 07/09/2017
	15,220,500	United States Treasury Inflation Indexed Bonds, 0.125%, 15/04/2019
	4,828,814	United Kingdom Gilt, 2.000%, 22/01/2016
	4,742,083	United Kingdom Gilt, 1.250%, 22/07/2018
	4,407,493	United Kingdom Gilt, 1.750%, 22/01/2017
	4,292,490	United Kingdom Gilt, 3.500%, 22/01/2045
	2,957,253	Italy Buoni Poliennali Del Tesoro, 2.500%, 01/12/2024
	2,754,041	Sweden Government Bond, 5.000%, 01/12/2020
	2,548,742	United Kingdom Gilt, 5.000%, 07/03/2025
	2,375,282	Italy Buoni Poliennali Del Tesoro, 1.500%, 01/06/2025
	1,909,895	France Government Bond OAT, 0.000%, 25/05/2020
	1,777,773	Japan Government Ten Year Bond, 0.300%, 20/12/2024
	1,733,163	United Kingdom Gilt, 2.750%, 07/09/2024
	1,660,720	Japan Government Ten Year Bond, 1.100%, 20/03/2021
	1,620,379	Portugal Obrigações do Tesouro OT, 5.650%, 15/02/2024
	1,584,377	Southern Gas Networks Plc, 2.500%, 03/02/2025
	1,557,877	United Kingdom Gilt, 4.250%, 07/12/2040
	1,038,904	France Government Bond OAT, 1.750%, 25/11/2024
	892,467	Mondelez International Incorporated, 3.875%, 06/03/2045
	23,318,687	Other Purchases

<b>£</b>	<b>123,041,678</b>	<b>Total Purchases</b>
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### Largest Sales

£	25,919,686	United Kingdom Gilt, 2.000%, 22/07/2020
	17,730,243	United Kingdom Gilt, 1.000%, 07/09/2017
	15,220,500	United States Treasury Inflation Indexed Bonds, 0.125%, 15/04/2019
	8,616,368	United Kingdom Gilt, 1.750%, 22/01/2017
	8,077,180	United Kingdom Gilt, 1.750%, 22/07/2019
	6,555,450	United Kingdom Gilt, 4.250%, 07/03/2036
	6,014,037	United Kingdom Gilt, 3.500%, 22/01/2045
	5,469,804	United Kingdom Gilt, 4.250%, 07/06/2032
	5,468,825	United Kingdom Gilt, 2.000%, 22/01/2016
	5,186,160	United Kingdom Gilt, 1.250%, 22/07/2018
	4,629,948	United Kingdom Gilt, 4.750%, 07/12/2038
	3,404,815	United Kingdom Gilt, 3.750%, 07/09/2020
	3,341,741	United Kingdom Gilt, 4.250%, 07/12/2049
	3,230,580	United Kingdom Gilt, 2.750%, 07/09/2024
	3,061,757	United Kingdom Gilt, 3.750%, 22/07/2052
	2,957,253	Italy Buoni Poliennali Del Tesoro, 2.500%, 01/12/2024
	2,754,041	Sweden Government Bond, 5.000%, 01/12/2020
	2,713,902	United Kingdom Gilt, 4.250%, 07/12/2046
	2,375,282	Italy Buoni Poliennali Del Tesoro, 1.500%, 01/06/2025
	2,361,214	United Kingdom Gilt, 4.000%, 22/01/2060
	82,653,922	Other Sales

<b>£</b>	<b>217,742,708</b>	<b>Total Sales</b>
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## Emerging Local Debt Portfolio

### Investment Manager's Report

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#### Investment Objective and Policies

The investment objective of the Portfolio is to seek long-term total return through investment in a diversified portfolio of emerging markets local currency-denominated debt securities.

The Portfolio will invest, either directly or indirectly through Financial Derivative Instruments ("FDIs"); FDIs primarily provide exposure to emerging markets fixed income securities and currencies. The Portfolio may also invest, in the same manner, in bonds issued by sovereign, quasi-sovereign agency, supranational and sub national government issuers; mortgage, commercial mortgage, and asset-backed securities; corporate debt; loan participation securities that qualify as an eligible investment by the Portfolio (including, but not limited to, trade finance loan participations) and, in addition, bank loan assignments that qualify as Money Market Instruments; and credit and index linked securities, which are debt securities of companies whose interest payments and/or payment at maturity depend primarily on the performance of one or more underlying credit exposures or market indices. A particular credit-linked security's underlying credit exposure may be to a sovereign, quasi-sovereign or corporate issuer. Underlying index exposures may be to an index tied to a country's economic exposure, debt or currency. In each case, the underlying credit or index exposure will be consistent with the Portfolio's investment objective and policies. The Portfolio also may buy and sell structured notes (which are synthetic debt securities with embedded components (such as an option)); as well as other debt securities issued by public or private issuers, both fixed- and floating-rate, including forward contracts on such securities.

The Portfolio may invest in any country which is considered to be a developing or emerging market if the World Bank has classified the country as having a low or middle per capita income for at least two consecutive years. The Portfolio may make substantial investment in securities traded on Russian markets.

Currency exposure to multiple currencies will be taken on an opportunistic basis. Currency exposure to both emerging markets and developed countries, including cross-currency positions, which are not related to the Portfolio's bond and cash equivalent positions, will be assumed.

There is no limit on the duration of individual Portfolio holdings; however, duration at the Portfolio level is expected not to exceed 8 years, in normal market circumstances.

The Portfolio generally will be diversified by country, currency and issuer but may hold positions that are concentrated in this manner from time to time.

Investments will be drawn from the broad credit spectrum. The Portfolio's weighted average credit quality, including cash and cash equivalents may be below investment grade. There will be no limitations on the credit quality of individual securities or currencies in the Portfolio.

An investment in the Portfolio should not constitute a substantial proportion of an investment portfolio and may not be appropriate for all investors. The Net Asset Value of the Portfolio is expected to have a high volatility from time to time.

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#### Performance

The Emerging Local Debt Portfolio launched on March 29, 2010. The table below details the performance of all funded Share Classes within the Portfolio.



# Wellington Management Portfolios (Dublin) plc

## Emerging Local Debt Portfolio (Continued)

### Investment Manager's Report

	Total Returns (%)						Inception date
	Periods Ended June 30, 2015						
Share Class <sup>1</sup>	6 Mths	1 Year	3 Years	5 Years	10 Years	Since Inception	
US Dollar GR JPMorgan Government Bond Index - Emerging Markets Global Diversified	(5.84%)	(16.38%)	(3.38%)	0.29%	N/A	0.60%	May 24, 2010
Euro G JPMorgan Government Bond Index - Emerging Markets Global Diversified	2.70%	3.51%	1.66%	N/A	N/A	3.37%	July 1, 2010
Japanese Yen G JPMorgan Government Bond Index - Emerging Markets Global Diversified	3.30%	3.97%	0.49%	2.87%	6.79%	3.21%	August 17, 2010
Sterling G (Hedged) JPMorgan Government Bond Index - Emerging Markets Global Diversified Passively Hedged to GBP	(2.92%)	2.20%	10.96%	7.70%	6.96%	7.12%	September 7, 2010
US Dollar G JPMorgan Government Bond Index - Emerging Markets Global Diversified	(5.41%)	(15.66%)	(2.58%)	N/A	N/A	(0.42%)	September 30, 2010
US Dollar T JPMorgan Government Bond Index - Emerging Markets Global Diversified	(5.47%)	(15.79%)	(2.67%)	N/A	N/A	(1.45%)	June 29, 2011
US Dollar T (Distributing) JPMorgan Government Bond Index - Emerging Markets Global Diversified	(5.21%)	(15.42%)	(2.23%)	N/A	N/A	(1.87%)	July 29, 2011
Euro NR (Hedged) JPMorgan Government Bond Index - Emerging Markets Global Diversified Passively Hedged to EUR	(4.88%)	(15.39%)	(3.78%)	0.94%	5.91%	(2.99%)	September 19, 2011
US Dollar NI JPMorgan Government Bond Index - Emerging Markets Global Diversified	(5.24%)	(15.45%)	(2.24%)	N/A	N/A	(2.56%)	September 19, 2011
US Dollar NR JPMorgan Government Bond Index - Emerging Markets Global Diversified	(4.88%)	(15.39%)	(3.78%)	0.94%	5.91%	(3.66%)	September 20, 2011
US Dollar GN JPMorgan Government Bond Index - Emerging Markets Global Diversified	(6.26%)	(16.98%)	(3.87%)	N/A	N/A	(2.35%)	January 29, 2013
	(5.39%)	(16.34%)	(4.42%)	N/A	N/A	(2.80%)	
	(5.53%)	(15.92%)	(2.86%)	N/A	N/A	(1.18%)	
	(4.88%)	(15.39%)	(3.78%)	0.94%	5.91%	(1.84%)	
	(5.85%)	(16.38)	(3.36%)	N/A	N/A	(1.79%)	
	(4.88%)	(15.39)	(3.78%)	0.94%	5.91%	(1.93%)	
	(5.52%)	(15.81%)	N/A	N/A	N/A	(8.61%)	
	(4.88%)	(15.39%)	(3.78%)	0.94%	5.91%	(8.24%)	

<sup>1</sup> All Classes are Accumulating and Unhedged unless otherwise noted.

Portfolio returns are net of fees and expenses.

Returns for periods greater than one year are annualised.

Benchmark Returns are expressed in the currency of the Share Class unless it is a hedged benchmark.

Past Performance is no indication of current or future Performance.

# Wellington Management Portfolios (Dublin) plc

## Emerging Local Debt Portfolio (Continued)

### Investment Manager's Report

	As at June 30, 2015		As at December 31, 2014		As at June 30, 2014	
	Net Asset Value	NAV per Share	Net Asset Value	NAV per Share	Net Asset Value	NAV per Share
<i>Share Class<sup>1</sup></i>						
US Dollar G <sup>2</sup>	1,109,082,382	9.33	869,585,915	9.87	710,897,198	11.08
US Dollar GN <sup>3</sup>	109,816,522	8.04	99,577,289	8.51	52,704,375	9.55
US Dollar GR <sup>4</sup>	163,230,846	10.31	118,654,965	10.95	87,461,384	12.33
US Dollar NI	35,125,834	9.56	37,514,017	10.12	41,708,477	11.37
US Dollar NR	17,111,109	9.34	17,589,686	9.92	24,217,089	11.17
US Dollar T						
(Distributing)	118,461,154	7.35	125,270,264	8.00	111,127,575	9.21
US Dollar T	199,775,118	9.27	210,809,432	9.78	174,464,392	10.96
Australian Dollar						
S (Hedged)	-	-	-	-	65,261,043	11.91
Euro G <sup>5</sup>	69,186,443	11.80	60,485,902	11.49	111,004,328	11.40
Euro NR						
(Hedged)	24,075,895	9.14	38,437,959	9.75	78,195,048	11.01
Japanese Yen G <sup>6</sup>	4,012,806,955	13,975	5,390,923,540	14,481	5,345,767,662	13,732
Japanese Yen T						
(Hedged) <sup>7</sup>	-	-	3,297,611,313	10,757	3,713,377,827	12.11
Sterling G						
(Hedged) <sup>8</sup>	53,239,514	9.80	56,266,881	10.36	63,134,588	11.62

<sup>1</sup> All Classes are Accumulating and Unhedged unless otherwise noted.

<sup>2</sup> The US Dollar G Share Class converted from a US Dollar S Share Class on May 19, 2015.

<sup>3</sup> The US Dollar GN Share Class converted from a US Dollar N Share Class on May 19, 2015.

<sup>4</sup> The US Dollar GR Share Class converted from a US Dollar R Share Class on May 19, 2015.

<sup>5</sup> The Euro G Share Class converted from a Euro S Share Class on May 19, 2015.

<sup>6</sup> The Japanese Yen G Share Class converted from a Japanese Yen S Share Class on May 19, 2015.

<sup>7</sup> The Japanese Yen T (Hedged) Share Class was fully redeemed on March 18, 2015.

<sup>8</sup> The Sterling G (Hedged) Share Class converted from a Sterling S (Hedged) on May 19, 2015.

The launch prices of the Share Classes were as follows: US Dollar = USD 10.00; Australian Dollar = AUD 10.00; Euro = EUR 10.00; Japanese Yen = JPY 10,000; Sterling = GBP 10.00.

Wellington Management Company LLP

July 17, 2015

# Wellington Management Portfolios (Dublin) plc

## Emerging Local Debt Portfolio (Continued)

### Statement of Financial Position as at June 30, 2015

	June 30, 2015 US Dollars	December 31, 2014* US Dollars	January 1, 2014* US Dollars
<b>Assets</b>			
<b>Current Assets</b>			
Financial assets at fair value through profit or loss:			
Transferable securities at fair value	\$ 1,943,961,162	\$ 1,723,035,460	\$ 1,615,168,316
Collective investment schemes	-	-	-
Bank loan participations	-	-	-
Financial derivative instruments	27,646,955	31,851,200	18,776,916
Cash at bank	17,186,057	3,581,527	7,203,730
Cash held with brokers and counterparties for open financial derivative instruments	4,522,000	14,584,504	5,959,476
Cash received as collateral	1,285,000	577,000	1,406,000
Debtors – amounts falling due within one year			
Interest income receivable	35,897,596	27,582,672	34,000,288
Bank loan income receivable	-	-	-
Dividends receivable	-	-	-
Receivable for shares issued	2,858,321	11,449,724	2,521,605
Sales awaiting settlement	-	4,395,688	-
Other debtors	187,508	155,957	155,956
<b>Total Assets</b>	<b>\$ 2,033,544,599</b>	<b>\$ 1,817,213,732</b>	<b>\$ 1,685,192,287</b>
<b>Liabilities</b>			
<b>Current Liabilities</b>			
Financial liabilities at fair value through profit or loss:			
Financial derivative instruments	\$ (33,667,102)	\$ (49,380,977)	\$ (26,677,552)
Creditors – amounts falling due within one year			
Cash due to brokers and counterparties for open financial derivative instruments	(964,077)	-	-
Collateral due to counterparties	(1,285,000)	(577,000)	(1,406,000)
Payable for shares redeemed	(137,815)	(922,759)	(17,419,241)
Purchases awaiting settlement	(16,773,939)	-	-
Expenses payable	(2,906,839)	(2,883,161)	(3,640,129)
Bank overdraft	-	-	-
Distribution payable	(1,579,801)	(1,400,995)	(1,516,965)
Withholding and capital gains tax payable	(3,190,617)	(3,142,440)	(1,578,488)
Other payables	-	-	-
<b>Total Liabilities</b>	<b>\$ (60,505,190)</b>	<b>\$ (58,307,332)</b>	<b>\$ (52,238,375)</b>
<b>Net Assets Attributable to Holders of Redeemable Participating Shares (at last traded market prices)</b>	<b>\$ 1,973,039,409</b>	<b>\$ 1,758,906,400</b>	<b>\$ 1,632,953,912</b>

\*Prior year balances have been restated to show the impact of the adoption of IFRS 13, "Fair Value measurement" (see Note 1).

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

# Wellington Management Portfolios (Dublin) plc

## Emerging Local Debt Portfolio (Continued)

### Statement of Comprehensive Income for the Period Ended June 30, 2015

	Notes	Period ended June 30, 2015 US Dollars	Period ended June 30, 2014* US Dollars
<b>Income</b>			
Interest income		\$ 59,212,609	\$ 36,235,811
Dividend income		-	-
Bank loan participation income		-	-
Other income		5,242	10,726
Net changes in fair value on financial assets at fair value through profit or loss	3	(165,943,857)	42,661,776
<b>Total Investment Income/(Expense)</b>		<b>\$ (106,726,006)</b>	<b>\$ 78,908,313</b>
<b>Expenses</b>			
Management fees	6	\$ (4,301,777)	\$ (3,769,070)
Administration fees		(327,107)	(278,367)
Custodian fees		(1,292,409)	(1,313,310)
Directors' fees		(1,654)	(1,984)
Professional fees		(24,026)	(31,590)
Other fees		(91,896)	(152,693)
Expense reimbursement	6	-	19,429
<b>Total Operating Expenses</b>		<b>\$ (6,038,869)</b>	<b>\$ (5,527,585)</b>
<b>Operating Profit/(Loss)</b>		<b>\$ (112,764,875)</b>	<b>\$ 73,380,728</b>
<b>Finance Costs</b>			
Distributions to holders of Redeemable Participating Shares		\$ (3,714,983)	\$ (2,380,452)
<b>Total Finance Costs</b>		<b>\$ (3,714,983)</b>	<b>\$ (2,380,452)</b>
<b>Profit/(Loss) for the Period Before Tax</b>		<b>\$ (116,479,858)</b>	<b>\$ 71,000,276</b>
Withholding tax		\$ (2,294,635)	\$ (916,812)
Capital Gains Tax		(350,859)	(84,584)
<b>Profit/(Loss) for the Period After Tax</b>		<b>\$ (119,125,352)</b>	<b>\$ 69,998,880</b>
<b>Increase/(Decrease) in Net Assets Attributable to Holders of Redeemable Participating Shares</b>		<b>\$ (119,125,352)</b>	<b>\$ 69,998,880</b>

\*Prior period balances have been restated to show the impact of the adoption of IFRS 13, "Fair Value measurement" (see Note 1).

There are no recognised gains or losses arising in the period other than the increase/decrease in net assets attributable to holders of redeemable participating shares of each Portfolio.  
In arriving at the results for the period, all amounts above relate to continuing operations.

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

Wellington Management Portfolios (Dublin) plc

Emerging Local Debt Portfolio (Continued)

Statement of Changes in Net Assets  
Attributable to Holders of Redeemable Participating Shares  
for the Period Ended June 30, 2015

	Period ended June 30, 2015 US Dollars	Period ended June 30, 2014 US Dollars
Net assets attributable to holders of redeemable participating shares at the beginning of the period	\$ 1,758,906,400	\$ 1,632,953,912
Increase/(Decrease) in net assets attributable to holders of redeemable participating shares from statement of comprehensive income	\$ (119,125,352)	\$ 69,998,880
<b>Share Transactions</b>		
Proceeds from redeemable participating shares issued	\$ 411,699,336	\$ 543,797,811
Cost of redeemable participating shares redeemed	(78,440,975)	(502,430,310)
<b>Increase/(Decrease) in Net Assets Resulting from Redeemable Participating Share Transactions</b>	<b>\$ 333,258,361</b>	<b>\$ 41,367,501</b>
<b>Increase/(Decrease) in Net Assets Attributable to Holders of Redeemable Participating Shares</b>	<b>\$ 214,133,009</b>	<b>\$ 111,366,381</b>
<b>Net Assets Attributable to Holders of Redeemable Participating Shares at the End of the Period</b>	<b>\$ 1,973,039,409</b>	<b>\$ 1,744,320,293</b>

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

# Wellington Management Portfolios (Dublin) plc

## Emerging Local Debt Portfolio (Continued)

### Statement of Cash Flow for the Period Ended June 30, 2015

	June 30, 2015 US Dollars	June 30, 2014 US Dollars
<b>Operating activities</b>		
Increase/(decrease) in net assets attributable to holders of redeemable participating shares	\$ (119,125,352)	\$ 69,998,880
Distributions to holders of Redeemable Participating Shares	3,714,983	2,380,452
<b>Total comprehensive income/(expense) attributable to holders of redeemable shares before distributions</b>	<b>\$ (115,410,369)</b>	<b>\$ 72,379,332</b>
<b>Adjustments for:</b>		
Movement in margin cash	\$ 11,026,581	\$ (11,863,406)
Movement in financial assets at fair value through profit or loss	(199,756,075)	(2,283,303)
Unrealised movement on derivative assets and liabilities	(11,509,630)	8,580,959
Unrealised movement on foreign exchange	(3,423,067)	(5,868,279)
<b>Operating cash flows before movements in working capital</b>	<b>\$ (319,072,560)</b>	<b>\$ 60,945,303</b>
Movement in receivables	\$ (8,346,475)	\$ 7,166,294
Movement in payables	250,661	(961,418)
<b>Cash inflow/(outflow) from operations</b>	<b>\$ (8,095,814)</b>	<b>\$ 6,204,876</b>
<b>Net cash inflow/(outflow) from operating activities</b>	<b>\$ (327,168,374)</b>	<b>\$ 67,150,179</b>
<b>Financing activities</b>		
Proceeds from subscriptions	\$ 420,290,739	\$ 441,751,896
Payment of redemptions	(79,225,919)	(517,481,807)
Distributions paid to shareholders	(3,714,983)	(2,380,452)
<b>Net cash generated from/(used in) financing activities</b>	<b>\$ 337,349,837</b>	<b>\$ (78,110,363)</b>
<b>Net increase/(decrease) in cash and cash equivalents</b>	<b>\$ 10,181,463</b>	<b>\$ (10,960,184)</b>
Cash at bank at the start of the period	\$ 3,581,527	\$ 7,203,730
Unrealised movement on foreign exchange	3,423,067	5,868,279
<b>Cash at bank at the end of the period</b>	<b>\$ 17,186,057</b>	<b>\$ 2,111,825</b>

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

# Wellington Management Portfolios (Dublin) plc

## Emerging Local Debt Portfolio (Continued)

Schedule of Investments (US Dollars)

June 30, 2015

Holding/ Nominal	Investment	Fair Value	% Net Assets
<b>Transferable Securities (December 31, 2014: 97.96%)</b>			
<b>Industrials (December 31, 2014: 0.08%)</b>			
3,412,000,000 COP	Empresa de Telecomunicaciones de Bogota, 7.000%, 17/01/2023	\$ 1,249,509	0.07 %
350,000,000 MXN	Petroleos Mexicanos, 7.470%, 12/11/2026	21,548,310	1.09
<b>Total Industrials</b>		<b>\$ 22,797,819</b>	<b>1.16 %</b>
<b>Non - US Governments (December 31, 2014: 95.00%)</b>			
26,561,000 BRL	Brazil Letras do Tesouro Nacional, zero coupon, 01/01/2016	\$ 7,986,940	0.40 %
86,661,000 BRL	Brazil Letras do Tesouro Nacional, zero coupon, 01/01/2018	20,434,968	1.04
1,615,000 BRL	Brazil Notas do Tesouro Nacional Serie B, 6.000%, 15/08/2016	1,395,661	0.07
6,326,000 BRL	Brazil Notas do Tesouro Nacional Serie B, 6.000%, 15/08/2050	5,503,669	0.28
31,293,000 BRL	Brazil Notas do Tesouro Nacional Serie F, 10.000%, 01/01/2017	10,044,505	0.51
90,439,000 BRL	Brazil Notas do Tesouro Nacional Serie F, 10.000%, 01/01/2018	28,613,009	1.45
65,442,000 BRL	Brazil Notas do Tesouro Nacional Serie F, 10.000%, 01/01/2021	19,931,328	1.01
250,862,000 BRL	Brazil Notas do Tesouro Nacional Serie F, 10.000%, 01/01/2023	74,942,035	3.80
165,039,000 BRL	Brazil Notas do Tesouro Nacional Serie F, 10.000%, 01/01/2025	48,442,751	2.46
8,925,000 EUR	Bulgaria Government International Bond, 2.000%, 26/03/2022	9,608,616	0.49
6,235,000 EUR	Bulgaria Government International Bond, 2.950%, 03/09/2024	6,868,882	0.35
10,950,000 EUR	Bulgaria Government International Bond, 2.625%, 26/03/2027	11,270,202	0.57
13,700,000 EUR	Bulgaria Government International Bond, 3.125%, 26/03/2035	12,974,858	0.66
1,708,500,000 CLP	Chile Government International Bond, 5.500%, 05/08/2020	2,851,111	0.14
15,543,000,000 COP	Colombia TES, 7.250%, 15/06/2016	6,128,711	0.31
17,612,931,600 COP	Colombia TES, 4.250%, 17/05/2017	7,038,025	0.36
11,384,900,000 COP	Colombia TES, 11.250%, 24/10/2018	5,116,636	0.26
34,205,558,526 COP	Colombia TES, 3.500%, 10/03/2021	13,036,560	0.66
33,363,400,000 COP	Colombia TES, 7.000%, 04/05/2022	12,898,222	0.65
118,181,000,000 COP	Colombia TES, 10.000%, 24/07/2024	53,651,519	2.72
28,088,200,000 COP	Colombia TES, 7.500%, 26/08/2026	10,588,180	0.54
51,825,300,000 COP	Colombia TES, 6.000%, 28/04/2028	16,985,066	0.86
21,314,300,000 COP	Colombia TES, 7.750%, 18/09/2030	7,962,567	0.40
38,290,000 ZAR	Eskom Holdings SOC Limited, zero coupon, 18/08/2027	707,708	0.04
15,300,000 ZAR	Eskom Holdings SOC Limited, zero coupon, 31/12/2032	155,108	0.01
839,580,000 HUF	Hungary Government Bond, 5.500%, 12/02/2016	3,048,412	0.15
1,252,000,000 HUF	Hungary Government Bond, 5.500%, 22/12/2016	4,713,621	0.24
1,712,370,000 HUF	Hungary Government Bond, 6.750%, 24/02/2017	6,573,246	0.33
891,140,000 HUF	Hungary Government Bond, 5.500%, 20/12/2018	3,490,138	0.18
10,812,800,000 HUF	Hungary Government Bond, 7.500%, 12/11/2020	46,545,386	2.36
80,237,000,000 IDR	Indonesia Treasury Bond, 5.250%, 15/05/2018	5,604,403	0.28
638,635,000,000 IDR	Indonesia Treasury Bond, 7.875%, 15/04/2019	47,615,371	2.41
123,394,000,000 IDR	Indonesia Treasury Bond, 5.625%, 15/05/2023	7,843,305	0.40
927,640,000,000 IDR	Indonesia Treasury Bond, 8.375%, 15/03/2024	69,828,751	3.54
39,760,000,000 IDR	Indonesia Treasury Bond, 8.375%, 15/09/2026	2,992,460	0.15
112,447,000,000 IDR	Indonesia Treasury Bond, 7.000%, 15/05/2027	7,571,206	0.38
164,541,000,000 IDR	Indonesia Treasury Bond, 9.000%, 15/03/2029	12,969,644	0.66
249,048,000,000 IDR	Indonesia Treasury Bond, 8.250%, 15/06/2032	18,316,539	0.93
187,102,000,000 IDR	Indonesia Treasury Bond, 6.625%, 15/05/2033	11,642,635	0.59
365,917,000,000 IDR	Indonesia Treasury Bond, 8.375%, 15/03/2034	27,236,081	1.38
975,000 USD	Kazakhstan Government International Bond, 4.875%, 14/10/2044	844,594	0.04
29,682,000 MYR	Malaysia Government Bond, 4.262%, 15/09/2016	7,977,087	0.40
7,542,000 MYR	Malaysia Government Bond, 4.012%, 15/09/2017	2,032,422	0.10
60,335,000 MYR	Malaysia Government Bond, 3.580%, 28/09/2018	16,047,231	0.81
66,050,000 MYR	Malaysia Government Bond, 3.654%, 31/10/2019	17,532,231	0.89
6,405,000 MYR	Malaysia Government Bond, 3.889%, 31/07/2020	1,712,187	0.09
142,100,000 MYR	Malaysia Government Bond, 4.048%, 30/09/2021	38,038,961	1.93
104,225,000 MYR	Malaysia Government Bond, 3.795%, 30/09/2022	27,361,480	1.39
112,185,000 MYR	Malaysia Government Bond, 4.181%, 15/07/2024	30,075,570	1.52
91,450,000 MYR	Malaysia Government Bond, 4.498%, 15/04/2030	25,122,694	1.27
41,550,000 MYR	Malaysia Government Bond, 3.844%, 15/04/2033	10,346,203	0.52
956,538,800 MXN	Mexico Bonos, 10.000%, 05/12/2024	78,249,341	3.97
62,449,900 MXN	Mexico Bonos, 7.500%, 03/06/2027	4,374,620	0.22

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

# Wellington Management Portfolios (Dublin) plc

## Emerging Local Debt Portfolio (Continued)

Schedule of Investments (US Dollars)

June 30, 2015

<i>Holding/ Nominal</i>	<i>Investment</i>		<i>Fair Value</i>	<i>% Net Assets</i>
<b>Non - US Governments (December 31, 2014: 95.00%) (Continued)</b>				
38,251,200 MXN	Mexico Bonos, 8.500%, 31/05/2029	\$	2,903,059	0.15 %
397,699,100 MXN	Mexico Bonos, 10.000%, 20/11/2036		34,679,935	1.76
206,672,400 MXN	Mexico Bonos, 8.500%, 18/11/2038		15,747,381	0.80
12,731,729 MXN	Mexico Udibonos, 4.000%, 13/06/2019		879,503	0.04
394,106,365 MXN	Mexico Udibonos, 2.500%, 10/12/2020		25,500,760	1.29
28,055,180 MXN	Mexico Udibonos, 2.000%, 09/06/2022		1,725,943	0.09
104,601,923 MXN	Mexico Udibonos, 4.500%, 04/12/2025		7,619,424	0.39
207,368,362 MXN	Mexico Udibonos, 4.500%, 22/11/2035		15,316,076	0.78
92,702,076 MXN	Mexico Udibonos, 4.000%, 15/11/2040		6,369,795	0.32
2,135,365,000 NGN	Nigeria Government Bond, 16.390%, 27/01/2022		11,434,241	0.58
2,556,880,000 NGN	Nigeria Government Bond, 14.200%, 14/03/2024		12,537,582	0.64
3,242,535,000 NGN	Nigeria Government Bond, 12.149%, 18/07/2034		13,485,294	0.68
34,525,000 PEN	Peru Government Bond, 5.700%, 12/08/2024		10,288,745	0.52
9,624,000 PEN	Peru Government Bond, 8.200%, 12/08/2026		3,395,361	0.17
48,330,000 PEN	Peru Government Bond, 6.950%, 12/08/2031		14,946,162	0.76
9,322,000 PEN	Peru Government Bond, 6.900%, 12/08/2037		2,833,505	0.14
31,705,000 PEN	Peru Government Bond, 6.850%, 12/02/2042		9,421,492	0.48
84,495,000 PLN	Poland Government Bond, 4.750%, 25/10/2016		23,320,431	1.18
29,400,000 PLN	Poland Government Bond, 2.500%, 25/07/2018		7,867,699	0.40
147,775,000 PLN	Poland Government Bond, 2.010%, 25/01/2019		39,088,136	1.98
41,710,000 PLN	Poland Government Bond, 5.750%, 23/09/2022		12,967,486	0.66
186,140,000 PLN	Poland Government Bond, 4.000%, 25/10/2023		52,364,094	2.65
106,935,000 PLN	Poland Government Bond, 3.250%, 25/07/2025		28,305,404	1.43
10,475,000 PLN	Poland Government Bond, 5.750%, 25/04/2029		3,484,360	0.18
2,730,000 EUR	Romania Government International Bond, 3.625%, 24/04/2024		3,208,911	0.16
900,000 EUR	Romania Government International Bond, 2.875%, 28/10/2024		995,480	0.05
102,675,000 RUB	Russia Federal Bond - OFZ, 6.700%, 15/05/2019		1,608,830	0.08
300,440,000 RUB	Russia Federal Bond - OFZ, 6.800%, 11/12/2019		4,648,322	0.24
515,880,000 RUB	Russia Federal Bond - OFZ, 7.600%, 20/07/2022		7,834,464	0.40
57,185,000 RUB	Russia Federal Bond - OFZ, 7.000%, 25/01/2023		829,433	0.04
847,230,000 RUB	Russia Federal Bond - OFZ, 7.000%, 16/08/2023		12,134,807	0.62
1,940,751,000 RUB	Russia Federal Bond - OFZ, 8.150%, 03/02/2027		28,981,562	1.47
3,148,935,000 RUB	Russia Federal Bond - OFZ, 7.050%, 19/01/2028		42,474,103	2.15
9,050,000 USD	Slovenia Government International Bond, 5.850%, 10/05/2023		10,271,373	0.52
7,910,000 ZAR	South Africa Government Bond, 7.750%, 28/02/2023		637,518	0.03
734,760,000 ZAR	South Africa Government Bond, 8.000%, 31/01/2030		57,177,071	2.90
419,265,000 ZAR	South Africa Government Bond, 7.000%, 28/02/2031		29,506,529	1.50
252,175,000 ZAR	South Africa Government Bond, 8.250%, 31/03/2032		19,804,966	1.00
264,512,440 ZAR	South Africa Government Bond, 6.250%, 31/03/2036		16,456,102	0.83
60,435,000 ZAR	South Africa Government Bond, 8.500%, 31/01/2037		4,788,069	0.24
37,745,000 ZAR	South Africa Government Bond, 6.500%, 28/02/2041		2,364,882	0.12
556,025,000 THB	Thailand Government Bond, 3.625%, 16/06/2023		17,360,147	0.88
906,670,000 THB	Thailand Government Bond, 3.850%, 12/12/2025		28,967,700	1.47
161,565,000 THB	Thailand Government Bond, 4.875%, 22/06/2029		5,565,111	0.28
92,565,000 THB	Thailand Government Bond, 3.775%, 25/06/2032		2,782,888	0.14
4,075,000 TRY	Turkey Government Bond, 9.000%, 27/01/2016		1,513,028	0.08
48,100,000 TRY	Turkey Government Bond, 10.700%, 24/02/2016		18,043,335	0.91
43,668,841 TRY	Turkey Government Bond, 2.500%, 04/05/2016		16,189,501	0.82
30,760,000 TRY	Turkey Government Bond, 8.500%, 10/07/2019		11,148,921	0.57
54,300,000 TRY	Turkey Government Bond, 7.400%, 05/02/2020		18,768,869	0.95
26,458,295 TRY	Turkey Government Bond, 4.000%, 01/04/2020		10,547,724	0.53
69,730,000 TRY	Turkey Government Bond, 8.800%, 27/09/2023		25,390,674	1.29
6,318,639 TRY	Turkey Government Bond, 2.800%, 08/11/2023		2,399,857	0.12
32,855,000 TRY	Turkey Government Bond, 10.400%, 20/03/2024		13,146,906	0.67
82,695,000 TRY	Turkey Government Bond, 9.000%, 24/07/2024		30,543,749	1.55
55,580,000 TRY	Turkey Government Bond, 8.000%, 12/03/2025		19,149,063	0.97
79,049,439 UYU	Uruguay Government International Bond, 4.375%, 15/12/2028		2,828,764	0.14
176,625,769 UYU	Uruguay Government International Bond, 3.700%, 26/06/2037		5,628,756	0.29
<b>Total Non - US Governments</b>		<b>\$</b>	<b>1,761,021,939</b>	<b>89.25 %</b>

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



# Wellington Management Portfolios (Dublin) plc

## Emerging Local Debt Portfolio (Continued)

Schedule of Investments (US Dollars)

June 30, 2015

<i>Holding/ Nominal</i>	<i>Investment</i>	<i>Fair Value</i>	<i>% Net Assets</i>
<b>Supranationals (December 31, 2014: 0.18%)</b>			
29,100,000 ZAR	European Bank for Reconstruction & Development, zero coupon, 31/12/2020	\$ 1,554,046	0.08 %
24,515,000 ZAR	European Investment Bank, zero coupon, 31/12/2018	1,544,489	0.08
<b>Total Supranationals</b>		<b>\$ 3,098,535</b>	<b>0.16 %</b>
<b>Transportation (December 31, 2014: 0.17%)</b>			
35,500,000 ZAR	Transnet SOC Limited, 10.000%, 30/03/2029	\$ 2,767,217	0.14 %
<b>Total Transportation</b>		<b>\$ 2,767,217</b>	<b>0.14 %</b>
<b>Utilities (December 31, 2014: 0.84%)</b>			
24,719,000,000 COP	Emgesa SA ESP, 8.750%, 25/01/2021	\$ 10,128,695	0.52 %
7,834,000,000 COP	Empresas Publicas de Medellin ESP, 8.375%, 01/02/2021	3,205,957	0.16
<b>Total Utilities</b>		<b>\$ 13,334,652</b>	<b>0.68 %</b>
<b>Short Term Securities (December 31, 2014: 1.69%)</b>			
140,941,000 USD	State Street Repurchase Agreement, 0.000%, 01/07/2015 <sup>1</sup>	\$ 140,941,000	7.14 %
<b>Total Short Term Securities</b>		<b>\$ 140,941,000</b>	<b>7.14 %</b>
<b>Total Transferable Securities (Cost 2015: \$2,176,420,746)</b>		<b>\$ 1,943,961,162</b>	<b>98.53 %</b>

### Financial Derivative Instruments (December 31, 2014: (1.00)%)

#### Interest Rate Swaps<sup>2</sup> (December 31, 2014: (0.71)%)

<i>Notional Amount</i>	<i>CCY</i>	<i>Fund Pays</i>	<i>Fund Receives</i>	<i>Termination Date</i>	<i>Counterparty</i>	<i>Fair Value USD</i>	<i>% Net Assets</i>
76,372,710	BRL	1 Month BRCDI	12.010%	02/01/2018	Bank of America	\$ (764,843)	(0.05) %
75,118,876	BRL	1 Month BRCDI	12.320%	02/01/2018	Bank of America	(530,364)	(0.03)
9,829,320,000	COP	5.190%	3 Month LIBOR	16/12/2019	Bank of America	(1,891)	(0.00)
7,547,660,000	CLP	4.250%	6 Month CLIP	20/05/2020	Bank of America	(104,167)	(0.01)
162,050,000	MXN	1 Month TIIE	6.648%	06/12/2023	Bank of America	388,071	0.02
15,915,000	EUR	0.537%	6 Month EURIB	26/06/2020	Barclays Bank	(37,931)	(0.00)
1,395,375,000	INR	6 Month MIBOR	6.660%	20/02/2020	Citibank	(612,090)	(0.03)
16,177,889	BRL	1 Month BZDIO	10.525%	02/01/2017	Deutsche Bank	(111,307)	(0.01)
16,159,213	BRL	1 Month BZDIO	10.550%	02/01/2017	Deutsche Bank	(102,945)	(0.01)
88,099,996	BRL	1 Month BZDIO	9.120%	02/01/2017	Deutsche Bank	(3,041,643)	(0.16)
11,071,720,000	COP	5.180%	3 Month LIBOR	16/12/2019	Deutsche Bank	(392)	(0.00)
1,433,700,000	INR	6 Month MIBOR	6.805%	04/03/2020	Deutsche Bank	(483,998)	(0.02)
15,460,000	EUR	0.525%	6 Month EURIB	26/06/2020	Deutsche Bank	(26,532)	(0.00)
557,575,000	THB	6 Month THBFX	3.600%	17/09/2024	Deutsche Bank	1,319,473	0.06
15,775,000	PLN	6 Month WIBOR	2.283%	17/06/2025	Deutsche Bank	(257,172)	(0.01)
14,115,000	PLN	6 Month WIBOR	2.140%	17/06/2025	Deutsche Bank	(276,815)	(0.01)
4,451,965,000	CLP	4.240%	6 Month CLIP	19/05/2020	Goldman Sachs	(58,559)	(0.00)
3,837,875,000	CLP	4.660%	6 Month CLIP	20/05/2025	Goldman Sachs	18,782	0.00
115,974,000	ZAR	3 Month JIBAR	7.000%	21/08/2027	Goldman Sachs	(1,050,321)	(0.06)
27,413,000	ZAR	3 Month JIBAR	6.945%	01/10/2027	Goldman Sachs	(257,330)	(0.01)
3,116,600,000	HUF	2.470%	6 Month BUBOR	13/03/2020	HSBC	(31,699)	(0.00)
661,290,000	ZAR	6.949%	3 Month JIBAR	17/06/2017	JPMorgan Chase	(48,998)	(0.00)
17,968,895,000	COP	5.250%	3 Month LIBOR	16/12/2019	JPMorgan Chase	(20,381)	(0.00)
14,766,920,000	COP	5.190%	3 Month LIBOR	16/12/2019	JPMorgan Chase	(2,841)	(0.00)
17,535,902,180	COP	5.240%	3 Month LIBOR	18/12/2019	JPMorgan Chase	(16,494)	(0.00)
297,730,000	ZAR	3 Month JIBAR	7.530%	17/06/2020	JPMorgan Chase	(175,690)	(0.01)
140,820,000	ZAR	3 Month JIBAR	8.025%	18/09/2023	JPMorgan Chase	(81,458)	(0.00)
673,740,000	ZAR	7.330%	3 Month JIBAR	16/09/2017	Morgan Stanley	(228,406)	(0.01)
8,851,515,000	CLP	4.180%	6 Month CLIP	15/05/2020	Morgan Stanley	(80,743)	(0.00)
305,725,000	ZAR	3 Month JIBAR	8.000%	16/09/2020	Morgan Stanley	157,507	0.01

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

# Wellington Management Portfolios (Dublin) plc

## Emerging Local Debt Portfolio (Continued)

Schedule of Investments (US Dollars)

June 30, 2015

### Interest Rate Swaps<sup>2</sup> (December 31, 2014: (0.71)%) (Continued)

Notional Amount	CCY	Fund Pays	Fund Receives	Termination Date	Counterparty	Fair Value USD	% Net Assets
43,173,408	BRL	11.460%	1 Month BRCDI	04/01/2021	Morgan Stanley	\$ 931,792	0.05%
Interest Rate Swaps at positive fair value						2,815,625	0.14
Interest Rate Swaps at negative fair value						(8,405,010)	(0.43)
<b>Total Interest Rate Swaps</b>						<b>\$ (5,589,385)</b>	<b>(0.29)%</b>

### Options Purchased<sup>2</sup> (December 31, 2014: 0.29%)

Notional Amount	Investment	Expiry Date	Counterparty	Fair Value USD	% Net Assets
39,648,000	Call at 3.94 USD put ILS	22/12/2015	Citibank	\$ 357,149	0.02%
17,844,000	Call at 3.30 USD put PEN	20/01/2016	Citibank	273,013	0.01
17,620,000	Put at 3.42 EUR call BRL	24/09/2015	Deutsche Bank	235,586	0.01
39,982,000	Call at 16.13 USD put MXN	30/11/2015	Goldman Sachs	927,582	0.05
29,396,000	Put at 620.00 USD call CLP	22/12/2015	Goldman Sachs	296,664	0.01
17,990,000	Put at 16.90 EUR call MXN	13/10/2015	JPMorgan Chase	186,414	0.01
28,170,000	Put at 16.40 EUR call MXN	20/10/2015	JPMorgan Chase	131,826	0.01
18,755,000	Put at 4.07 EUR call PLN	26/11/2015	JPMorgan Chase	121,202	0.01
18,819,000	Put at 13,170.00 USD call IDR	17/09/2015	Standard Chartered Bank	124,205	0.01
<b>Total Options Purchased</b>				<b>\$ 2,653,641</b>	<b>0.14%</b>

### Options Written<sup>2</sup> (December 31, 2014: (0.17)%)

Notional Amount	Investment	Expiry Date	Counterparty	Fair Value USD	% Net Assets
(8,995,000)	Put at 3.38 EUR call BRL	06/07/2015	Bank of America	\$ (59,131)	(0.00)%
(8,995,000)	Put at 3.45 EUR call BRL	06/07/2015	Bank of America	(12,027)	(0.00)
(39,648,000)	Put at 3.64 USD call ILS	22/12/2015	Citibank	(351,361)	(0.02)
(17,844,000)	Put at 3.05 USD call PEN	20/01/2016	Citibank	(57,101)	(0.00)
(18,755,000)	Put at 4.00 EUR call PLN	26/11/2015	Deutsche Bank	(62,690)	(0.01)
(29,396,000)	Put at 620.00 USD call CLP	22/07/2015	Goldman Sachs	(41,272)	(0.00)
(39,982,000)	Put at 15.13 USD call MXN	30/11/2015	Goldman Sachs	(355,840)	(0.02)
(19,932,000)	Put at 13,145.00 USD call IDR	14/07/2015	JPMorgan Chase	(39,864)	(0.00)
(35,215,000)	Call at 1.13 EUR put USD	21/08/2015	JPMorgan Chase	(579,289)	(0.03)
(17,990,000)	Put at 16.40 EUR call MXN	13/10/2015	JPMorgan Chase	(78,173)	(0.01)
(28,170,000)	Put at 16.00 EUR call MXN	20/10/2015	JPMorgan Chase	(59,635)	(0.00)
<b>Total Options Written</b>				<b>\$ (1,696,383)</b>	<b>(0.09)%</b>

### Swaptions Purchased<sup>2</sup> (December 31, 2014: 0.06%)

Notional Amount	CCY	Investments	Expiry Date	Counterparty	Fair Value USD	% Net Assets
8,656,460,000	KRW	Put on 2.60 3 Month KSDA Index	25/11/2016	Bank of America	\$ 106,707	0.01%
8,656,460,000	KRW	Call on 2.60 3 Month KSDA Index	25/11/2016	Bank of America	225,831	0.01
17,312,930,000	KRW	Put on 2.56 3 Month KSDA Index	05/12/2016	Citibank	237,627	0.01
17,312,930,000	KRW	Call on 2.56 3 Month KSDA Index	05/12/2016	Citibank	418,446	0.02
22,997,925,000	KRW	Put on 2.59 3 Month KSDA Index	05/08/2017	JPMorgan Chase	372,148	0.02
22,997,925,000	KRW	Call on 2.59 3 Month KSDA Index	05/08/2017	JPMorgan Chase	588,427	0.03
<b>Total Swaptions Purchased</b>					<b>\$ 1,949,186</b>	<b>0.10%</b>

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

# Wellington Management Portfolios (Dublin) plc

## Emerging Local Debt Portfolio (Continued)

Schedule of Investments (US Dollars)

June 30, 2015

### Traded Forward Contracts - Open Positions<sup>2</sup> (December 31, 2014: (0.41)%)

Maturity Date	Amount Bought	Amount Sold	Counterparty	Unrealised Appreciation/ (Depreciation) USD	% Net Assets
31/07/2015 <sup>(H)</sup>	EUR 25,131,109	USD 28,119,117	State Street Bank	\$ (107,563)	(0.01) %
31/07/2015 <sup>(H)</sup>	GBP 54,046,839	USD 84,985,921	State Street Bank	(3,124)	(0.00)
31/07/2015 <sup>(H)</sup>	USD 1,087,981	EUR 973,190	State Street Bank	3,247	0.00
31/07/2015 <sup>(H)</sup>	USD 945,923	GBP 600,807	State Street Bank	1,220	0.00
23/07/2015	BRL 2,660,000	USD 855,581	Bank of America	(5,571)	(0.00)
13/07/2015	BRL 385,000	USD 122,611	Bank of America	844	0.00
08/07/2015	BRL 14,632,000	USD 4,617,495	Bank of America	82,665	0.00
06/07/2015	BRL 300,000	USD 94,607	Bank of America	1,829	0.00
06/07/2015	CLP 38,500,000	USD 61,630	Bank of America	(1,450)	(0.00)
16/09/2015	HUF 24,833,658,000	USD 89,704,010	Bank of America	(2,044,394)	(0.10)
23/07/2015	PEN 2,550,000	USD 802,391	Bank of America	(2,312)	(0.00)
13/07/2015	PEN 960,000	USD 303,701	Bank of America	(2,063)	(0.00)
08/07/2015	PEN 2,555,000	USD 808,289	Bank of America	(4,916)	(0.00)
06/07/2015	PEN 1,570,000	USD 495,737	Bank of America	(1,938)	(0.00)
16/09/2015	PLN 70,684,000	USD 19,161,008	Bank of America	(405,193)	(0.02)
16/09/2015	USD 14,091,524	AUD 18,320,000	Bank of America	68,381	0.00
23/07/2015	USD 124,263	CLP 79,000,000	Bank of America	974	0.00
13/07/2015	USD 61,137	CLP 38,400,000	Bank of America	1,152	0.00
16/09/2015	USD 39,588,135	CNY 247,315,000	Bank of America	(698,900)	(0.04)
23/07/2015	USD 184,642	COP 472,500,000	Bank of America	3,313	0.00
13/07/2015	USD 835,454	COP 2,153,800,000	Bank of America	7,967	0.00
09/07/2015	USD 277,739	COP 722,400,000	Bank of America	69	0.00
06/07/2015	USD 525,429	COP 1,347,200,000	Bank of America	7,429	0.00
08/07/2015	USD 3,836,127	EUR 3,409,000	Bank of America	37,527	0.00
16/09/2015	USD 14,173,237	GBP 9,175,000	Bank of America	(248,460)	(0.01)
17/09/2015	USD 25,058,541	MYR 93,744,000	Bank of America	348,425	0.02
31/07/2015	CZK 9,070,000	USD 371,153	Bank of Montreal	(274)	(0.00)
31/07/2015	ILS 2,105,000	USD 555,493	Bank of Montreal	2,547	0.00
24/07/2015	ILS 710,000	USD 187,740	Bank of Montreal	479	0.00
31/07/2015	MXN 950,000	USD 60,867	Bank of Montreal	(449)	(0.00)
24/07/2015	MXN 940,000	USD 61,303	Bank of Montreal	(1,490)	(0.00)
31/07/2015	SGD 665,000	USD 492,538	Bank of Montreal	1,118	0.00
29/07/2015	TRY 165,000	USD 61,296	Bank of Montreal	(200)	(0.00)
31/07/2015	USD 61,328	HUF 17,200,000	Bank of Montreal	583	0.00
24/07/2015	USD 690,466	HUF 188,400,000	Bank of Montreal	24,983	0.00
31/07/2015	USD 185,271	PLN 695,000	Bank of Montreal	613	0.00
24/07/2015	USD 186,951	PLN 685,000	Bank of Montreal	4,916	0.00
23/07/2015	USD 61,409	TRY 165,000	Bank of Montreal	208	0.00
15/07/2015	BRL 2,400,000	USD 752,965	Barclays Bank	16,092	0.00
13/07/2015	BRL 2,680,000	USD 857,463	Barclays Bank	1,915	0.00
29/07/2015	CZK 15,140,000	USD 622,350	Barclays Bank	(3,284)	(0.00)
27/07/2015	CZK 12,080,000	USD 496,519	Barclays Bank	(2,590)	(0.00)
16/07/2015	CZK 18,040,000	USD 745,022	Barclays Bank	(7,531)	(0.00)
15/07/2015	CZK 17,970,000	USD 739,604	Barclays Bank	(4,986)	(0.00)
07/07/2015	CZK 12,540,000	USD 508,610	Barclays Bank	3,971	0.00
02/07/2015	CZK 12,570,000	USD 503,019	Barclays Bank	10,765	0.00
01/07/2015	CZK 2,620,000	USD 104,211	Barclays Bank	2,879	0.00
16/07/2015	HKD 5,755,000	USD 742,250	Barclays Bank	78	0.00
15/07/2015	HKD 5,770,000	USD 744,210	Barclays Bank	54	0.00
27/07/2015	HUF 17,100,000	USD 61,458	Barclays Bank	(1,060)	(0.00)
15/07/2015	HUF 25,800,000	USD 93,077	Barclays Bank	(1,924)	(0.00)
29/07/2015	ILS 3,495,000	USD 925,313	Barclays Bank	1,214	0.00
27/07/2015	ILS 4,215,000	USD 1,122,431	Barclays Bank	(5,038)	(0.00)
16/07/2015	ILS 235,000	USD 61,149	Barclays Bank	1,147	0.00
15/07/2015	ILS 235,000	USD 61,433	Barclays Bank	863	0.00
10/07/2015	ILS 120,000	USD 31,243	Barclays Bank	567	0.00
08/07/2015	ILS 125,000	USD 32,584	Barclays Bank	552	0.00

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

# Wellington Management Portfolios (Dublin) plc

## Emerging Local Debt Portfolio (Continued)

Schedule of Investments (US Dollars)

June 30, 2015

### Traded Forward Contracts - Open Positions<sup>2</sup> (December 31, 2014: (0.41)%) (Continued)

Maturity Date	Amount Bought	Amount Sold	Counterparty	Unrealised Appreciation/ (Depreciation) USD	% Net Assets
06/07/2015	ILS 125,000	USD 32,453	Barclays Bank	\$ 683	0.00%
02/07/2015	ILS 125,000	USD 32,307	Barclays Bank	828	0.00
01/07/2015	ILS 125,000	USD 32,299	Barclays Bank	836	0.00
17/09/2015	MXN 86,630,000	USD 5,529,880	Barclays Bank	(38,576)	(0.00)
29/07/2015	MXN 950,000	USD 61,288	Barclays Bank	(861)	(0.00)
27/07/2015	MXN 1,900,000	USD 122,918	Barclays Bank	(2,047)	(0.00)
16/07/2015	MXN 490,000	USD 31,705	Barclays Bank	(508)	(0.00)
15/07/2015	MXN 490,000	USD 31,643	Barclays Bank	(443)	(0.00)
10/07/2015	MXN 12,030,000	USD 765,214	Barclays Bank	1,050	0.00
08/07/2015	MXN 12,080,000	USD 776,337	Barclays Bank	(6,778)	(0.00)
06/07/2015	MXN 1,450,000	USD 93,839	Barclays Bank	(1,453)	(0.00)
02/07/2015	MXN 9,130,000	USD 590,661	Barclays Bank	(8,786)	(0.00)
01/07/2015	MXN 3,990,000	USD 259,011	Barclays Bank	(4,719)	(0.00)
15/07/2015	PEN 2,540,000	USD 801,515	Barclays Bank	(3,660)	(0.00)
13/07/2015	PEN 2,520,000	USD 796,209	Barclays Bank	(4,409)	(0.00)
29/07/2015	SGD 1,000,000	USD 743,868	Barclays Bank	(1,506)	(0.00)
27/07/2015	SGD 1,000,000	USD 742,992	Barclays Bank	(608)	(0.00)
16/07/2015	SGD 1,000,000	USD 743,805	Barclays Bank	(1,303)	(0.00)
27/07/2015	TRY 165,000	USD 61,033	Barclays Bank	98	0.00
24/07/2015	TRY 165,000	USD 61,083	Barclays Bank	101	0.00
15/07/2015	TRY 1,760,000	USD 641,314	Barclays Bank	12,990	0.00
13/07/2015	TRY 1,785,000	USD 652,467	Barclays Bank	11,511	0.00
09/07/2015	TRY 2,050,000	USD 734,609	Barclays Bank	28,818	0.00
06/07/2015	TRY 1,925,000	USD 715,861	Barclays Bank	1,641	0.00
03/07/2015	TRY 1,250,000	USD 462,600	Barclays Bank	3,719	0.00
01/07/2015	TRY 1,415,000	USD 527,055	Barclays Bank	1,127	0.00
15/07/2015	USD 305,919	CLP 193,800,000	Barclays Bank	3,243	0.00
13/07/2015	USD 306,614	CLP 192,400,000	Barclays Bank	6,067	0.00
16/07/2015	USD 276,233	COP 705,500,000	Barclays Bank	5,273	0.00
13/07/2015	USD 282,062	COP 713,900,000	Barclays Bank	7,783	0.00
16/09/2015	USD 5,661,420	EUR 5,010,000	Barclays Bank	73,327	0.00
16/09/2015	USD 9,979,211	HUF 2,773,622,000	Barclays Bank	188,683	0.01
29/07/2015	USD 308,691	HUF 86,200,000	Barclays Bank	4,244	0.00
27/07/2015	USD 184,332	HUF 51,200,000	Barclays Bank	3,492	0.00
16/07/2015	USD 278,559	HUF 77,300,000	Barclays Bank	5,460	0.00
10/07/2015	USD 277,292	HUF 77,800,000	Barclays Bank	2,386	0.00
08/07/2015	USD 218,402	HUF 60,300,000	Barclays Bank	5,323	0.00
06/07/2015	USD 472,976	HUF 132,100,000	Barclays Bank	6,160	0.00
02/07/2015	USD 469,467	HUF 132,600,000	Barclays Bank	844	0.00
01/07/2015	USD 532,851	HUF 151,100,000	Barclays Bank	(1,154)	(0.00)
13/07/2015	USD 60,853	IDR 813,000,000	Barclays Bank	(25)	(0.00)
13/07/2015	USD 216,021	KRW 240,280,000	Barclays Bank	988	0.00
13/07/2015	USD 246,253	MYR 920,000	Barclays Bank	2,293	0.00
16/09/2015	USD 14,717,485	PLN 54,582,000	Barclays Bank	234,294	0.01
29/07/2015	USD 434,303	PLN 1,620,000	Barclays Bank	3,854	0.00
27/07/2015	USD 656,931	PLN 2,450,000	Barclays Bank	5,908	0.00
16/07/2015	USD 31,161	PLN 115,000	Barclays Bank	594	0.00
15/07/2015	USD 31,198	PLN 115,000	Barclays Bank	630	0.00
10/07/2015	USD 30,849	PLN 115,000	Barclays Bank	277	0.00
08/07/2015	USD 32,508	PLN 120,000	Barclays Bank	605	0.00
06/07/2015	USD 32,393	PLN 120,000	Barclays Bank	489	0.00
02/07/2015	USD 31,926	PLN 120,000	Barclays Bank	18	0.00
01/07/2015	USD 467,476	PLN 1,775,000	Barclays Bank	(4,486)	(0.00)
10/07/2015	ZAR 9,240,000	USD 729,368	Barclays Bank	30,841	0.00
02/07/2015	ZAR 6,850,000	USD 560,163	Barclays Bank	4,192	0.00
01/07/2015	ZAR 6,800,000	USD 555,178	Barclays Bank	5,058	0.00
16/09/2015	USD 12,323,336	PEN 39,447,000	BNP Paribas	44,828	0.00

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

# Wellington Management Portfolios (Dublin) plc

## Emerging Local Debt Portfolio (Continued)

Schedule of Investments (US Dollars)

June 30, 2015

### Traded Forward Contracts - Open Positions<sup>2</sup> (December 31, 2014: (0.41)%) (Continued)

Maturity Date	Amount Bought	Amount Sold	Counterparty	Unrealised Appreciation/ (Depreciation) USD	% Net Assets
21/12/2015	EGP 18,810,000	USD 2,360,100	Citibank	\$ (44,490)	(0.00) %
15/09/2015	EGP 18,935,000	USD 2,424,456	Citibank	2,315	0.00
24/12/2015	ILS 64,103,000	USD 16,980,927	Citibank	36,633	0.00
16/09/2015	INR 3,184,370,000	USD 48,968,460	Citibank	469,090	0.03
03/09/2015	KZT 559,615,000	USD 2,892,067	Citibank	49,894	0.00
01/04/2016	NGN 955,594,000	USD 3,738,028	Citibank	364,104	0.02
22/01/2016	PEN 26,910,000	USD 8,579,627	Citibank	(342,470)	(0.02)
16/09/2015	TRY 57,783,000	USD 20,495,877	Citibank	608,445	0.04
16/09/2015	USD 10,930,236	IDR 148,214,000,000	Citibank	(7,798)	(0.00)
16/09/2015	USD 1,997,987	KRW 2,228,055,000	Citibank	7,183	0.00
26/02/2016	USD 2,194,101	NGN 498,061,000	Citibank	29,547	0.00
02/09/2015	USD 2,704,566	NGN 588,243,000	Citibank	(98,928)	(0.01)
26/08/2015	USD 2,136,364	NGN 451,841,000	Citibank	(29,882)	(0.00)
27/08/2015	USD 11,154,184	RUB 609,130,000	Citibank	440,269	0.02
16/09/2015	ZAR 650,176,000	USD 51,734,713	Citibank	1,130,097	0.06
16/09/2015	USD 17,555,364	HUF 4,886,360,000	Credit Suisse	307,142	0.02
17/09/2015	USD 5,911,178	MXN 91,656,000	Credit Suisse	101,285	0.01
16/09/2015	USD 18,111,113	RUB 1,023,459,000	Credit Suisse	226,573	0.01
30/11/2015	PLN 11,990,000	USD 3,235,556	Deutsche Bank	(60,027)	(0.00)
16/09/2015	RUB 565,170,000	USD 8,360,503	Deutsche Bank	1,515,618	0.09
27/08/2015	RUB 4,784,622,000	USD 88,578,633	Deutsche Bank	(4,422,487)	(0.23)
30/11/2015	USD 3,260,825	EUR 2,875,000	Deutsche Bank	49,876	0.00
17/09/2015	USD 9,113,064	MYR 34,551,000	Deutsche Bank	5,717	0.00
01/04/2016	USD 4,132,298	NGN 955,594,000	Deutsche Bank	30,166	0.00
16/09/2015	USD 19,205,994	RUB 1,083,026,000	Deutsche Bank	280,545	0.01
27/08/2015	USD 34,099,283	RUB 1,888,303,000	Deutsche Bank	886,146	0.06
08/07/2015	USD 45,087,813	RUB 2,434,787,000	Deutsche Bank	1,487,471	0.09
31/12/2015	EGP 18,810,000	USD 2,366,038	Goldman Sachs	(59,942)	(0.00)
02/12/2015	MXN 408,250,000	USD 26,173,227	Goldman Sachs	(436,693)	(0.02)
16/09/2015	TRY 29,220,000	USD 10,506,483	Goldman Sachs	165,657	0.01
16/09/2015	USD 37,256,363	IDR 508,735,630,000	Goldman Sachs	(287,779)	(0.01)
16/09/2015	AUD 18,320,000	USD 13,977,610	HSBC	45,533	0.00
15/09/2015	EGP 18,935,000	USD 2,433,820	HSBC	(7,050)	(0.00)
17/07/2015	EUR 128,000	USD 135,856	HSBC	6,790	0.00
17/09/2015	MYR 68,118,000	USD 18,057,897	HSBC	(102,576)	(0.01)
16/09/2015	PHP 1,304,130,000	USD 28,737,990	HSBC	57,108	0.00
21/08/2015	RUB 2,157,948,000	USD 41,623,069	HSBC	(3,591,189)	(0.20)
16/09/2015	USD 10,614,144	RUB 601,079,000	HSBC	110,528	0.01
16/09/2015	USD 30,025,228	SGD 40,465,000	HSBC	5,687	0.00
31/07/2015	USD 776,800	TRY 2,100,000	HSBC	(345)	(0.00)
31/07/2015	ZAR 84,540,000	USD 6,928,883	HSBC	1,441	0.00
20/07/2015	BRL 1,145,000	USD 364,673	JPMorgan Chase	1,596	0.00
17/07/2015	BRL 2,505,000	USD 798,916	JPMorgan Chase	3,231	0.00
01/07/2015	BRL 300,000	USD 93,443	JPMorgan Chase	3,131	0.00
01/07/2015	CLP 141,800,000	USD 229,013	JPMorgan Chase	(7,287)	(0.00)
03/08/2015	CZK 15,170,000	USD 620,889	JPMorgan Chase	(547)	(0.00)
23/07/2015	CZK 20,780,000	USD 863,785	JPMorgan Chase	(14,185)	(0.00)
20/07/2015	CZK 9,010,000	USD 371,779	JPMorgan Chase	(3,419)	(0.00)
13/07/2015	CZK 5,960,000	USD 244,644	JPMorgan Chase	(1,005)	(0.00)
17/07/2015	EUR 9,722,000	USD 10,318,639	JPMorgan Chase	515,704	0.03
23/07/2015	HKD 5,775,000	USD 745,003	JPMorgan Chase	(101)	(0.00)
20/07/2015	HKD 2,405,000	USD 310,222	JPMorgan Chase	(7)	(0.00)
17/07/2015	HKD 5,755,000	USD 742,363	JPMorgan Chase	(36)	(0.00)
20/07/2015	HUF 8,800,000	USD 31,693	JPMorgan Chase	(606)	(0.00)
27/07/2015	IDR 9,962,000,000	USD 747,505	JPMorgan Chase	(4,154)	(0.00)
23/07/2015	IDR 3,304,000,000	USD 246,899	JPMorgan Chase	(111)	(0.00)
22/07/2015	IDR 135,907,000,000	USD 10,153,679	JPMorgan Chase	243	0.00

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

# Wellington Management Portfolios (Dublin) plc

## Emerging Local Debt Portfolio (Continued)

Schedule of Investments (US Dollars)

June 30, 2015

### Traded Forward Contracts - Open Positions<sup>2</sup> (December 31, 2014: (0.41)%) (Continued)

Maturity Date	Amount Bought	Amount Sold	Counterparty	Unrealised Appreciation/ (Depreciation) USD	% Net Assets
24/12/2015	ILS 6,787,000	USD 1,797,881	JPMorgan Chase	\$ 3,879	0.00%
03/08/2015	ILS 3,290,000	USD 870,781	JPMorgan Chase	1,413	0.00
23/07/2015	ILS 480,000	USD 125,535	JPMorgan Chase	1,711	0.00
20/07/2015	ILS 470,000	USD 122,467	JPMorgan Chase	2,127	0.00
17/07/2015	ILS 120,000	USD 31,305	JPMorgan Chase	506	0.00
13/07/2015	ILS 120,000	USD 31,392	JPMorgan Chase	419	0.00
09/07/2015	ILS 120,000	USD 31,031	JPMorgan Chase	780	0.00
06/07/2015	ILS 125,000	USD 32,507	JPMorgan Chase	628	0.00
03/08/2015	INR 3,910,000	USD 61,008	JPMorgan Chase	148	0.00
31/07/2015	INR 3,910,000	USD 61,252	JPMorgan Chase	(67)	(0.00)
29/07/2015	INR 3,920,000	USD 61,428	JPMorgan Chase	(66)	(0.00)
27/07/2015	INR 7,840,000	USD 122,797	JPMorgan Chase	(36)	(0.00)
23/07/2015	INR 3,930,000	USD 61,637	JPMorgan Chase	(61)	(0.00)
15/07/2015	INR 2,030,000	USD 31,578	JPMorgan Chase	269	0.00
29/07/2015	KRW 68,250,000	USD 61,324	JPMorgan Chase	(269)	(0.00)
27/07/2015	KRW 136,000,000	USD 122,543	JPMorgan Chase	(875)	(0.00)
03/09/2015	KZT 897,900,000	USD 4,640,310	JPMorgan Chase	80,055	0.00
22/10/2015	MXN 114,373,000	USD 7,329,817	JPMorgan Chase	(97,901)	(0.00)
03/08/2015	MXN 960,000	USD 61,197	JPMorgan Chase	(156)	(0.00)
23/07/2015	MXN 940,000	USD 61,225	JPMorgan Chase	(1,408)	(0.00)
20/07/2015	MXN 3,810,000	USD 246,397	JPMorgan Chase	(3,893)	(0.00)
17/07/2015	MXN 490,000	USD 31,660	JPMorgan Chase	(465)	(0.00)
13/07/2015	MXN 4,310,000	USD 276,128	JPMorgan Chase	(1,658)	(0.00)
09/07/2015	MXN 4,340,000	USD 275,947	JPMorgan Chase	514	0.00
06/07/2015	MXN 1,450,000	USD 93,448	JPMorgan Chase	(1,062)	(0.00)
20/07/2015	PEN 1,760,000	USD 554,637	JPMorgan Chase	(2,188)	(0.00)
17/07/2015	PEN 2,535,000	USD 799,937	JPMorgan Chase	(3,881)	(0.00)
01/07/2015	PEN 1,575,000	USD 496,845	JPMorgan Chase	(1,188)	(0.00)
24/07/2015	PHP 30,930,000	USD 685,612	JPMorgan Chase	(620)	(0.00)
17/07/2015	PHP 8,400,000	USD 185,226	JPMorgan Chase	866	0.00
16/07/2015	PHP 30,750,000	USD 676,568	JPMorgan Chase	4,693	0.00
09/07/2015	PHP 32,980,000	USD 726,064	JPMorgan Chase	4,842	0.00
08/07/2015	PHP 11,110,000	USD 245,303	JPMorgan Chase	930	0.00
06/07/2015	PHP 44,650,000	USD 993,489	JPMorgan Chase	(3,718)	(0.00)
03/07/2015	PHP 22,180,000	USD 496,830	JPMorgan Chase	(5,019)	(0.00)
27/10/2015	PLN 16,730,000	USD 4,506,809	JPMorgan Chase	(72,177)	(0.00)
31/07/2015	PLN 32,230,000	USD 8,638,009	JPMorgan Chase	(74,662)	(0.00)
20/07/2015	PLN 570,000	USD 153,667	JPMorgan Chase	(2,176)	(0.00)
13/07/2015	PLN 115,000	USD 30,963	JPMorgan Chase	(394)	(0.00)
09/07/2015	PLN 115,000	USD 30,695	JPMorgan Chase	(122)	(0.00)
16/09/2015	RON 127,234,000	USD 32,045,638	JPMorgan Chase	(431,355)	(0.02)
16/09/2015	RUB 2,157,948,000	USD 38,557,163	JPMorgan Chase	(847,878)	(0.05)
27/08/2015	RUB 3,464,728,000	USD 65,000,605	JPMorgan Chase	(4,059,917)	(0.22)
03/08/2015	SGD 1,005,000	USD 744,381	JPMorgan Chase	1,638	0.00
16/09/2015	THB 3,233,564,000	USD 95,512,155	JPMorgan Chase	(10,556)	(0.00)
15/07/2015	THB 1,070,000	USD 31,713	JPMorgan Chase	(47)	(0.00)
13/07/2015	THB 1,060,000	USD 31,500	JPMorgan Chase	(127)	(0.00)
06/07/2015	THB 1,080,000	USD 32,072	JPMorgan Chase	(99)	(0.00)
22/07/2015	TRY 165,000	USD 60,667	JPMorgan Chase	551	0.00
20/07/2015	TRY 2,605,000	USD 942,549	JPMorgan Chase	24,512	0.00
10/07/2015	TRY 420,000	USD 150,839	JPMorgan Chase	5,526	0.00
08/07/2015	TRY 745,000	USD 276,342	JPMorgan Chase	1,178	0.00
06/07/2015	TRY 585,000	USD 215,899	JPMorgan Chase	2,146	0.00
06/07/2015	TWD 23,040,000	USD 748,502	JPMorgan Chase	(1,875)	(0.00)
03/07/2015	TWD 5,100,000	USD 165,289	JPMorgan Chase	(3)	(0.00)
16/09/2015	USD 14,282,625	CAD 17,500,000	JPMorgan Chase	279,421	0.01
20/07/2015	USD 1,165,998	CLP 745,000,000	JPMorgan Chase	3,010	0.00

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

# Wellington Management Portfolios (Dublin) plc

## Emerging Local Debt Portfolio (Continued)

Schedule of Investments (US Dollars)

June 30, 2015

### Traded Forward Contracts - Open Positions<sup>2</sup> (December 31, 2014: (0.41)%) (Continued)

Maturity Date	Amount Bought	Amount Sold	Counterparty	Unrealised Appreciation/ (Depreciation) USD	% Net Assets
17/07/2015	USD 60,801	CLP 38,700,000	JPMorgan Chase	\$ 371	0.00%
21/07/2015	USD 1,533,329	COP 3,911,500,000	JPMorgan Chase	31,889	0.00
17/07/2015	USD 277,538	COP 708,000,000	JPMorgan Chase	5,648	0.00
01/07/2015	USD 31,903	COP 81,800,000	JPMorgan Chase	437	0.00
27/10/2015	USD 4,536,137	EUR 4,060,000	JPMorgan Chase	4,508	0.00
22/10/2015	USD 7,486,133	EUR 6,937,000	JPMorgan Chase	(256,001)	(0.01)
16/09/2015	USD 6,879,815	EUR 6,113,000	JPMorgan Chase	61,449	0.00
25/08/2015	USD 7,346,855	EUR 6,584,000	JPMorgan Chase	5,569	0.00
03/08/2015	USD 60,845	HUF 17,200,000	JPMorgan Chase	105	0.00
23/07/2015	USD 185,080	HUF 51,200,000	JPMorgan Chase	4,222	0.00
20/07/2015	USD 339,843	HUF 94,400,000	JPMorgan Chase	6,363	0.00
17/07/2015	USD 215,798	HUF 59,900,000	JPMorgan Chase	4,178	0.00
13/07/2015	USD 704,717	HUF 196,300,000	JPMorgan Chase	11,143	0.00
09/07/2015	USD 697,888	HUF 196,500,000	JPMorgan Chase	3,540	0.00
06/07/2015	USD 722,453	HUF 200,600,000	JPMorgan Chase	13,572	0.00
22/07/2015	USD 5,194,773	IDR 69,182,000,000	JPMorgan Chase	26,028	0.00
15/07/2015	USD 61,106	IDR 819,000,000	JPMorgan Chase	(191)	(0.00)
13/07/2015	USD 60,046	IDR 809,000,000	JPMorgan Chase	(533)	(0.00)
10/07/2015	USD 59,765	IDR 807,000,000	JPMorgan Chase	(710)	(0.00)
09/07/2015	USD 60,433	IDR 817,000,000	JPMorgan Chase	(806)	(0.00)
08/07/2015	USD 60,940	IDR 818,000,000	JPMorgan Chase	(380)	(0.00)
06/07/2015	USD 184,836	IDR 2,459,000,000	JPMorgan Chase	467	0.00
03/07/2015	USD 61,593	IDR 819,000,000	JPMorgan Chase	170	0.00
22/07/2015	USD 61,008	INR 3,910,000	JPMorgan Chase	(265)	(0.00)
20/07/2015	USD 121,827	INR 7,870,000	JPMorgan Chase	(1,542)	(0.00)
17/07/2015	USD 31,485	INR 2,030,000	JPMorgan Chase	(352)	(0.00)
13/07/2015	USD 60,206	INR 3,880,000	JPMorgan Chase	(684)	(0.00)
09/07/2015	USD 61,099	INR 3,940,000	JPMorgan Chase	(772)	(0.00)
06/07/2015	USD 61,291	INR 3,930,000	JPMorgan Chase	(423)	(0.00)
03/07/2015	USD 62,085	INR 3,970,000	JPMorgan Chase	(258)	(0.00)
03/08/2015	USD 308,057	KRW 345,240,000	JPMorgan Chase	(744)	(0.00)
31/07/2015	USD 305,505	KRW 343,250,000	JPMorgan Chase	(1,540)	(0.00)
23/07/2015	USD 187,096	KRW 206,750,000	JPMorgan Chase	2,116	0.00
22/07/2015	USD 777,647	KRW 858,950,000	JPMorgan Chase	9,124	0.00
20/07/2015	USD 1,539,155	KRW 1,727,890,000	JPMorgan Chase	(6,906)	(0.00)
17/07/2015	USD 215,441	KRW 240,540,000	JPMorgan Chase	197	0.00
16/07/2015	USD 214,733	KRW 239,170,000	JPMorgan Chase	710	0.00
15/07/2015	USD 214,940	KRW 239,830,000	JPMorgan Chase	321	0.00
13/07/2015	USD 700,891	KRW 786,260,000	JPMorgan Chase	(2,752)	(0.00)
09/07/2015	USD 705,229	KRW 793,100,000	JPMorgan Chase	(4,608)	(0.00)
08/07/2015	USD 215,552	KRW 240,190,000	JPMorgan Chase	528	0.00
06/07/2015	USD 1,187,757	KRW 1,317,030,000	JPMorgan Chase	8,159	0.00
03/07/2015	USD 713,959	KRW 796,850,000	JPMorgan Chase	(247)	(0.00)
02/07/2015	USD 464,098	KRW 517,330,000	JPMorgan Chase	312	0.00
17/09/2015	USD 18,834,700	MXN 291,887,000	JPMorgan Chase	332,559	0.02
03/08/2015	USD 306,335	MYR 1,160,000	JPMorgan Chase	(705)	(0.00)
31/07/2015	USD 550,261	MYR 2,090,000	JPMorgan Chase	(3,086)	(0.00)
29/07/2015	USD 308,248	MYR 1,160,000	JPMorgan Chase	1,074	0.00
27/07/2015	USD 554,841	MYR 2,090,000	JPMorgan Chase	1,302	0.00
23/07/2015	USD 306,691	MYR 1,150,000	JPMorgan Chase	2,006	0.00
22/07/2015	USD 807,059	MYR 3,000,000	JPMorgan Chase	12,160	0.00
20/07/2015	USD 1,848,963	MYR 6,960,000	JPMorgan Chase	4,477	0.00
16/07/2015	USD 247,294	MYR 930,000	JPMorgan Chase	747	0.00
15/07/2015	USD 247,789	MYR 930,000	JPMorgan Chase	1,220	0.00
13/07/2015	USD 731,733	MYR 2,750,000	JPMorgan Chase	2,505	0.00
09/07/2015	USD 697,668	MYR 2,630,000	JPMorgan Chase	19	0.00
08/07/2015	USD 215,216	MYR 800,000	JPMorgan Chase	3,029	0.00

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

# Wellington Management Portfolios (Dublin) plc

## Emerging Local Debt Portfolio (Continued)

Schedule of Investments (US Dollars)

June 30, 2015

### Traded Forward Contracts - Open Positions<sup>2</sup> (December 31, 2014: (0.41)%) (Continued)

Maturity Date	Amount Bought	Amount Sold	Counterparty	Unrealised Appreciation/ (Depreciation) USD	% Net Assets
06/07/2015	USD 809,224	MYR 2,990,000	JPMorgan Chase	\$ 16,367	0.00%
03/07/2015	USD 713,070	MYR 2,640,000	JPMorgan Chase	13,277	0.00
02/07/2015	USD 462,749	MYR 1,700,000	JPMorgan Chase	12,179	0.00
26/02/2016	USD 1,736,549	NGN 398,538,000	JPMorgan Chase	4,518	0.00
26/08/2015	USD 4,949,232	NGN 1,058,875,000	JPMorgan Chase	(127,297)	(0.01)
31/07/2015	USD 61,291	PHP 2,770,000	JPMorgan Chase	(34)	(0.00)
29/07/2015	USD 61,274	PHP 2,770,000	JPMorgan Chase	(58)	(0.00)
27/07/2015	USD 186,302	PHP 8,420,000	JPMorgan Chase	(145)	(0.00)
20/07/2015	USD 126,469	PHP 5,520,000	JPMorgan Chase	4,197	0.00
15/07/2015	USD 31,429	PHP 1,430,000	JPMorgan Chase	(254)	(0.00)
10/07/2015	USD 30,874	PHP 1,400,000	JPMorgan Chase	(151)	(0.00)
03/08/2015	USD 186,026	PLN 700,000	JPMorgan Chase	55	0.00
23/07/2015	USD 60,982	PLN 225,000	JPMorgan Chase	1,188	0.00
20/07/2015	USD 31,132	PLN 115,000	JPMorgan Chase	568	0.00
17/07/2015	USD 31,143	PLN 115,000	JPMorgan Chase	577	0.00
08/07/2015	USD 784,274	PLN 2,895,000	JPMorgan Chase	14,614	0.00
21/08/2015	USD 38,895,963	RUB 2,157,948,000	JPMorgan Chase	864,081	0.04
30/07/2015	USD 243,293	RUB 13,650,000	JPMorgan Chase	903	0.00
29/07/2015	USD 486,518	RUB 27,120,000	JPMorgan Chase	4,750	0.00
27/07/2015	USD 366,547	RUB 20,280,000	JPMorgan Chase	6,013	0.00
24/07/2015	USD 123,597	RUB 6,770,000	JPMorgan Chase	3,103	0.00
22/07/2015	USD 122,218	RUB 6,700,000	JPMorgan Chase	2,880	0.00
20/07/2015	USD 1,468,580	RUB 79,970,000	JPMorgan Chase	43,092	0.00
17/07/2015	USD 738,574	RUB 40,400,000	JPMorgan Chase	17,608	0.00
16/07/2015	USD 247,464	RUB 13,660,000	JPMorgan Chase	3,598	0.00
15/07/2015	USD 544,473	RUB 30,280,000	JPMorgan Chase	3,692	0.00
13/07/2015	USD 250,400	RUB 13,690,000	JPMorgan Chase	5,719	0.00
10/07/2015	USD 729,942	RUB 41,090,000	JPMorgan Chase	(5,303)	(0.00)
09/07/2015	USD 243,932	RUB 13,870,000	JPMorgan Chase	(4,346)	(0.00)
08/07/2015	USD 15,306,072	RUB 829,283,000	JPMorgan Chase	455,893	0.02
06/07/2015	USD 365,314	RUB 20,000,000	JPMorgan Chase	6,894	0.00
03/08/2015	USD 432,801	THB 14,670,000	JPMorgan Chase	(1,066)	(0.00)
31/07/2015	USD 555,482	THB 18,810,000	JPMorgan Chase	(884)	(0.00)
29/07/2015	USD 61,489	THB 2,080,000	JPMorgan Chase	(38)	(0.00)
27/07/2015	USD 369,917	THB 12,530,000	JPMorgan Chase	(750)	(0.00)
23/07/2015	USD 61,350	THB 2,070,000	JPMorgan Chase	106	0.00
22/07/2015	USD 92,312	THB 3,110,000	JPMorgan Chase	295	0.00
20/07/2015	USD 63,353	THB 2,140,000	JPMorgan Chase	32	0.00
17/07/2015	USD 31,671	THB 1,070,000	JPMorgan Chase	7	0.00
16/07/2015	USD 31,676	THB 1,070,000	JPMorgan Chase	10	0.00
13/07/2015	USD 31,368	THB 1,060,000	JPMorgan Chase	(5)	(0.00)
10/07/2015	USD 303,984	THB 10,310,000	JPMorgan Chase	(1,191)	(0.00)
09/07/2015	USD 705,727	THB 24,030,000	JPMorgan Chase	(5,583)	(0.00)
08/07/2015	USD 217,060	THB 7,330,000	JPMorgan Chase	77	0.00
06/07/2015	USD 527,195	THB 17,830,000	JPMorgan Chase	(646)	(0.00)
03/07/2015	USD 1,312,389	THB 44,310,000	JPMorgan Chase	492	0.00
02/07/2015	USD 530,110	THB 17,980,000	JPMorgan Chase	(2,229)	(0.00)
31/07/2015	USD 247,170	TWD 7,665,000	JPMorgan Chase	(1,278)	(0.00)
27/07/2015	USD 164,403	TWD 5,085,000	JPMorgan Chase	(408)	(0.00)
23/07/2015	USD 249,593	TWD 7,660,000	JPMorgan Chase	1,337	0.00
23/07/2015	ZAR 3,030,000	USD 247,977	JPMorgan Chase	755	0.00
13/07/2015	ZAR 3,070,000	USD 244,864	JPMorgan Chase	7,586	0.00
02/09/2015	BRL 185,418,000	USD 58,024,057	Morgan Stanley	351,412	0.02
13/07/2015	CZK 18,010,000	USD 746,385	Morgan Stanley	(10,156)	(0.00)
13/07/2015	HKD 5,730,000	USD 739,064	Morgan Stanley	42	0.00
13/07/2015	HUF 25,800,000	USD 93,387	Morgan Stanley	(2,229)	(0.00)
13/07/2015	ILS 120,000	USD 31,404	Morgan Stanley	406	0.00

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



# Wellington Management Portfolios (Dublin) plc

## Emerging Local Debt Portfolio (Continued)

Schedule of Investments (US Dollars)

June 30, 2015

### Traded Forward Contracts - Open Positions<sup>2</sup> (December 31, 2014: (0.41)%) (Continued)

Maturity Date	Amount Bought	Amount Sold	Counterparty	Unrealised Appreciation/ (Depreciation) USD	% Net Assets
13/07/2015	MXN 490,000	USD 31,621	Morgan Stanley	\$ (417)	(0.00) %
13/07/2015	TRY 1,785,000	USD 645,490	Morgan Stanley	18,489	0.00
02/09/2015	USD 3,101,264	BRL 9,938,000	Morgan Stanley	(27,534)	(0.00)
16/09/2015	USD 17,012,486	HUF 4,746,293,000	Morgan Stanley	258,682	0.01
17/09/2015	USD 22,967,080	MXN 356,998,000	Morgan Stanley	337,682	0.02
16/09/2015	USD 4,916,500	PLN 18,188,000	Morgan Stanley	90,361	0.01
13/07/2015	USD 94,110	PLN 345,000	Morgan Stanley	2,400	0.00
08/07/2015	USD 45,890,271	RUB 2,487,847,000	Morgan Stanley	1,339,771	0.08
16/09/2015	USD 14,033,799	NZD 19,645,000	National Australia Bank	833,271	0.04
17/09/2015	MXN 648,933,000	USD 41,410,066	Royal Bank of Canada	(275,483)	(0.01)
15/12/2015	KZT 946,100,000	USD 4,742,356	Royal Bank of Scotland	8,127	0.00
03/09/2015	KZT 388,885,000	USD 2,006,631	Royal Bank of Scotland	37,783	0.00
03/08/2015	BRL 2,135,000	USD 672,865	Standard Chartered Bank	6,790	0.00
27/07/2015	BRL 5,000,000	USD 1,595,979	Standard Chartered Bank	(427)	(0.00)
22/07/2015	BRL 950,000	USD 307,294	Standard Chartered Bank	(3,614)	(0.00)
10/07/2015	BRL 290,000	USD 91,714	Standard Chartered Bank	1,375	0.00
06/07/2015	BRL 300,000	USD 93,342	Standard Chartered Bank	3,095	0.00
16/09/2015	CLP 9,139,993,000	USD 14,489,067	Standard Chartered Bank	(297,780)	(0.01)
06/07/2015	CLP 38,400,000	USD 61,391	Standard Chartered Bank	(1,368)	(0.00)
27/07/2015	COP 1,741,800,000	USD 681,722	Standard Chartered Bank	(13,578)	(0.00)
03/08/2015	PEN 2,550,000	USD 795,384	Standard Chartered Bank	3,438	0.00
27/07/2015	PEN 4,745,000	USD 1,487,810	Standard Chartered Bank	113	0.00
22/07/2015	PEN 875,000	USD 275,851	Standard Chartered Bank	(1,275)	(0.00)
10/07/2015	PEN 2,510,000	USD 792,798	Standard Chartered Bank	(3,802)	(0.00)
06/07/2015	PEN 525,000	USD 165,406	Standard Chartered Bank	(282)	(0.00)
01/07/2015	TWD 15,300,000	USD 499,592	Standard Chartered Bank	(3,716)	(0.00)
03/08/2015	USD 244,660	CLP 157,500,000	Standard Chartered Bank	(881)	(0.00)
27/07/2015	USD 598,204	CLP 380,100,000	Standard Chartered Bank	5,239	0.00
22/07/2015	USD 743,738	CLP 470,600,000	Standard Chartered Bank	9,243	0.00
16/09/2015	USD 70,484,823	COP 180,761,413,000	Standard Chartered Bank	1,532,491	0.09
03/08/2015	USD 184,032	COP 482,900,000	Standard Chartered Bank	(1,060)	(0.00)
27/07/2015	USD 184,666	COP 475,700,000	Standard Chartered Bank	2,191	0.00
22/07/2015	USD 461,551	COP 1,172,800,000	Standard Chartered Bank	11,419	0.00
10/07/2015	USD 92,299	COP 242,100,000	Standard Chartered Bank	(747)	(0.00)
06/07/2015	USD 777,730	COP 1,987,100,000	Standard Chartered Bank	13,687	0.00
01/07/2015	USD 61,643	IDR 818,000,000	Standard Chartered Bank	289	0.00
01/07/2015	USD 61,848	INR 3,970,000	Standard Chartered Bank	(495)	(0.00)
10/07/2015	USD 211,089	KRW 237,370,000	Standard Chartered Bank	(1,355)	(0.00)
01/07/2015	USD 465,146	KRW 516,940,000	Standard Chartered Bank	1,710	0.00
10/07/2015	USD 208,581	MYR 790,000	Standard Chartered Bank	(961)	(0.00)
01/07/2015	USD 526,029	MYR 1,930,000	Standard Chartered Bank	14,500	0.00
02/09/2015	BRL 45,145,000	USD 13,747,792	State Street Bank	465,286	0.02
31/07/2015	BRL 1,355,000	USD 427,998	State Street Bank	3,799	0.00
29/07/2015	BRL 2,110,000	USD 668,144	State Street Bank	4,713	0.00
24/07/2015	BRL 1,525,000	USD 490,669	State Street Bank	(3,520)	(0.00)
16/07/2015	BRL 195,000	USD 61,905	State Street Bank	559	0.00
09/07/2015	BRL 1,170,000	USD 365,968	State Street Bank	9,730	0.00
08/07/2015	BRL 1,080,000	USD 342,966	State Street Bank	3,957	0.00
02/07/2015	BRL 300,000	USD 93,038	State Street Bank	3,537	0.00
16/09/2015	CLP 9,139,992,000	USD 14,359,091	State Street Bank	(167,805)	(0.01)
06/07/2015	CLP 38,700,000	USD 61,782	State Street Bank	(1,290)	(0.00)
02/07/2015	CLP 38,300,000	USD 61,650	State Street Bank	(1,762)	(0.00)
16/09/2015	COP 54,092,300,000	USD 20,990,415	State Street Bank	(356,641)	(0.02)
03/07/2015	CZK 4,160,000	USD 165,412	State Street Bank	4,625	0.00
22/07/2015	HKD 1,905,000	USD 245,724	State Street Bank	(3)	(0.00)
24/07/2015	IDR 3,300,000,000	USD 247,562	State Street Bank	(1,135)	(0.00)
22/07/2015	ILS 235,000	USD 61,501	State Street Bank	796	0.00

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

# Wellington Management Portfolios (Dublin) plc

## Emerging Local Debt Portfolio (Continued)

Schedule of Investments (US Dollars)

June 30, 2015

### Traded Forward Contracts - Open Positions<sup>2</sup> (December 31, 2014: (0.41)%) (Continued)

<i>Maturity Date</i>	<i>Amount Bought</i>	<i>Amount Sold</i>	<i>Counterparty</i>	<i>Unrealised Appreciation/ (Depreciation) USD</i>	<i>% Net Assets</i>
03/07/2015	ILS 125,000	USD 32,311	State Street Bank	\$ 824	0.00%
24/07/2015	INR 15,730,000	USD 246,706	State Street Bank	(282)	(0.00)
17/09/2015	MXN 94,830,000	USD 6,095,593	State Street Bank	(84,507)	(0.00)
22/07/2015	MXN 4,280,000	USD 280,164	State Street Bank	(7,784)	(0.00)
03/07/2015	MXN 5,310,000	USD 342,277	State Street Bank	(3,883)	(0.00)
03/08/2015	PEN 1,765,000	USD 553,899	State Street Bank	(989)	(0.00)
31/07/2015	PEN 2,365,000	USD 742,660	State Street Bank	(1,474)	(0.00)
24/07/2015	PEN 980,000	USD 307,789	State Street Bank	(351)	(0.00)
16/07/2015	PEN 2,535,000	USD 800,063	State Street Bank	(3,893)	(0.00)
09/07/2015	PEN 975,000	USD 307,960	State Street Bank	(1,433)	(0.00)
06/07/2015	PEN 790,000	USD 249,251	State Street Bank	(778)	(0.00)
02/07/2015	PEN 1,775,000	USD 559,937	State Street Bank	(1,339)	(0.00)
23/07/2015	PHP 8,390,000	USD 186,652	State Street Bank	(834)	(0.00)
20/07/2015	TRY 585,000	USD 213,636	State Street Bank	3,535	0.00
02/07/2015	TRY 750,000	USD 277,580	State Street Bank	2,293	0.00
02/09/2015	USD 81,231,504	BRL 265,164,000	State Street Bank	(2,250,533)	(0.12)
03/08/2015	USD 491,291	CLP 313,100,000	State Street Bank	3,171	0.00
31/07/2015	USD 372,702	CLP 236,200,000	State Street Bank	4,364	0.00
24/07/2015	USD 869,806	CLP 549,500,000	State Street Bank	12,330	0.00
17/07/2015	USD 61,373	CLP 38,800,000	State Street Bank	787	0.00
03/08/2015	USD 183,642	COP 476,000,000	State Street Bank	1,195	0.00
31/07/2015	USD 187,090	COP 479,700,000	State Street Bank	3,163	0.00
24/07/2015	USD 186,292	COP 474,300,000	State Street Bank	4,292	0.00
17/07/2015	USD 279,301	COP 711,100,000	State Street Bank	6,220	0.00
10/07/2015	USD 821,789	COP 2,168,700,000	State Street Bank	(11,704)	(0.00)
06/07/2015	USD 775,301	COP 1,996,400,000	State Street Bank	7,683	0.00
02/07/2015	USD 532,457	COP 1,356,700,000	State Street Bank	10,569	0.00
22/07/2015	USD 403,453	HUF 110,700,000	State Street Bank	12,409	0.00
03/07/2015	USD 715,317	HUF 202,900,000	State Street Bank	(1,739)	(0.00)
24/07/2015	USD 684,868	KRW 754,040,000	State Street Bank	10,245	0.00
24/07/2015	USD 931,104	MYR 3,480,000	State Street Bank	9,181	0.00
16/09/2015	USD 12,319,295	PEN 39,447,000	State Street Bank	40,787	0.00
22/07/2015	USD 92,855	PLN 340,000	State Street Bank	2,497	0.00
03/07/2015	USD 31,720	PLN 120,000	State Street Bank	(187)	(0.00)
23/07/2015	USD 616,132	RUB 33,610,000	State Street Bank	17,709	0.00
03/07/2015	ZAR 3,050,000	USD 247,711	State Street Bank	3,528	0.00
31/07/2015	MYR 51,903,000	USD 13,749,868	UBS	(8,067)	(0.00)
25/09/2015	PLN 47,175,000	USD 12,578,756	UBS	(63,991)	(0.00)
25/09/2015	USD 12,724,094	EUR 11,810,000	UBS	(450,444)	(0.02)
Unrealised gain on forward foreign currency exchange contracts				18,314,146	0.93
Unrealised loss on forward foreign currency exchange contracts				(23,293,764)	(1.18)
<b>Total Traded Forward Contracts - Open Positions</b>				<b>\$ (4,979,618)</b>	<b>(0.25)%</b>

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

# Wellington Management Portfolios (Dublin) plc

## Emerging Local Debt Portfolio (Continued)

Schedule of Investments (US Dollars)

June 30, 2015

### Traded Futures Contracts – Open Positions<sup>3</sup> (December 31, 2014: (0.06)%)

<i>Number Contracts Long/(Short)</i>	<i>Investment</i>	<i>Delivery Date</i>	<i>Counterparty</i>	<i>Unrealised Appreciation/ (Depreciation) USD</i>	<i>% Net Assets</i>
(66)	German Euro Buxl Futures	08/09/2015	Goldman Sachs	\$ 155,475	0.01 %
(199)	German Euro Bund Futures	08/09/2015	Goldman Sachs	(256,999)	(0.01)
(902)	US Treasury Note Futures, 10 Year	21/09/2015	Goldman Sachs	908,147	0.04
(217)	US Long Bond Futures	21/09/2015	Goldman Sachs	835,789	0.04
	Unrealised gain on open futures contracts			1,899,411	0.09
	Unrealised loss on open futures contracts			(256,999)	(0.01)
<b>Total Traded Futures Contracts – Open Positions</b>				<b>\$ 1,642,412</b>	<b>0.08 %</b>
				<i>Fair Value</i>	<i>% Net Assets</i>
<b>Net Liquid Assets</b>					
Cash and Collateral <sup>4</sup>				\$ 20,743,980	1.05 %
<b>Other Net Assets/(Liabilities)</b>				<b>\$ 14,354,414</b>	<b>0.73 %</b>
<b>Total Net Assets of Portfolio</b>				<b>\$ 1,973,039,409</b>	<b>100.00 %</b>

<sup>1</sup> Repurchase agreement with State Street Corporation dated 30/06/2015 at 0.000% to be repurchased at \$140,941,000 on 01/07/2015 collateralised by 225,630,000 Fannie Mae Remics, 3.500%, 25/01/2039 with a market value of \$143,760,148.

<sup>2</sup> Over the counter (OTC) financial derivative instruments.

<sup>3</sup> Exchange traded financial derivative instruments.

<sup>4</sup> All cash holdings are held with State Street Bank and Trust Company with the exception of the cash collateral for open swap contracts which is held with Bank of America, Deutsche Bank, Citibank, Goldman Sachs, JPMorgan Chase and Morgan Stanley and for open futures contracts is held with Goldman Sachs.

<sup>(H)</sup> These forward foreign exchange contracts are in respect of hedges relating to Hedged Share Classes.

<b>Classifications</b>	<b>% of Total Current Assets<sup>5</sup></b>
Transferable securities and money market instruments admitted to an official stock exchange listing or traded on a regulated market	88.66
Short Term Securities	6.93
OTC financial derivative instruments	1.27
Exchange traded financial derivative instruments	0.09
Other Assets	3.05
	<u>100.00</u>

<sup>5</sup> Analysis of Total Current Assets rather than Net Assets is required under the UCITS Notice 8.5 Appendix B.

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

## Wellington Management Portfolios (Dublin) plc

### Emerging Local Debt Portfolio (Continued)

Schedule of Portfolio Changes for the Period Ended  
June 30, 2015

#### Largest Purchases

\$	98,015,799	Mexico Bonos, 10.000%, 05/12/2024
	92,320,688	Brazil Notas do Tesouro Nacional Serie F, 10.000%, 01/01/2023
	58,612,171	Malaysia Government Bond, 4.048%, 30/09/2021
	49,039,029	Poland Government Bond, 2.010%, 25/01/2019
	49,003,774	Brazil Notas do Tesouro Nacional Serie F, 10.000%, 01/01/2025
	47,915,849	Brazil Notas do Tesouro Nacional Serie F, 10.000%, 01/01/2021
	47,348,698	Hungary Government Bond, 7.500%, 12/11/2020
	47,228,254	Poland Government Bond, 4.000%, 25/10/2023
	46,100,491	Indonesia Treasury Bond, 7.875%, 15/04/2019
	43,218,841	Colombia TES, 10.000%, 24/07/2024
	42,264,229	Russia Federal Bond - OFZ, 7.050%, 19/01/2028
	40,400,898	Indonesia Treasury Bond, 9.000%, 15/03/2029
	38,545,763	Brazil Notas do Tesouro Nacional Serie F, 10.000%, 01/01/2018
	34,423,348	South Africa Government Bond, 8.000%, 31/01/2030
	32,361,834	Turkey Government Bond, 9.000%, 24/07/2024
	31,107,328	Malaysia Government Bond, 4.181%, 15/07/2024
	30,464,457	Malaysia Government Bond, 4.498%, 15/04/2030
	30,421,392	Mexico Bonos, 10.000%, 20/11/2036
	28,923,423	Indonesia Treasury Bond, 8.375%, 15/03/2024
	27,704,182	Malaysia Government Bond, 3.795%, 30/09/2022
	505,707,424	Other Purchases

<b>\$ 1,421,127,872</b>	<b>Total Purchases</b>
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#### Largest Sales

\$	96,177,375	Brazil Notas do Tesouro Nacional Serie F, 10.000%, 01/01/2021
	43,340,081	Malaysia Government Bond, 3.835%, 12/08/2015
	42,528,361	Brazil Notas do Tesouro Nacional Serie F, 10.000%, 01/01/2018
	41,160,125	Colombia TES, 10.000%, 24/07/2024
	38,242,945	Russia Foreign Bond - Eurobond, 7.500%, 31/03/2030
	34,069,662	Romania Government Bond, 5.850%, 26/04/2023
	32,651,276	Indonesia Treasury Bond, 8.375%, 15/03/2024
	32,378,537	South Africa Government Bond, 7.750%, 28/02/2023
	30,436,360	Poland Government Bond, 2.010%, 25/01/2019
	27,086,785	Indonesia Treasury Bond, 9.000%, 15/03/2029
	26,364,741	Brazil Letras do Tesouro Nacional, zero coupon, 01/01/2016
	23,186,893	Thailand Government Bond, 3.875%, 13/06/2019
	22,735,300	Russia Foreign Bond - Eurobond, 4.875%, 16/09/2023
	20,514,307	Brazil Notas do Tesouro Nacional Serie B, 6.000%, 15/08/2022
	19,427,350	Mexico Udibonos, 4.000%, 13/06/2019
	19,406,150	Brazil Notas do Tesouro Nacional Serie F, 10.000%, 01/01/2017
	19,360,341	Romania Government Bond, 5.800%, 26/10/2015
	19,152,417	Turkey Government Bond, 4.000%, 29/04/2015
	18,683,082	Malaysia Government Bond, 4.048%, 30/09/2021
	16,799,082	Mexico Bonos, 10.000%, 05/12/2024
	462,032,558	Other Sales

<b>\$ 1,085,733,728</b>	<b>Total Sales</b>
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## Wellington Management Portfolios (Dublin) plc

### Emerging Local Debt Portfolio (Continued)

Distribution tables  
June 30, 2015

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#### US Dollar T (Distributing)

<u>Ex-Date</u>	<u>Pay Date</u>	<u>Total (local)</u>	<u>Total (base)</u>	<u>Distribution Rate</u>
March 31, 2015	April 7, 2015	\$ 2,135,182	\$ 2,135,182	0.134917600
March 31, 2014	April 3, 2014	\$ 1,135,195	\$ 1,135,195	0.095040393
June 30, 2015	July 6, 2015	\$ 1,579,801	\$ 1,579,801	0.098074046
June 30, 2014	July 3, 2014	\$ 1,245,257	<u>\$ 1,245,257</u>	0.103167948
Total			<u>\$ 3,714,983</u>	
Total Distributions for the period ended June 30, 2015			<u><u>\$ 3,714,983</u></u>	

## US Quality Equity Portfolio

### Investment Manager's Report

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#### Investment Objective and Policies

The investment objective of the Portfolio is to seek long-term total return by investing primarily in equity securities of US companies.

The Investment Manager's security selection process emphasises bottom-up security selection based primarily on proprietary fundamental research. The approach seeks securities of companies that the Investment Manager or its researchers believes are high quality companies in out of favour industries with above average current yield and opportunity for growth of income and capital.

The Portfolio will invest, either directly or indirectly, in equity and other securities with equity characteristics, such as preferred stocks, warrants on equities, as well as depository receipts for such securities (ADRs traded in the United States markets and GDRs traded in markets in other countries), issued by companies headquartered in the United States.

No more than 10% of the Portfolio's assets will be invested in non-US securities, which may be denominated in currencies other than US dollar.

The Portfolio will be broadly diversified across economic sectors, and typically include in excess of 60 companies.

Portfolio turnover is expected to be low. The Net Asset Value of the Portfolio is expected to have a high volatility from time to time.

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#### Performance

The US Quality Equity Portfolio launched on April 27, 2010. The table below details the performance of all funded Share Classes within the Portfolio.

Share Class <sup>1</sup>	Total Returns (%)						Inception date
	Periods Ended June 30, 2015						
	6 Mths	1 Year	3 Years	5 Years	10 Years	Since Inception	
US Dollar S	(0.46%)	3.40%	14.77%	14.42%	N/A	11.22%	April 27, 2010
S&P 500 Index	0.92%	6.77%	16.56%	16.60%	7.22%	13.00%	

<sup>1</sup> All Classes are Accumulating and Unhedged unless otherwise noted.

Portfolio returns are net of fees and expenses.

Returns for periods greater than one year are annualised.

Past Performance is no indication of current or future Performance.

Share Class <sup>1</sup>	As at June 30, 2015		As at December 31, 2014		As at June 30, 2014	
	Net Asset Value	NAV per Share	Net Asset Value	NAV per Share	Net Asset Value	NAV per Share
US Dollar S	57,792,384	17.34	57,377,975	17.42	55,891,008	16.77

<sup>1</sup> All Classes are Accumulating and Unhedged unless otherwise noted.

The launch price of the Share Class was: US Dollar = USD 10.00.

Wellington Management Company LLP  
July 17, 2015

# Wellington Management Portfolios (Dublin) plc

## US Quality Equity Portfolio (Continued)

### Statement of Financial Position as at June 30, 2015

	June 30, 2015 US Dollars	December 31, 2014* US Dollars	January 1, 2014* US Dollars
<b>Assets</b>			
<b>Current Assets</b>			
Financial assets at fair value through profit or loss:			
Transferable securities at fair value	\$ 57,762,760	\$ 57,363,327	\$ 81,719,279
Collective investment schemes	-	-	-
Bank loan participations	-	-	-
Financial derivative instruments	-	-	-
Cash at bank	170,383	152,406	282,765
Cash held with brokers and counterparties for open financial derivative instruments	-	-	-
Cash received as collateral	-	-	-
Debtors – amounts falling due within one year			
Interest income receivable	-	-	-
Bank loan income receivable	-	-	-
Dividends receivable	83,326	64,462	93,732
Receivable for shares issued	-	-	-
Sales awaiting settlement	66,982	32,549	-
Other debtors	14,354	12,918	11,943
<b>Total Assets</b>	<b>\$ 58,097,805</b>	<b>\$ 57,625,662</b>	<b>\$ 82,107,719</b>
<b>Liabilities</b>			
<b>Current Liabilities</b>			
Financial liabilities at fair value through profit or loss:			
Financial derivative instruments	\$ -	\$ -	\$ -
Creditors – amounts falling due within one year			
Cash due to brokers and counterparties for open financial derivative instruments	-	-	-
Collateral due to counterparties	-	-	-
Payable for shares redeemed	-	-	-
Purchases awaiting settlement	(139,652)	(81,844)	-
Expenses payable	(145,603)	(149,215)	(157,082)
Bank overdraft	-	-	-
Distribution payable	-	-	-
Withholding and capital gains tax payable	(20,166)	(16,628)	(28,072)
Other payables	-	-	-
<b>Total Liabilities</b>	<b>\$ (305,421)</b>	<b>\$ (247,687)</b>	<b>\$ (185,154)</b>
<b>Net Assets Attributable to Holders of Redeemable Participating Shares (at last traded market prices)</b>	<b>\$ 57,792,384</b>	<b>\$ 57,377,975</b>	<b>\$ 81,922,565</b>

\*Prior year balances have been restated to show the impact of the adoption of IFRS 13, "Fair Value measurement" (see Note 1).

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

# Wellington Management Portfolios (Dublin) plc

## US Quality Equity Portfolio (Continued)

### Statement of Comprehensive Income for the Period Ended June 30, 2015

	Notes	Period ended June 30, 2015 US Dollars	Period ended June 30, 2014* US Dollars
<b>Income</b>			
Interest income		\$ -	\$ -
Dividend income		743,950	868,906
Bank loan participation income		-	-
Other income		538	5,519
Net changes in fair value on financial assets at fair value through profit or loss	3	(537,645)	4,023,901
<b>Total Investment Income/(Expense)</b>		<b>\$ 206,843</b>	<b>\$ 4,898,326</b>
<b>Expenses</b>			
Management fees	6	\$ (182,038)	\$ (209,663)
Administration fees		(14,191)	(16,434)
Custodian fees		(11,901)	(11,901)
Directors' fees		(1,654)	(1,984)
Professional fees		(8,579)	(8,579)
Other fees		(24,041)	(27,446)
Expense reimbursement	6	-	-
<b>Total Operating Expenses</b>		<b>\$ (242,404)</b>	<b>\$ (276,007)</b>
<b>Operating Profit/(Loss)</b>		<b>\$ (35,561)</b>	<b>\$ 4,622,319</b>
<b>Finance Costs</b>			
Distributions to holders of Redeemable Participating Shares		\$ -	\$ -
<b>Total Finance Costs</b>		<b>\$ -</b>	<b>\$ -</b>
<b>Profit/(Loss) for the Period Before Tax</b>		<b>\$ (35,561)</b>	<b>\$ 4,622,319</b>
Withholding tax		\$ (193,627)	\$ (220,195)
Capital Gains Tax		-	-
<b>Profit/(Loss) for the Period After Tax</b>		<b>\$ (229,188)</b>	<b>\$ 4,402,124</b>
<b>Increase/(Decrease) in Net Assets Attributable to Holders of Redeemable Participating Shares</b>		<b>\$ (229,188)</b>	<b>\$ 4,402,124</b>

\*Prior period balances have been restated to show the impact of the adoption of IFRS 13, "Fair Value measurement" (see Note 1).

There are no recognised gains or losses arising in the period other than the increase/decrease in net assets attributable to holders of redeemable participating shares of each Portfolio.  
In arriving at the results for the period, all amounts above relate to continuing operations.

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



Wellington Management Portfolios (Dublin) plc

US Quality Equity Portfolio (Continued)

Statement of Changes in Net Assets  
Attributable to Holders of Redeemable Participating Shares  
for the Period Ended June 30, 2015

	Period ended June 30, 2015 US Dollars	Period ended June 30, 2014 US Dollars
Net assets attributable to holders of redeemable participating shares at the beginning of the period	\$ 57,377,975	\$ 81,922,565
Increase/(Decrease) in net assets attributable to holders of redeemable participating shares from statement of comprehensive income	\$ (229,188)	\$ 4,402,124
<b>Share Transactions</b>		
Proceeds from redeemable participating shares issued	\$ 5,861,257	\$ 198,437
Cost of redeemable participating shares redeemed	(5,217,660)	(30,632,118)
<b>Increase/(Decrease) in Net Assets Resulting from Redeemable Participating Share Transactions</b>	<b>\$ 643,597</b>	<b>\$ (30,433,681)</b>
<b>Increase/(Decrease) in Net Assets Attributable to Holders of Redeemable Participating Shares</b>	<b>\$ 414,409</b>	<b>\$ (26,031,557)</b>
<b>Net Assets Attributable to Holders of Redeemable Participating Shares at the End of the Period</b>	<b>\$ 57,792,384</b>	<b>\$ 55,891,008</b>

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

# Wellington Management Portfolios (Dublin) plc

## US Quality Equity Portfolio (Continued)

### Statement of Cash Flow for the Period Ended June 30, 2015

	June 30, 2015 US Dollars	June 30, 2014 US Dollars
<b>Operating activities</b>		
Increase/(decrease) in net assets attributable to holders of redeemable participating shares	\$ (229,188)	\$ 4,402,124
Distributions to holders of Redeemable Participating Shares	-	-
<b>Total comprehensive income/(expense) attributable to holders of redeemable shares before distributions</b>	<b>\$ (229,188)</b>	<b>\$ 4,402,124</b>
<b>Adjustments for:</b>		
Movement in margin cash	\$ -	\$ -
Movement in financial assets at fair value through profit or loss	(376,058)	25,877,452
Unrealised movement on derivative assets and liabilities	-	-
Unrealised movement on foreign exchange	23	(30)
<b>Operating cash flows before movements in working capital</b>	<b>\$ (605,223)</b>	<b>\$ 30,279,546</b>
Movement in receivables	\$ (20,300)	\$ 31,313
Movement in payables	(74)	2,481
<b>Cash inflow/(outflow) from operations</b>	<b>\$ (20,374)</b>	<b>\$ 33,794</b>
<b>Net cash inflow/(outflow) from operating activities</b>	<b>\$ (625,597)</b>	<b>\$ 30,313,340</b>
<b>Financing activities</b>		
Proceeds from subscriptions	\$ 5,861,257	\$ 183,437
Payment of redemptions	(5,217,660)	(30,632,118)
Distributions paid to shareholders	-	-
<b>Net cash generated from/(used in) financing activities</b>	<b>\$ 643,597</b>	<b>\$ (30,448,681)</b>
<b>Net increase/(decrease) in cash and cash equivalents</b>	<b>\$ 18,000</b>	<b>\$ (135,341)</b>
Cash at bank at the start of the period	\$ 152,406	\$ 282,765
Unrealised movement on foreign exchange	(23)	30
<b>Cash at bank at the end of the period</b>	<b>\$ 170,383</b>	<b>\$ 147,454</b>

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

# Wellington Management Portfolios (Dublin) plc

## US Quality Equity Portfolio (Continued)

Schedule of Investments (US Dollars)

June 30, 2015

<i>Holding/ Nominal</i>	<i>Investment</i>	<i>Fair Value</i>	<i>% Net Assets</i>
<b>Transferable Securities (December 31, 2014: 99.97%)</b>			
<b>Consumer Discretionary (December 31, 2014: 8.34%)</b>			
4,180	Autoliv Incorporated	\$ 488,015	0.84 %
25,380	Comcast Corporation	1,526,353	2.64
51,170	Ford Motor Company	768,062	1.33
5,381	Las Vegas Sands Corporation	282,879	0.49
11,210	Lowe's Companies Incorporated	750,734	1.30
2,830	Starwood Hotels & Resorts Worldwide Incorporated	229,485	0.40
12,140	Twenty-First Century Fox Incorporated	395,096	0.68
<b>Total Consumer Discretionary</b>		<b>\$ 4,440,624</b>	<b>7.68 %</b>
<b>Consumer Staples (December 31, 2014: 7.50%)</b>			
14,740	Coca-Cola Company	\$ 578,250	1.00 %
11,965	CVS Health Corporation	1,254,889	2.17
12,260	Mondelez International Incorporated	504,377	0.88
4,130	PepsiCo Incorporated	385,494	0.67
6,490	Philip Morris International Incorporated	520,303	0.90
4,595	Procter & Gamble Company	359,513	0.62
7,420	Wal-Mart Stores Incorporated	526,301	0.91
<b>Total Consumer Staples</b>		<b>\$ 4,129,127</b>	<b>7.15 %</b>
<b>Energy (December 31, 2014: 9.25%)</b>			
6,505	Anadarko Petroleum Corporation	\$ 507,780	0.88 %
21,570	Cameco Corporation	308,020	0.53
11,770	Canadian Natural Resources Limited	319,673	0.55
13,040	Chevron Corporation	1,257,969	2.18
13,935	Exxon Mobil Corporation	1,159,392	2.01
5,220	Hess Corporation	349,114	0.60
10,055	Imperial Oil Limited	388,324	0.67
18,020	Marathon Oil Corporation	478,251	0.83
3,460	Schlumberger Limited	298,217	0.52
8,120	Total SA	399,260	0.69
<b>Total Energy</b>		<b>\$ 5,466,000</b>	<b>9.46 %</b>
<b>Financials (December 31, 2014: 20.66%)</b>			
10,400	ACE Limited	\$ 1,057,472	1.83 %
1,992	Ameriprise Financial Incorporated	248,860	0.43
30,560	Bank of America Corporation	520,131	0.90
7,455	Bank of Nova Scotia	384,902	0.67
2,540	BlackRock Incorporated	878,789	1.52
12,580	Citigroup Incorporated	694,919	1.20
23,255	JPMorgan Chase & Company	1,575,759	2.73
9,200	Marsh & McLennan Cos Incorporated	521,640	0.90
12,440	MetLife Incorporated	696,516	1.21
5,930	Northern Trust Corporation	453,408	0.78
11,595	PNC Financial Services Group Incorporated	1,109,062	1.92
14,635	Principal Financial Group Incorporated	750,629	1.30
12,275	Prudential Financial Incorporated	1,074,308	1.86
2,170	SL Green Realty Corporation	238,461	0.41
45,245	Wells Fargo & Company	2,544,579	4.40
<b>Total Financials</b>		<b>\$ 12,749,435</b>	<b>22.06 %</b>
<b>Health Care (December 31, 2014: 16.06%)</b>			
8,945	AstraZeneca Plc	\$ 569,886	0.99 %
14,935	Bristol-Myers Squibb Company	993,775	1.72
8,835	Cardinal Health Incorporated	739,048	1.28

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

# Wellington Management Portfolios (Dublin) plc

## US Quality Equity Portfolio (Continued)

Schedule of Investments (US Dollars)  
June 30, 2015

<i>Holding/ Nominal</i>	<i>Investment</i>	<i>Fair Value</i>	<i>% Net Assets</i>
<b>Health Care (December 31, 2014: 16.06%) (Continued)</b>			
11,990	Eli Lilly & Company	\$ 1,001,045	1.73 %
10,890	Johnson & Johnson	1,061,339	1.84
12,885	Medtronic Plc	954,779	1.65
34,250	Merck & Company Incorporated	1,949,852	3.37
34,898	Pfizer Incorporated	1,170,130	2.03
5,800	UnitedHealth Group Incorporated	707,600	1.22
<b>Total Health Care</b>		<b>\$ 9,147,454</b>	<b>15.83 %</b>
<b>Industrials (December 31, 2014: 12.66%)</b>			
2,500	Canadian National Railway Company	\$ 144,375	0.25 %
5,800	Caterpillar Incorporated	491,956	0.85
16,403	CSX Corporation	535,558	0.93
8,645	Eaton Corporation Plc	583,451	1.01
4,495	Equifax Incorporated	436,420	0.76
2,780	FedEx Corporation	473,712	0.82
8,915	Honeywell International Incorporated	909,062	1.57
14,480	Nielsen Holdings NV	648,270	1.12
4,466	Raytheon Company	427,307	0.74
7,645	United Continental Holdings Incorporated	405,261	0.70
8,523	United Parcel Service Incorporated	825,964	1.43
6,580	United Technologies Corporation	729,919	1.26
<b>Total Industrials</b>		<b>\$ 6,611,255</b>	<b>11.44 %</b>
<b>Information Technology (December 31, 2014: 15.39%)</b>			
8,525	Accenture Plc	\$ 825,049	1.43 %
5,691	Analog Devices Incorporated	365,277	0.63
9,320	Apple Incorporated	1,168,961	2.02
7,310	Avnet Incorporated	300,514	0.52
32,765	Cisco Systems Incorporated	899,727	1.56
1,875	Google Incorporated	1,012,575	1.75
35,900	Intel Corporation	1,091,898	1.89
36,695	Microsoft Corporation	1,620,084	2.80
12,900	Oracle Corporation	519,870	0.90
4,455	Qualcomm Incorporated	279,017	0.48
9,084	Texas Instruments Incorporated	467,917	0.81
4,680	Western Digital Corporation	367,006	0.64
11,000	Xerox Corporation	117,040	0.20
<b>Total Information Technology</b>		<b>\$ 9,034,935</b>	<b>15.63 %</b>
<b>Materials (December 31, 2014: 2.16%)</b>			
7,320	Celanese Corporation	\$ 526,161	0.91 %
10,610	International Paper Company	504,930	0.87
<b>Total Materials</b>		<b>\$ 1,031,091</b>	<b>1.78 %</b>
<b>Telecommunication Services (December 31, 2014: 2.42%)</b>			
30,265	Verizon Communications Incorporated	\$ 1,410,652	2.44 %
<b>Total Telecommunication Services</b>		<b>\$ 1,410,652</b>	<b>2.44 %</b>
<b>Utilities (December 31, 2014: 3.14%)</b>			
12,430	Ameren Corporation	\$ 468,362	0.81 %
8,255	Dominion Resources Incorporated	552,012	0.95
5,060	Edison International	281,235	0.49
12,645	Exelon Corporation	397,306	0.69

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

# Wellington Management Portfolios (Dublin) plc

## US Quality Equity Portfolio (Continued)

Schedule of Investments (US Dollars)  
June 30, 2015

<i>Holding/ Nominal</i>	<i>Investment</i>	<i>Fair Value</i>	<i>% Net Assets</i>
	<b>Utilities (December 31, 2014: 3.14%) (Continued)</b>		
18,150	NRG Energy Incorporated	\$ 415,272	0.72 %
	<b>Total Utilities</b>	<b>\$ 2,114,187</b>	<b>3.66 %</b>
	<b>Short Term Securities (December 31, 2014: 2.39%)</b>		
1,628,000	State Street Repurchase Agreement, 0.000%, 01/07/2015 <sup>1</sup>	\$ 1,628,000	2.82 %
	<b>Total Short Term Securities</b>	<b>\$ 1,628,000</b>	<b>2.82 %</b>
	<b>Total Transferable Securities (Cost 2015: \$52,643,654)</b>	<b>\$ 57,762,760</b>	<b>99.95 %</b>
		<i>Fair Value</i>	<i>% Net Assets</i>
	<b>Net Liquid Assets</b>		
	Cash and Collateral <sup>2</sup>	\$ 170,383	0.29 %
	<b>Other Net Assets/(Liabilities)</b>	<b>\$ (140,759)</b>	<b>(0.24) %</b>
	<b>Total Net Assets of Portfolio</b>	<b>\$ 57,792,384</b>	<b>100.00 %</b>

<sup>1</sup> Repurchase agreement with State Street Corporation dated 30/06/2015 at 0.000% to be repurchased at \$1,628,000 on 01/07/2015 collateralised by 2,240,000 Freddie Mac Remics, 3.000%, 15/03/2043 with a market value of \$1,661,548.

<sup>2</sup> All cash holdings are held with State Street Bank and Trust Company.

### Classifications

### % of Total Current Assets<sup>3</sup>

Transferable securities and money market instruments admitted to an official stock exchange listing or traded on a regulated market	96.62
Short Term Securities	2.80
Other Assets	0.58
	<u>100.00</u>

<sup>3</sup> Analysis of Total Current Assets rather than Net Assets is required under the UCITS Notice 8.5 Appendix B.

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

## Wellington Management Portfolios (Dublin) plc

### US Quality Equity Portfolio (Continued)

Schedule of Portfolio Changes for the Period Ended  
June 30, 2015

#### Largest Purchases

\$	518,105	Celanese Corporation
	502,718	Bank of America Corporation
	489,388	Google Incorporated
	455,869	Starwood Hotels & Resorts Worldwide Incorporated
	454,160	Twenty-First Century Fox Incorporated
	452,109	Northern Trust Corporation
	444,419	Western Digital Corporation
	421,608	Hess Corporation
	400,659	PepsiCo Incorporated
	360,937	Canadian Natural Resources Limited
	351,034	Intel Corporation
	327,168	Coca-Cola Company
	313,448	Edison International
	287,760	Microsoft Corporation
	268,037	Wells Fargo & Company
	264,914	Merck & Company Incorporated
	242,959	Total SA
	237,833	Dominion Resources Incorporated
	221,198	Chevron Corporation
	217,993	Texas Instruments Incorporated
	5,748,515	Other Purchases

<b>\$</b>	<b>12,980,831</b>	<b>Total Purchases</b>
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#### Largest Sales

\$	557,603	Dow Chemical Company
	548,152	Walt Disney Company
	502,080	Unilever NV
	492,609	Altera Corporation
	478,945	Symantec Corporation
	398,368	Northrop Grumman Corporation
	385,699	Aflac Incorporated
	343,459	Halliburton Company
	310,019	Zoetis Incorporated
	306,313	Honda Motor Company Limited
	304,499	Raytheon Company
	289,758	Equifax Incorporated
	284,440	Analog Devices Incorporated
	269,553	Starwood Hotels & Resorts Worldwide Incorporated
	256,263	UnitedHealth Group Incorporated
	224,676	Wells Fargo & Company
	219,036	Eli Lilly & Company
	211,145	Citigroup Incorporated
	209,992	Johnson & Johnson
	208,811	Procter & Gamble Company
	5,500,438	Other Sales

<b>\$</b>	<b>12,301,858</b>	<b>Total Sales</b>
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## Emerging Markets Local Equity Portfolio

### Investment Manager's Report

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#### Investment Objective and Policies

The investment objective of the Portfolio is to seek long-term total return. The Portfolio will seek to achieve its objective by investing primarily in equity securities of companies that are either located in emerging markets, or conduct substantial business in emerging markets as described below, and by focusing on companies that derive or expect to derive the majority of their total revenues or profits from such emerging market countries.

In managing the Portfolio, the Investment Manager combines country and sector analysis with stock selection in an actively managed investment mandate.

The Portfolio is not constrained by market capitalisation, country or sector. Typically, no one country will represent more than 35% of Portfolio holdings.

The Portfolio typically will hold in excess of 60 companies. Total return, rather than income generation, will be emphasised.

The Portfolio may invest in any country which is considered to be a developing or emerging market by the World Bank or is represented in the MSCI Emerging Markets Index. Generally, less than 5% of the Portfolio's assets will be invested in cash and cash equivalents. The Portfolio may make substantial investment in securities traded on Russian markets.

The Portfolio may also invest, either directly or indirectly, in equity securities and other securities with equity characteristics, such as preferred stocks, warrants on equities, convertible securities, as well as depository receipts for such securities (such as ADRs, GDRs and European Depositary Receipts) issued by entities having their seat or exercising a predominant part of their economic activities in an emerging market as determined above.

Indirect investment in these types of securities means that the Company, on behalf of a Portfolio, may enter into Financial Derivative Instrument ("FDI") transactions to gain exposure to those asset classes for investment purposes. The Portfolio may also enter into FDI transactions for hedging purposes. Typically, derivatives would be used for mitigating currency, credit and liquidity risk that arise from the investment policy of the Portfolio.

As the Portfolio may invest more than 20% of its Net Asset Value in emerging markets an investment in that Portfolio should not constitute a substantial proportion of an investment portfolio and may not be appropriate for all investors. The Net Asset Value of the Portfolio is expected to have a high volatility from time to time.

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#### Performance

The Emerging Markets Local Equity Portfolio launched on August 31, 2010. The table below details the performance of all funded Share Classes within the Portfolio.

	Total Returns (%)						Inception date
	Periods Ended June 30, 2015						
Share Class <sup>1</sup>	6 Mths	1 Year	3 Years	5 Years	10 Years	Since Inception	
Euro S (Hedged)	2.28%	(2.41%)	7.83%	N/A	N/A	4.81%	August 31, 2010
MSCI Emerging Markets Index Hedged to EUR	2.31%	(6.21%)	2.98%	N/A	N/A	1.21%	
Canadian Dollar S	10.45%	14.75%	15.79%	N/A	N/A	7.60%	September 30, 2010
MSCI Emerging Markets Index (CAD)	10.97%	11.20%	10.96%	7.08%	8.32%	4.56%	

<sup>1</sup> All Classes are Accumulating and Unhedged unless otherwise noted.

Portfolio returns are net of fees and expenses.

Returns for periods greater than one year are annualised.

Past Performance is no indication of current or future Performance.

# Wellington Management Portfolios (Dublin) plc

## Emerging Markets Local Equity Portfolio (Continued)

### Investment Manager's Report

Share Class <sup>1</sup>	Total Returns (%)						Inception date
	Periods Ended June 30, 2015						
	6 Mths	1 Year	3 Years	5 Years	10 Years	Since Inception	
US Dollar S	2.50%	(1.97%)	8.23%	N/A	N/A	3.29%	April 15, 2011
MSCI Emerging Markets Index	2.95%	(5.12%)	3.71%	3.69%	8.11%	(2.03%)	
Japanese Yen T	5.14%	19.53%	26.06%	N/A	N/A	15.61%	May 19, 2011
MSCI Emerging Markets Index (JPY)	5.07%	14.60%	19.60%	10.63%	9.19%	8.80%	

<sup>1</sup> All Classes are Accumulating and Unhedged unless otherwise noted.

Portfolio returns are net of fees and expenses.

Returns for periods greater than one year are annualised.

Past Performance is no indication of current or future Performance.

Share Class <sup>1</sup>	As at June 30, 2015		As at December 31, 2014		As at June 30, 2014	
	Net Asset Value	NAV per Share	Net Asset Value	NAV per Share	Net Asset Value	NAV per Share
US Dollar S	65,028,079	11.46	63,438,275	11.18	66,375,342	11.69
Canadian Dollar S	133,238,516	14.16	194,724,447	12.82	187,288,717	12.34
Euro S (Hedged)	186,550,505	12.55	182,424,848	12.27	191,054,435	12.86
Japanese Yen T	1,882,584,276	18,166	1,801,351,737	17,278	2,330,422,176	15,198

<sup>1</sup> All Classes are Accumulating and Unhedged unless otherwise noted.

The launch prices of the Share Classes were as follows: US Dollar = USD 10.00; Canadian Dollar = CAD 10.00; Euro = EUR 10.00; Japanese Yen = JPY 10,000.

Wellington Management Company LLP  
July 17, 2015



# Wellington Management Portfolios (Dublin) plc

## Emerging Markets Local Equity Portfolio (Continued)

### Statement of Financial Position as at June 30, 2015

	June 30, 2015 US Dollars	December 31, 2014* US Dollars	January 1, 2014* US Dollars
<b>Assets</b>			
<b>Current Assets</b>			
Financial assets at fair value through profit or loss:			
Transferable securities at fair value	\$ 378,792,073	\$ 462,832,941	\$ 396,644,708
Collective investment schemes	-	-	5,667,354
Bank loan participations	-	-	-
Financial derivative instruments	12,929,601	11,131,843	4,609,198
Cash at bank	33,221	-	372,443
Cash held with brokers and counterparties for open financial derivative instruments	-	-	-
Cash received as collateral	1,942,000	1,542,000	270,000
Debtors – amounts falling due within one year			
Interest income receivable	-	-	-
Bank loan income receivable	-	-	-
Dividends receivable	1,348,754	216,786	107,066
Receivable for shares issued	-	-	-
Sales awaiting settlement	5,856,718	162,516	433,961
Other debtors	18,801	18,801	13,099
<b>Total Assets</b>	<b>\$ 400,921,168</b>	<b>\$ 475,904,887</b>	<b>\$ 408,117,829</b>
<b>Liabilities</b>			
<b>Current Liabilities</b>			
Financial liabilities at fair value through profit or loss:			
Financial derivative instruments	\$ (808,291)	\$ (2,908,439)	\$ (64,402)
Creditors – amounts falling due within one year			
Cash due to brokers and counterparties for open financial derivative instruments	-	-	-
Collateral due to counterparties	(1,942,000)	(1,542,000)	(270,000)
Payable for shares redeemed	-	-	-
Purchases awaiting settlement	(1,388,958)	(94,617)	(905,449)
Expenses payable	(1,161,317)	(1,475,731)	(1,263,794)
Bank overdraft	-	(1,096,821)	-
Distribution payable	-	-	-
Withholding and capital gains tax payable	(629,827)	(1,461,840)	(18,230)
Other payables	-	-	-
<b>Total Liabilities</b>	<b>\$ (5,930,393)</b>	<b>\$ (8,579,448)</b>	<b>\$ (2,521,875)</b>
<b>Net Assets Attributable to Holders of Redeemable Participating Shares (at last traded market prices)</b>	<b>\$ 394,990,775</b>	<b>\$ 467,325,439</b>	<b>\$ 405,595,954</b>

\*Prior year balances have been restated to show the impact of the adoption of IFRS 13, "Fair Value measurement" (see Note 1).

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

# Wellington Management Portfolios (Dublin) plc

## Emerging Markets Local Equity Portfolio (Continued)

### Statement of Comprehensive Income for the Period Ended June 30, 2015

	Notes	Period ended June 30, 2015 US Dollars	Period ended June 30, 2014* US Dollars
<b>Income</b>			
Interest income		\$ -	\$ -
Dividend income		6,025,919	5,122,890
Bank loan participation income		-	-
Other income		539	85,714
Net changes in fair value on financial assets at fair value through profit or loss	3	(10,710,506)	34,633,433
<b>Total Investment Income/(Expense)</b>		<b>\$ (4,684,048)</b>	<b>\$ 39,842,037</b>
<b>Expenses</b>			
Management fees	6	\$ (2,008,660)	\$ (2,205,908)
Administration fees		(75,912)	(83,811)
Custodian fees		(365,774)	(281,856)
Directors' fees		(1,654)	(1,984)
Professional fees		(10,655)	(10,656)
Other fees		(89,236)	(82,495)
Expense reimbursement	6	-	-
<b>Total Operating Expenses</b>		<b>\$ (2,551,891)</b>	<b>\$ (2,666,710)</b>
<b>Operating Profit/(Loss)</b>		<b>\$ (7,235,939)</b>	<b>\$ 37,175,327</b>
<b>Finance Costs</b>			
Distributions to holders of Redeemable Participating Shares		\$ -	\$ -
<b>Total Finance Costs</b>		<b>\$ -</b>	<b>\$ -</b>
<b>Profit/(Loss) for the Period Before Tax</b>		<b>\$ (7,235,939)</b>	<b>\$ 37,175,327</b>
Withholding tax		\$ (553,648)	\$ (475,430)
Capital Gains Tax		718,676	(329,723)
<b>Profit/(Loss) for the Period After Tax</b>		<b>\$ (7,070,911)</b>	<b>\$ 36,370,174</b>
<b>Increase/(Decrease) in Net Assets Attributable to Holders of Redeemable Participating Shares</b>		<b>\$ (7,070,911)</b>	<b>\$ 36,370,174</b>

\*Prior period balances have been restated to show the impact of the adoption of IFRS13, "Fair Value measurement" (see Note 1).

There are no recognised gains or losses arising in the period other than the increase/decrease in net assets attributable to holders of redeemable participating shares of each Portfolio.  
In arriving at the results for the period, all amounts above relate to continuing operations.

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

Wellington Management Portfolios (Dublin) plc

Emerging Markets Local Equity Portfolio (Continued)

Statement of Changes in Net Assets  
Attributable to Holders of Redeemable Participating Shares  
for the Period Ended June 30, 2015

	Period ended June 30, 2015 US Dollars	Period ended June 30, 2014 US Dollars
Net assets attributable to holders of redeemable participating shares at the beginning of the period	\$ 467,325,439	\$ 405,595,954
Increase/(Decrease) in net assets attributable to holders of redeemable participating shares from statement of comprehensive income	\$ (7,070,911)	\$ 36,370,174
<b>Share Transactions</b>		
Proceeds from redeemable participating shares issued	\$ 8,605,807	\$ 84,944,093
Cost of redeemable participating shares redeemed	(73,869,560)	(115,438)
<b>Increase/(Decrease) in Net Assets Resulting from Redeemable Participating Share Transactions</b>	<b>\$ (65,263,753)</b>	<b>\$ 84,828,655</b>
<b>Increase/(Decrease) in Net Assets Attributable to Holders of Redeemable Participating Shares</b>	<b>\$ (72,334,664)</b>	<b>\$ 121,198,829</b>
<b>Net Assets Attributable to Holders of Redeemable Participating Shares at the End of the Period</b>	<b>\$ 394,990,775</b>	<b>\$ 526,794,783</b>

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

# Wellington Management Portfolios (Dublin) plc

## Emerging Markets Local Equity Portfolio (Continued)

### Statement of Cash Flow for the Period Ended June 30, 2015

	June 30, 2015 US Dollars	June 30, 2014 US Dollars
<b>Operating activities</b>		
Increase/(decrease) in net assets attributable to holders of redeemable participating shares	\$ (7,070,911)	\$ 36,370,174
Distributions to holders of Redeemable Participating Shares	-	-
<b>Total comprehensive income/(expense) attributable to holders of redeemable shares before distributions</b>	<b>\$ (7,070,911)</b>	<b>\$ 36,370,174</b>
<b>Adjustments for:</b>		
Movement in margin cash	\$ -	\$ -
Movement in financial assets at fair value through profit or loss	79,641,007	(120,689,795)
Unrealised movement on derivative assets and liabilities	(3,897,906)	(1,024,687)
Unrealised movement on foreign exchange	(2,065,682)	(592,375)
<b>Operating cash flows before movements in working capital</b>	<b>\$ 66,606,508</b>	<b>\$ (85,936,683)</b>
Movement in receivables	\$ (1,131,968)	\$ (798,191)
Movement in payables	(1,146,427)	630,275
<b>Cash inflow/(outflow) from operations</b>	<b>\$ (2,278,395)</b>	<b>\$ (167,916)</b>
<b>Net cash inflow/(outflow) from operating activities</b>	<b>\$ 64,328,113</b>	<b>\$ (86,104,599)</b>
<b>Financing activities</b>		
Proceeds from subscriptions	\$ 8,605,807	\$ 84,944,093
Payment of redemptions	(73,869,560)	(115,438)
Distributions paid to shareholders	-	-
<b>Net cash generated from/(used in) financing activities</b>	<b>\$ (65,263,753)</b>	<b>\$ 84,828,655</b>
<b>Net increase/(decrease) in cash and cash equivalents</b>	<b>\$ (935,640)</b>	<b>\$ (1,275,944)</b>
Cash at bank at the start of the period	\$ (1,096,821)	\$ 372,443
Unrealised movement on foreign exchange	2,065,682	592,375
<b>Cash at bank at the end of the period</b>	<b>\$ 33,221</b>	<b>\$ (311,126)</b>

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

# Wellington Management Portfolios (Dublin) plc

## Emerging Markets Local Equity Portfolio (Continued)

Schedule of Investments (US Dollars)

June 30, 2015

<i>Holding/ Nominal</i>	<i>Investment</i>	<i>Fair Value</i>	<i>% Net Assets</i>
<b>Transferable Securities (December 31, 2014: 99.04%)</b>			
<b>Consumer Discretionary (December 31, 2014: 19.28%)</b>			
2,796,800	Astro Malaysia Holdings Bhd	\$ 2,283,102	0.58 %
14,703,000	Beauty Community Pcl	1,758,675	0.45
3,118,640	BerMaz Motor Sdn Bhd	2,231,733	0.57
2,805,000	Cosmo Lady China Holdings Company Limited	2,764,278	0.70
30,857	Coway Company Limited	2,528,423	0.64
13,610	Cuckoo Electronics Company Limited	3,422,480	0.87
541,500	Great Wall Motor Company Limited	2,653,350	0.67
8,436	Hotel Shilla Company Limited	843,260	0.21
332,427	Jumbo SA	2,307,531	0.58
97,552	Kangwon Land Incorporated	3,235,846	0.82
43,770	Maruti Suzuki India Limited	2,761,194	0.70
2,402,400	Matahari Department Store Tbk PT	2,982,165	0.75
1,283,200	Melco Crown Philippines Resorts Corporation	145,708	0.04
1,264,000	Minth Group Limited	2,827,168	0.72
241,000	momo.com Incorporated	2,105,025	0.53
69,173	Naspers Limited	10,799,599	2.73
102,204	New Oriental Education & Technology Group Incorporated	2,506,042	0.63
29,469	Page Industries Limited	6,964,874	1.76
403,002	Sun TV Network Limited	1,772,943	0.45
10,925,000	Surya Citra Media Tbk PT	2,355,850	0.60
292,846	Thomas Cook India Limited	1,026,662	0.26
117,147	Titan Company Limited	671,369	0.17
231,584	Tube Investments of India Limited	1,264,657	0.32
324,810	TVN SA	1,656,480	0.42
703,264	TVS Motors Company Limited	2,696,876	0.68
<b>Total Consumer Discretionary</b>		<b>\$ 66,565,290</b>	<b>16.85 %</b>
<b>Consumer Staples (December 31, 2014: 9.41%)</b>			
447,344	AVI Limited	\$ 3,005,574	0.76 %
17,089	BGF retail Company Limited	2,451,244	0.62
141,400	BRF SA	2,989,683	0.76
106,395	Britannia Industries Limited	4,611,341	1.17
3,222,400	Century Pacific Food Incorporated	1,307,827	0.33
883,000	China Mengniu Dairy Company Limited	4,396,463	1.11
510,657	Chitina Holding Limited	3,384,575	0.86
166,350	Coca-Cola Icecek AS	2,769,395	0.70
852,500	CP ALL Pcl	1,167,359	0.30
61,909	Eastern Tobacco	1,744,475	0.44
159,245	Emami Limited	2,897,069	0.73
44,835	Godrej Consumer Products Limited	866,003	0.22
3,806,800	Ichitan Group Pcl	2,242,907	0.57
562,787	ITC Limited	2,792,283	0.71
56,144	Kaveri Seed Company Limited	650,664	0.16
1,160	LG Household & Health Care Limited	804,913	0.20
324,653	Marico Limited	2,297,246	0.58
<b>Total Consumer Staples</b>		<b>\$ 40,379,021</b>	<b>10.22 %</b>
<b>Energy (December 31, 2014: 0.63%)</b>			
777,970	Semirara Mining and Power Corporation	\$ 2,458,654	0.62 %
<b>Total Energy</b>		<b>\$ 2,458,654</b>	<b>0.62 %</b>
<b>Financials (December 31, 2014: 23.83%)</b>			
717,665	AIA Group Limited	\$ 4,679,488	1.19 %
3,211,253	Alexander Forbes Group Holdings Limited	2,367,878	0.60
95,055	Alior Bank SA	2,257,774	0.57
907,488	Anadolu Hayat Emeklilik AS	1,903,726	0.48

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

# Wellington Management Portfolios (Dublin) plc

## Emerging Markets Local Equity Portfolio (Continued)

Schedule of Investments (US Dollars)

June 30, 2015

<i>Holding/ Nominal</i>	<i>Investment</i>	<i>Fair Value</i>	<i>% Net Assets</i>
<b>Financials (December 31, 2014: 23.83%) (Continued)</b>			
129,532	AvivaSA Emeklilik ve Hayat AS	\$ 2,257,986	0.57 %
211,217	Axis Bank Limited	1,850,802	0.47
3,438,000	Bank Central Asia Tbk PT	3,481,193	0.88
515,000	BM&FBovespa SA	1,943,021	0.49
920,900	Central Pattana Pcl	1,295,103	0.33
847,000	Chailease Holding Company Limited	2,042,386	0.52
12,279,000	China Construction Bank Corporation	11,229,610	2.84
466,000	China Life Insurance Company Limited	2,019,671	0.51
796,000	China Overseas Land & Investment Limited	2,818,453	0.71
1,430,000	Compartamos SAB de CV	2,547,281	0.65
1,555,700	Corp Inmobiliaria Vesta SAB de CV	2,538,194	0.64
209,019	Credit Analysis & Research Limited	4,631,373	1.17
1,360,773	Credito Real SAB de CV	3,048,387	0.77
115,534	Erste Group Bank AG	3,279,345	0.83
807,619	FirstRand Limited	3,547,795	0.90
967,689	Haci Omer Sabanci Holding AS	3,648,249	0.92
315,381	Halyk Savings Bank of Kazakhstan JSC	2,680,739	0.68
197,089	Hanwha Life Insurance Company Limited	1,401,153	0.36
83,406	HDFC Bank Limited	1,396,081	0.35
37,403	HDFC Bank Limited (ADR)	2,264,004	0.57
226,084	ICICI Bank Limited	2,355,795	0.60
266,140	Indiabulls Housing Finance Limited	2,599,964	0.66
6,258,000	Industrial & Commercial Bank of China Limited	4,964,392	1.26
402,780	Itau Unibanco Holding SA	4,437,011	1.12
17,238,283	Jaya Real Property Tbk PT	1,234,769	0.31
373,600	Kasikombank Pcl	2,090,581	0.53
8,044,022	Manappuram Finance Limited	3,549,576	0.90
2,006,730	Moscow Exchange MICEX-RTS PJSC	2,503,239	0.63
145,000	Ping An Insurance Group Company of China Limited	1,952,648	0.49
7,363,500	SM Prime Holdings Incorporated	3,262,868	0.83
919,200	Tisco Financial Group Pcl	1,251,890	0.32
1,129,435	Turkiye Garanti Bankasi AS	3,524,478	0.89
3,983,525	Turkiye Sinai Kalkinma Bankasi AS	2,527,806	0.64
690,800	Unifin Financiera SAPI de CV	1,447,582	0.37
<b>Total Financials</b>		<b>\$ 108,832,291</b>	<b>27.55 %</b>
<b>Health Care (December 31, 2014: 5.08%)</b>			
275,321	Al Noor Hospitals Group Plc	\$ 4,091,826	1.04 %
112,429	Aspen Pharmacare Holdings Limited	3,334,592	0.84
182,022	Ipca Laboratories Limited	2,029,454	0.51
5,130,100	Mega Lifesciences Pcl	2,825,120	0.72
317,324	NMC Health Plc	3,967,492	1.00
188,200	Ouro Fino Saude Animal Participacoes SA	1,938,707	0.49
2,468,000	Sino Biopharmaceutical Limited	2,871,489	0.73
<b>Total Health Care</b>		<b>\$ 21,058,680</b>	<b>5.33 %</b>
<b>Industrials (December 31, 2014: 10.74%)</b>			
183,034	Amara Raja Batteries Limited	\$ 2,537,987	0.64 %
34,345,800	Arwana Citramulia Tbk PT	1,365,331	0.35
321,725	Aselsan Elektronik Sanayi Ve Ticaret AS	1,669,271	0.42
556,650	Century Plyboards India Limited	1,715,492	0.44
564,000	Cleanaway Company Limited	3,335,980	0.85
11,105,475	DMCI Holdings Incorporated	3,251,104	0.82
11,159	Eicher Motors Limited	3,452,123	0.87
370,177	Havells India Limited	1,653,821	0.42
1,580,270	IJM Corp Bhd	2,730,814	0.69
803,214	IRB Infrastructure Developers Limited	2,930,697	0.74
56,407	KEPCO Engineering & Construction Company Limited	1,939,315	0.49

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

# Wellington Management Portfolios (Dublin) plc

## Emerging Markets Local Equity Portfolio (Continued)

Schedule of Investments (US Dollars)

June 30, 2015

<i>Holding/ Nominal</i>	<i>Investment</i>	<i>Fair Value</i>	<i>% Net Assets</i>
<b>Industrials (December 31, 2014: 10.74%) (Continued)</b>			
23,382	KEPCO Plant Service & Engineering Company Limited	\$ 2,473,509	0.63 %
447,700	Mills Estruturas e Servicos de Engenharia SA	972,822	0.25
128,400	Valid Solucoes e Servicos de Seguranca em Meios de Pagamento e Identificacao SA	1,979,900	0.50
6,587,600	Wijaya Karya Persero Tbk PT	1,237,723	0.31
<b>Total Industrials</b>		<b>\$ 33,245,889</b>	<b>8.42 %</b>
<b>Information Technology (December 31, 2014: 12.59%)</b>			
29,244	Alibaba Group Holding Limited	\$ 2,405,904	0.61 %
23,626	Baidu Incorporated	4,703,464	1.19
64,689	Hollysys Automation Technologies Limited	1,554,477	0.39
9,891,200	Jasmine Broadband Internet Infrastructure Fund	2,869,943	0.73
61,500	Largan Precision Company Limited	7,026,123	1.78
143,100	Linx SA	2,236,053	0.57
114,015	QIWI Plc	3,198,121	0.81
5,125,704	Silverlake Axis Limited	3,730,553	0.94
617,300	Tencent Holdings Limited	12,326,014	3.12
<b>Total Information Technology</b>		<b>\$ 40,050,652</b>	<b>10.14 %</b>
<b>Materials (December 31, 2014: 3.16%)</b>			
85,918	Asian Paints Limited	\$ 1,022,705	0.26 %
715,800	Green Seal Holding Limited	3,259,489	0.83
1,068,051	Nampak Limited	2,973,322	0.75
<b>Total Materials</b>		<b>\$ 7,255,516</b>	<b>1.84 %</b>
<b>Telecommunication Services (December 31, 2014: 7.90%)</b>			
320,700	Advanced Info Service Pcl	\$ 2,278,812	0.58 %
299,500	China Mobile Limited	3,840,066	0.97
173,378	Empresa Nacional de Telecomunicaciones SA	1,916,693	0.48
17,271,200	Jasmine International Pcl	2,710,170	0.69
8,466,274	Jasmine International Pcl (Warrant)	315,790	0.08
7,660,400	Link Net Tbk PT	2,915,922	0.74
225,741	MTN Group Limited	4,254,351	1.08
20,051,804	Safaricom Limited	3,333,549	0.84
110,112	SK Telecom Company Limited	2,729,676	0.69
3,399,700	Thaicom Pcl	3,522,953	0.89
<b>Total Telecommunication Services</b>		<b>\$ 27,817,982</b>	<b>7.04 %</b>
<b>Utilities (December 31, 2014: 5.71%)</b>			
2,951,000	Canvest Environment Protection Group Company Limited	\$ 1,564,467	0.40 %
1,087,000	China Longyuan Power Group Corporation Limited	1,208,627	0.31
952,000	China Resources Gas Group Limited	2,818,221	0.71
12,469,065	Energy Development Corp	2,068,499	0.53
5,033,200	First Gen Corporation	3,013,892	0.76
4,464,000	Huadian Fuxin Energy Corporation Limited	2,142,015	0.54
76,304	Korea Electric Power Corporation	3,133,016	0.79
1,521,244	PTC India Limited	1,642,361	0.42
<b>Total Utilities</b>		<b>\$ 17,591,098</b>	<b>4.46 %</b>
<b>Short Term Securities (December 31, 2014: 0.71%)</b>			
13,537,000	State Street Repurchase Agreement, 0.000%, 01/07/2015 <sup>1</sup>	\$ 13,537,000	3.43 %
<b>Total Short Term Securities</b>		<b>\$ 13,537,000</b>	<b>3.43 %</b>
<b>Total Transferable Securities (Cost 2015: \$356,820,343)</b>		<b>\$ 378,792,073</b>	<b>95.90 %</b>

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

# Wellington Management Portfolios (Dublin) plc

## Emerging Markets Local Equity Portfolio (Continued)

Schedule of Investments (US Dollars)

June 30, 2015

### Financial Derivative Instruments (December 31, 2014: 1.76%)

#### Options Purchased<sup>2</sup> (December 31, 2014: 0.76%)

<i>Notional Amount</i>	<i>Investment</i>	<i>Expiry Date</i>	<i>Counterparty</i>	<i>Fair Value USD</i>	<i>% Net Assets</i>
66,600	Call Option Kwei	31/03/2019	UBS	\$ 2,769,361	0.70%
348,993	Call Option Chong Qing	22/05/2025	UBS	1,190,324	0.30
<b>Total Options Purchased</b>				<b>\$ 3,959,685</b>	<b>1.00 %</b>

#### Total Return Swaps<sup>2</sup> (December 31, 2014: 1.62%)

<i>Notional Amount</i>	<i>CCY</i>	<i>Fund Pays</i>	<i>Fund Receives</i>	<i>Termination Date</i>	<i>Counterparty</i>	<i>Fair Value USD</i>	<i>% Net Assets</i>
114,457	USD	0.000%	Al Mouwasat Medical Services	07/12/2015	Bank of America	\$ 4,353,218	1.10%
275,684	USD	0.000%	Samba Financial Group	08/09/2015	Bank of America	1,915,769	0.49
61,793	USD	0.000%	Saudi Airlines	25/04/2016	Bank of America	2,698,222	0.68
Total Return Swaps at positive fair value						\$ 8,967,209	2.27 %
<b>Total Return Swaps</b>						<b>\$ 8,967,209</b>	<b>2.27 %</b>

#### Traded Forward Contracts - Open Positions<sup>2</sup> (December 31, 2014: (0.62)%)

<i>Maturity Date</i>	<i>Amount Bought</i>	<i>Amount Sold</i>	<i>Counterparty</i>	<i>Unrealised Appreciation/ (Depreciation) USD</i>	<i>% Net Assets</i>
31/07/2015 <sup>(4)</sup>	EUR 188,726,759	USD 211,166,290	State Street Bank	\$ (808,291)	(0.20) %
06/07/2015	ZAR 1,554,040	USD 126,498	Credit Suisse	1,448	0.00
02/07/2015	ZAR 2,432,903	USD 199,182	JP Morgan	1,259	0.00
Unrealised gain on forward foreign currency exchange contracts				\$ 2,707	0.00%
Unrealised loss on forward foreign currency exchange contracts				(808,291)	(0.20)
<b>Total Traded Forward Contracts - Open Positions</b>				<b>\$ (805,584)</b>	<b>(0.20) %</b>
<b>Net Liquid Assets</b>				<i>Fair Value</i>	<i>% Net Assets</i>
Cash and Collateral <sup>3</sup>				\$ 33,221	0.01 %
<b>Other Net Assets/(Liabilities)</b>				<b>\$ 4,044,171</b>	<b>1.02 %</b>
<b>Total Net Assets of Portfolio</b>				<b>\$ 394,990,775</b>	<b>100.00 %</b>

<sup>1</sup> Repurchase agreement with State Street Corporation dated 30/06/2015 at 0.000% to be repurchased at \$13,537,000 on 01/07/2015 collateralised by 18,050,000 Fannie Mae Remics, 2.500%, 25/02/2042 with a market value of \$13,809,757.

<sup>2</sup> Over the counter (OTC) financial derivative instruments.

<sup>3</sup> All cash holdings are held with State Street Bank and Trust Company with the exception of the cash collateral for open swap contracts which is held with Bank of America.

<sup>(4)</sup> These forward foreign exchange contracts are in respect of hedges relating to Hedged Share Classes.

#### Classifications

#### % of Total Current Assets<sup>4</sup>

Transferable securities and money market instruments admitted to an official stock exchange listing or traded on a regulated market	91.10
Short Term Securities	3.38
OTC financial derivative instruments	3.22
Other Assets	2.30
	<u>100.00</u>

<sup>4</sup> Analysis of Total Current Assets rather than Net Assets is required under the UCITS Notice 8.5 Appendix B.

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



## Wellington Management Portfolios (Dublin) plc

### Emerging Markets Local Equity Portfolio (Continued)

Schedule of Portfolio Changes for the Period Ended  
June 30, 2015

#### Largest Purchases

\$	5,771,228	Tencent Holdings Limited
	5,591,402	China Mobile Limited
	5,481,574	Ping An Insurance Group Company of China Limited
	5,447,057	Industrial & Commercial Bank of China Limited
	4,844,859	China Mengniu Dairy Company Limited
	4,726,980	Axis Bank Limited
	4,324,662	China Life Insurance Company Limited
	4,284,314	MTN Group Limited
	3,826,763	Largan Precision Company Limited
	3,563,386	First Gen Corporation
	3,540,356	Jasmine Broadband Internet Infrastructure Fund
	3,504,376	TVS Motors Company Limited
	3,194,276	Korea Electric Power Corporation
	3,152,176	AvivaSA Emeklilik ve Hayat AS
	3,057,211	SK Telecom Company Limited
	2,951,824	ITC Limited
	2,945,655	China Overseas Land & Investment Limited
	2,921,088	Alexander Forbes Group Holdings Limited
	2,679,539	Coway Company Limited
	2,637,732	New Oriental Education & Technology Group Incorporated
	115,441,764	Other Purchases
<b>\$</b>	<b>193,888,222</b>	<b>Total Purchases</b>

#### Largest Sales

\$	6,619,389	MediaTek Incorporated
	5,893,061	Dufry AG
	5,692,261	ICICI Bank Limited
	5,319,806	Lenovo Group Limited
	4,887,150	Idea Cellular Limited
	4,771,133	Eicher Motors Limited
	4,516,173	Emami Limited
	4,478,930	Vipshop Holdings Limited
	4,305,765	China Resources Power Holdings Company Limited
	4,092,300	Ping An Insurance Group Company of China Limited
	3,920,670	SouFun Holdings Limited
	3,807,560	Towngas China Company Limited
	3,778,554	NMC Health Plc
	3,758,373	Tenaga Nasional Bhd
	3,688,191	Tong Ren Tang Technologies Company Limited
	3,649,036	Alibaba Group Holding Limited
	3,609,487	Energy Development Corporation
	3,578,666	Indiabulls Real Estate Limited
	3,465,996	Copa Holdings SA
	3,393,576	Melco Crown Entertainment Limited
	206,878,400	Other Sales
<b>\$</b>	<b>294,104,477</b>	<b>Total Sales</b>

*Strategic European Equity Portfolio*

Investment Manager's Report

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**Investment Objective and Policies**

The investment objective of the Portfolio is to seek long-term total return (that is capital gain and yield). The Portfolio seeks to achieve this objective by investing predominantly in a diversified portfolio of European domiciled companies that enjoy earnings and cash flow growth that are greater than the average earnings and cash flow growth of constituents of the MSCI Europe Index.

These companies tend to benefit from at least one of the following attributes: (1) structural growth of their business driven by a secular trend; (2) superior business model; and/or (3) technological competitive advantage. The Investment Manager employs a bottom-up stock selection process that utilises its proprietary, fundamental research to identify stocks that have the potential for significant longer-term rewards.

The Portfolio may invest, directly or indirectly, in equity and other securities with equity characteristics issued by the companies described above, such as shares, preferred stock, warrants, depositary receipts, dividend right certificates (i.e. equity securities that confer the right to participate in profit and liquidation proceeds and certain other rights in the issuer, but do not confer voting rights) and shares of listed REITs constituted as Closed End Funds that are considered to be Transferable Securities.

Provided such investments are deemed by the Investment Manager to be consistent with the investment objective and investment strategy described above, the Strategic European Equity Portfolio may also invest in other securities such as: convertible bonds (generally, but not exclusively fixed rate); exchange-traded funds qualifying as collective investment schemes (such exchange-traded funds being subject to a maximum of 10% of the net assets of the Portfolio); and cash and cash equivalents.

The Portfolio is expected to be reasonably diversified, generally holding 50 to 80 securities. Sector, country and region weights are a result of bottom-up security selection and are typically unconstrained. Generally the Portfolio will be fully invested with a normal cash level of 5% or less.

The Portfolio will be denominated in Euros and normally will not be hedged against currency fluctuations, although the Investment Manager may employ currency hedging to protect or enhance the Euro value of its holdings when it believes it is advisable to do so.

Not more than 10% of the Portfolio's Net Asset Value will be invested in any such securities which are not listed or dealt on a market which is regulated, operating regularly, recognised and open to the public.

The Portfolio may invest up to 20% of its Net Asset Value in emerging markets including Russia. For the purposes of this Portfolio, an emerging market is one that the Investment Manager considers to be an emerging market. The Net Asset Value of the Portfolio is expected to have a high volatility from time to time.

## Strategic European Equity Portfolio (Continued)

## Investment Manager's Report

## Performance

The Strategic European Equity Portfolio launched on December 15, 2011. The table below details the performance of all funded Share Classes within the Portfolio.

	Total Returns (%)						Inception date
	Periods Ended June 30, 2015						
Share Class <sup>1</sup>	6 Mths	1 Year	3 Years	5 Years	10 Years	Since Inception	
Euro S	14.80%	21.29%	19.74%	N/A	N/A	21.90%	December 15, 2011
MSCI Europe Index	12.75%	13.48%	17.36%	12.13%	5.91%	17.38%	
Euro D	14.33%	20.20%	N/A	N/A	N/A	16.49%	December 12, 2012
MSCI Europe Index	12.75%	13.48%	17.36%	12.13%	5.91%	15.31%	
US Dollar D	5.29%	(2.17%)	N/A	N/A	N/A	8.26%	January 17, 2013
MSCI Europe Index	3.82%	(7.65%)	12.37%	10.02%	5.03%	6.66%	
US Dollar D (Hedged)	13.45%	19.33%	N/A	N/A	N/A	15.07%	April 25, 2013
MSCI Europe Index Hedged to USD	12.13%	12.99%	N/A	N/A	N/A	14.69%	
Sterling N	4.68%	7.08%	N/A	N/A	N/A	5.55%	May 31, 2013
MSCI Europe Index	2.93%	0.40%	12.27%	8.93%	6.42%	4.47%	
Swiss Franc N	(0.61%)	3.92%	N/A	N/A	N/A	6.53%	June 4, 2013
MSCI Europe Index	(2.36%)	(2.68%)	11.90%	6.92%	1.77%	5.37%	
Euro N	14.68%	21.12%	N/A	N/A	N/A	15.95%	June 4, 2013
MSCI Europe Index	12.75%	13.48%	17.36%	12.13%	5.91%	14.65%	
Swiss Franc D	(1.02%)	3.11%	N/A	N/A	N/A	7.76%	June 27, 2013
MSCI Europe Index	(2.36%)	(2.68%)	11.90%	6.92%	1.77%	8.13%	
US Dollar S	5.68%	(1.38%)	N/A	N/A	N/A	0.30%	March 7, 2014
MSCI Europe Index	3.82%	(7.65%)	12.37%	10.02%	5.03%	(3.48%)	
Swiss Franc D (Hedged)	12.90%	18.59%	N/A	N/A	N/A	16.84%	March 11, 2014
MSCI Europe Index	11.19%	11.79%	N/A	N/A	N/A	13.10%	
US Dollar N (Hedged)	13.99%	20.37%	N/A	N/A	N/A	18.45%	March 11, 2014
MSCI Europe Index Hedged to USD	12.13%	12.99%	N/A	N/A	N/A	14.09%	
US Dollar N	5.68%	(1.37%)	N/A	N/A	N/A	0.40%	April 3, 2014
MSCI Europe Index	3.82%	(7.65%)	12.37%	10.02%	5.03%	(4.04%)	
Sterling N (Distributing)	4.79%	7.22%	N/A	N/A	N/A	6.73%	April 15, 2014
MSCI Europe Index	2.93%	0.40%	12.27%	8.93%	6.42%	2.50%	
Sterling S (Distributing)	4.74%	7.25%	N/A	N/A	N/A	6.84%	April 15, 2014
MSCI Europe Index	2.93%	0.40%	12.27%	8.93%	6.42%	2.50%	
Sterling T	5.09%	7.95%	N/A	N/A	N/A	6.12%	April 23, 2014
MSCI Europe Index	2.93%	0.40%	12.27%	8.93%	6.42%	0.57%	

<sup>1</sup>All Classes are Accumulating and Unhedged unless otherwise noted.

Portfolio returns are net of fees and expenses.

Returns for periods greater than one year are annualised.

Benchmark Returns are expressed in the currency of the Share Class unless it is a hedged benchmark.

Past Performance is no indication of current or future Performance.

# Wellington Management Portfolios (Dublin) plc

## Strategic European Equity Portfolio (Continued)

### Investment Manager's Report

	As at June 30, 2015		As at December 31, 2014		As at June 30, 2014	
	Net Asset Value	NAV per Share	Net Asset Value	NAV per Share	Net Asset Value	NAV per Share
<i>Share Class<sup>1</sup></i>						
US Dollar D	21,444,591	12.15	18,739,732	11.54	15,574,287	12.42
US Dollar D (Hedged)	169,727,909	13.58	103,224,219	11.97	97,978,853	11.38
US Dollar N	16,035,271	10.05	23,769	9.51	25,471	10.19
US Dollar N (Hedged)	6,032,597	12.47	7,243,038	10.94	294,140	10.36
US Dollar S	36,877,818	10.04	31,494,871	9.50	33,262,458	10.18
Euro S	351,179,322	20.17	261,509,465	17.57	552,197,773	16.63
Euro D	76,548,108	14.76	41,967,205	12.91	47,369,710	12.28
Euro N	6,344,257	13.59	3,729,577	11.85	5,142,679	11.22
Sterling N	4,235,633	11.19	2,188,819	10.69	2,104,605	10.45
Sterling N (Distributing)	117,111	10.73	15,367	10.24	15,142	10.09
Sterling S (Distributing)	2,114,205	10.83	295,599	10.34	15,145	10.10
Sterling T	965,853	10.73	395,403	10.21	181,028	9.94
Swiss Franc D	1,184,207	11.62	1,361,333	11.74	1,402,436	11.27
Swiss Franc D (Hedged)	1,529,706	12.25	237,041	10.85	22,923	10.33
Swiss Franc N	230,690	11.40	27,422	11.47	26,229	10.97

<sup>1</sup> All Classes are Accumulating and Unhedged unless otherwise noted.

The launch prices of the Share Classes were as follow: US Dollar = USD 10.00, Euro = EUR 10.00, Sterling = GBP 10.00, Swiss Franc = CHF 10.00.

Wellington Management Company, LLP  
July 17, 2015

# Wellington Management Portfolios (Dublin) plc

## Strategic European Equity Portfolio (Continued)

### Statement of Financial Position as at June 30, 2015

	June 30, 2015 EUR	December 31, 2014* EUR	January 1, 2014* EUR
<b>Assets</b>			
<b>Current Assets</b>			
Financial assets at fair value through profit or loss:			
Transferable securities at fair value	€ 665,513,468	€ 435,186,549	€ 610,860,346
Collective investment schemes	-	-	-
Bank loan participations	-	-	-
Financial derivative instruments	643,934	1,170,340	2,422
Cash at bank	871,498	10,042,679	6,406,774
Cash held with brokers and counterparties for open financial derivative instruments	-	-	-
Cash received as collateral	-	-	-
Debtors – amounts falling due within one year			
Interest income receivable	-	-	-
Bank loan income receivable	-	-	-
Dividends receivable	1,030,064	46,676	95,287
Receivable for shares issued	661,988	496,621	156,702
Sales awaiting settlement	6,690,451	-	1,110,065
Other debtors	390,504	297,715	745,065
<b>Total Assets</b>	<b>€ 675,801,907</b>	<b>€ 447,240,580</b>	<b>€ 619,376,661</b>
<b>Liabilities</b>			
<b>Current Liabilities</b>			
Financial liabilities at fair value through profit or loss:			
Financial derivative instruments	€ (9,413)	€ (2,360)	€ (175,109)
Creditors – amounts falling due within one year			
Cash due to brokers and counterparties for open financial derivative instruments	-	-	-
Collateral due to counterparties	-	-	-
Payable for shares redeemed	(1,817,976)	(513,441)	-
Purchases awaiting settlement	(172,694)	(311,342)	(756,955)
Expenses payable	(1,886,525)	(1,298,503)	(1,255,340)
Bank overdraft	-	-	-
Distribution payable	-	(246)	-
Withholding and capital gains tax payable	(41,962)	-	-
Other payables	-	-	-
<b>Total Liabilities</b>	<b>€ (3,928,570)</b>	<b>€ (2,125,892)</b>	<b>€ (2,187,404)</b>
<b>Net Assets Attributable to Holders of Redeemable Participating Shares (at last traded market prices)</b>	<b>€ 671,873,337</b>	<b>€ 445,114,688</b>	<b>€ 617,189,257</b>

\*Prior year balances have been restated to show the impact of the adoption of IFRS 13, "Fair Value measurement" (see Note 1).

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

# Wellington Management Portfolios (Dublin) plc

## Strategic European Equity Portfolio (Continued)

### Statement of Comprehensive Income for the Period Ended June 30, 2015

	Notes	Period ended June 30, 2015 EUR	Period ended June 30, 2014* EUR
<b>Income</b>			
Interest income		€ -	€ -
Dividend income		11,859,016	13,061,168
Bank loan participation income		-	-
Other income		480	4,042
Net changes in fair value on financial assets at fair value through profit or loss	3	64,009,190	15,151,438
<b>Total Investment Income/(Expense)</b>		<b>€ 75,868,686</b>	<b>€ 28,216,648</b>
<b>Expenses</b>			
Management fees	6	€ (2,989,419)	€ (2,757,968)
Administration fees		(115,277)	(118,259)
Custodian fees		(105,465)	(90,929)
Directors' fees		(1,352)	(1,439)
Professional fees		(7,826)	(6,301)
Other fees		(131,324)	(102,523)
Expense reimbursement	6	-	-
<b>Total Operating Expenses</b>		<b>€ (3,350,663)</b>	<b>€ (3,077,419)</b>
<b>Operating Profit/(Loss)</b>		<b>€ 72,518,023</b>	<b>€ 25,139,229</b>
<b>Finance Costs</b>			
Distributions to holders of Redeemable Participating Shares		€ -	€ -
<b>Total Finance Costs</b>		<b>€ -</b>	<b>€ -</b>
<b>Profit/(Loss) for the Period Before Tax</b>		<b>€ 72,518,023</b>	<b>€ 25,139,229</b>
Withholding tax		€ (945,960)	€ (943,494)
Capital Gains Tax		-	-
<b>Profit/(Loss) for the Period After Tax</b>		<b>€ 71,572,063</b>	<b>€ 24,195,735</b>
<b>Increase/(Decrease) in Net Assets Attributable to Holders of Redeemable Participating Shares</b>		<b>€ 71,572,063</b>	<b>€ 24,195,735</b>

\*Prior period balances have been restated to show the impact of the adoption of IFRS 13, "Fair Value measurement" (see Note 1).

There are no recognised gains or losses arising in the period other than the increase/decrease in net assets attributable to holders of redeemable participating shares of each Portfolio.  
In arriving at the results for the period, all amounts above relate to continuing operations.

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

Wellington Management Portfolios (Dublin) plc

Strategic European Equity Portfolio (Continued)

Statement of Changes in Net Assets  
Attributable to Holders of Redeemable Participating Shares  
for the Period Ended June 30, 2015

	Period ended June 30, 2015 EUR	Period ended June 30, 2014 EUR
Net assets attributable to holders of redeemable participating shares at the beginning of the period	€ 445,114,688	€ 617,189,257
Increase/(Decrease) in net assets attributable to holders of redeemable participating shares from statement of comprehensive income	€ 71,572,063	€ 24,195,735
<b>Share Transactions</b>		
Proceeds from redeemable participating shares issued	€ 294,131,112	€ 122,661,106
Cost of redeemable participating shares redeemed	(138,944,526)	(47,783,564)
<b>Increase/(Decrease) in Net Assets Resulting from Redeemable Participating Share Transactions</b>	<b>€ 155,186,586</b>	<b>€ 74,877,542</b>
<b>Increase/(Decrease) in Net Assets Attributable to Holders of Redeemable Participating Shares</b>	<b>€ 226,758,649</b>	<b>€ 99,073,277</b>
<b>Net Assets Attributable to Holders of Redeemable Participating Shares at the End of the Period</b>	<b>€ 671,873,337</b>	<b>€ 716,262,534</b>

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

# Wellington Management Portfolios (Dublin) plc

## Strategic European Equity Portfolio (Continued)

### Statement of Cash Flow for the Period Ended June 30, 2015

	June 30, 2015 EUR	June 30, 2014 EUR
<b>Operating activities</b>		
Increase/(decrease) in net assets attributable to holders of redeemable participating shares	€ 71,572,063	€ 24,195,735
Distributions to holders of Redeemable Participating Shares	-	-
<b>Total comprehensive income/(expense) attributable to holders of redeemable shares before distributions</b>	<b>€ 71,572,063</b>	<b>€ 24,195,735</b>
<b>Adjustments for:</b>		
Movement in margin cash	€ -	€ -
Movement in financial assets at fair value through profit or loss	(237,156,018)	(101,316,925)
Unrealised movement on derivative assets and liabilities	533,459	345,696
Unrealised movement on foreign exchange	541,528	343,591
<b>Operating cash flows before movements in working capital</b>	<b>€ (164,508,968)</b>	<b>€ (76,431,903)</b>
Movement in receivables	€ (1,076,177)	€ (3,991)
Movement in payables	629,738	394,968
<b>Cash inflow/(outflow) from operations</b>	<b>€ (446,439)</b>	<b>€ 390,977</b>
<b>Net cash inflow/(outflow) from operating activities</b>	<b>€ (164,955,407)</b>	<b>€ (76,040,926)</b>
<b>Financing activities</b>		
Proceeds from subscriptions	€ 293,965,745	€ 122,414,038
Payment of redemptions	(137,639,991)	(47,628,451)
Distributions paid to shareholders	-	-
<b>Net cash generated from/(used in) financing activities</b>	<b>€ 156,325,754</b>	<b>€ 74,785,587</b>
<b>Net increase/(decrease) in cash and cash equivalents</b>	<b>€ (8,629,653)</b>	<b>€ (1,255,339)</b>
Cash at bank at the start of the period	€ 10,042,679	€ 6,406,774
Unrealised movement on foreign exchange	(541,528)	(343,591)
<b>Cash at bank at the end of the period</b>	<b>€ 871,498</b>	<b>€ 4,807,844</b>

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



# Wellington Management Portfolios (Dublin) plc

## Strategic European Equity Portfolio (Continued)

Schedule of Investments (Euro)

June 30, 2015

<i>Holding/ Nominal</i>	<i>Investment</i>	<i>Fair Value</i>	<i>% Net Assets</i>
<b>Transferable Securities (December 31, 2014: 97.77%)</b>			
<b>Consumer Discretionary (December 31, 2014: 10.60%)</b>			
212,975	Cie Financiere Richemont SA	€ 15,554,719	2.31 %
1,012,660	Compass Group Plc	15,051,331	2.24
18,374	Hugo Boss AG	1,841,993	0.27
291,308	ProSiebenSat.1 Media AG	12,904,944	1.92
235,833	Salvatore Ferragamo SpA	6,353,341	0.95
426,066	SSP Group Plc	1,724,801	0.26
306,670	SuperGroup Plc	5,319,932	0.79
407,504	WH Smith Plc	8,788,973	1.31
36,375	Whitbread Plc	2,539,452	0.38
<b>Total Consumer Discretionary</b>		<b>€ 70,079,486</b>	<b>10.43 %</b>
<b>Consumer Staples (December 31, 2014: 20.25%)</b>			
162,718	Anheuser-Busch InBev NV	€ 17,492,185	2.61 %
5,901,043	Booker Group Plc	14,026,643	2.09
747,438	British American Tobacco Plc	36,028,715	5.36
655	Chocoladefabriken Lindt & Spruengli AG	3,109,955	0.46
724,699	Cloetta AB	1,967,528	0.29
272,842	Heineken NV	18,572,355	2.77
111,383	L'Oreal SA	17,821,280	2.65
155,453	Pernod Ricard SA	16,104,931	2.40
286,497	Reckitt Benckiser Group Plc	22,193,054	3.30
87,135	Royal Unibrew A/S	2,672,486	0.40
61,060	Viscofan SA	3,312,505	0.49
<b>Total Consumer Staples</b>		<b>€ 153,301,637</b>	<b>22.82 %</b>
<b>Financials (December 31, 2014: 13.41%)</b>			
253,284	Banca Generali SpA	€ 7,998,709	1.19 %
371,703	Jardine Lloyd Thompson Group Plc	5,477,463	0.82
449,215	Julius Baer Group Limited	22,627,370	3.37
872,806	Nordea Bank AB	9,761,754	1.45
959,634	Prudential Plc	20,758,167	3.09
2,162,890	Saga Plc	6,713,400	1.00
232,583	Sampo OYJ	9,826,632	1.46
364,624	Spar Nord Bank A/S	3,616,961	0.54
1,302,425	UBS Group AG	24,803,317	3.69
<b>Total Financials</b>		<b>€ 111,583,773</b>	<b>16.61 %</b>
<b>Health Care (December 31, 2014: 14.31%)</b>			
140,386	Bayer AG	€ 17,625,462	2.62 %
142,690	DiaSorin SpA	5,843,155	0.87
335,573	H Lundbeck A/S	5,802,880	0.86
40,653	Roche Holding AG	10,228,883	1.52
182,862	Sanofi	16,135,743	2.40
1,214,518	Smith & Nephew Plc	18,411,583	2.74
54,102	Tecan Group AG	5,819,232	0.87
165,640	UCB SA	10,665,560	1.59
<b>Total Health Care</b>		<b>€ 90,532,498</b>	<b>13.47 %</b>
<b>Industrials (December 31, 2014: 28.42%)</b>			
961,719	Assa Abloy AB	€ 16,238,306	2.42 %
726,343	Atlas Copco AB	18,227,175	2.71
1,801	Belimo Holding AG	3,857,029	0.57
354,418	Berendsen Plc	5,097,683	0.76
17,071	Daetwyler Holding AG	1,821,408	0.27
748,145	DSV A/S	21,742,621	3.24

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

# Wellington Management Portfolios (Dublin) plc

## Strategic European Equity Portfolio (Continued)

Schedule of Investments (Euro)

June 30, 2015

<i>Holding/ Nominal</i>	<i>Investment</i>		<i>Fair Value</i>	<i>% Net Assets</i>	
<b>Industrials (December 31, 2014: 28.42%) (Continued)</b>					
321,083	Edenred	€	7,116,805	1.06 %	
45,905	Geberit AG		13,741,405	2.04	
576,465	Kone OYJ		20,983,326	3.12	
86,748	Kuehne + Nagel International AG		10,338,692	1.54	
395,393	Legrand SA		19,911,991	2.96	
84,382	Norma Group SE		3,826,302	0.57	
52,860	Schindler Holding AG		7,761,917	1.16	
226,706	Spirax-Sarco Engineering Plc		10,857,498	1.62	
703,109	Trelleborg AB		11,658,815	1.74	
<b>Total Industrials</b>		<b>€</b>	<b>173,180,973</b>	<b>25.78 %</b>	
<b>Information Technology (December 31, 2014: 9.36%)</b>					
104,970	ASML Holding NV	€	9,730,719	1.45 %	
600,242	Halma Plc		6,456,011	0.96	
7,650	Inficon Holding AG		2,347,289	0.35	
1,159,333	Infineon Technologies AG		12,903,376	1.92	
3,121	LEM Holding SA		2,153,550	0.32	
444,251	Spectris Plc		13,231,033	1.97	
162,425	United Internet AG		6,476,697	0.96	
<b>Total Information Technology</b>		<b>€</b>	<b>53,298,675</b>	<b>7.93 %</b>	
<b>Materials (December 31, 2014: 1.42%)</b>					
449,824	Essentra Plc	€	6,304,850	0.94 %	
2,382	Givaudan SA		3,701,303	0.55	
129,589	Victrix Plc		3,530,273	0.52	
<b>Total Materials</b>		<b>€</b>	<b>13,536,426</b>	<b>2.01 %</b>	
<b>Total Transferable Securities (Cost 2015: €590,075,938)</b>		<b>€</b>	<b>665,513,468</b>	<b>99.05 %</b>	
<b>Financial Derivative Instruments (December 31, 2014: 0.26%)</b>					
<b>Traded Forward Contracts - Open Positions<sup>1</sup> (December 31, 2014: 0.26%)</b>					
<i>Maturity Date</i>	<i>Amount Bought</i>	<i>Amount Sold</i>	<i>Counterparty</i>	<i>Unrealised Appreciation/ (Depreciation) EUR</i>	<i>% Net Assets</i>
31/07/2015 <sup>(H)</sup>	CHF 1,585,300	EUR 1,517,909	State Street Bank	€ 5,629	0.00 %
31/07/2015 <sup>(H)</sup>	EUR 2,551	CHF 2,663	State Street Bank	(9)	(0.00)
31/07/2015 <sup>(H)</sup>	EUR 3,468,371	USD 3,876,381	State Street Bank	(9,400)	(0.00)
31/07/2015 <sup>(H)</sup>	USD 186,057,338	EUR 166,286,647	State Street Bank	638,301	0.10
Unrealised gain on forward foreign currency exchange contracts				643,930	0.10
Unrealised loss on forward foreign currency exchange contracts				(9,409)	(0.00)
<b>Total Traded Forward Contracts - Open Positions</b>				<b>€ 634,521</b>	<b>0.10 %</b>
				<i>Fair Value</i>	<i>% Net Assets</i>
<b>Net Liquid Assets</b>					
Cash and Collateral <sup>2</sup>				€ 871,498	0.13 %
<b>Other Net Assets/(Liabilities)</b>				<b>€ 4,853,850</b>	<b>0.72 %</b>
<b>Total Net Assets of Portfolio</b>				<b>€ 671,873,337</b>	<b>100.00 %</b>

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

# Wellington Management Portfolios (Dublin) plc

## Strategic European Equity Portfolio (Continued)

Schedule of Investments (Euro)

June 30, 2015

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<sup>1</sup> Over the counter (OTC) financial derivative instruments

<sup>2</sup> All cash holdings are held with State Street Bank and Trust Company.

<sup>(H)</sup> These forward foreign exchange contracts are in respect of hedges relating to Hedged Share Classes.

### Classifications

### % of Total Current Assets<sup>3</sup>

Transferable securities and money market instruments admitted to an official stock exchange listing or traded on a regulated market	98.48
OTC financial derivative instruments	0.10
Other Assets	1.42
	<u>100.00</u>

<sup>3</sup> Analysis of Total Current Assets rather than Net Assets is required under the UCITS Notice 8.5 Appendix B.

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

# Wellington Management Portfolios (Dublin) plc

## Strategic European Equity Portfolio (Continued)

Schedule of Portfolio Changes for the Period Ended  
June 30, 2015

### Largest Purchases

€	17,746,740	British American Tobacco Plc
	10,384,022	Heineken NV
	10,233,039	UBS Group AG
	9,731,919	Julius Baer Group Limited
	9,553,255	Anheuser-Busch InBev NV
	9,327,276	Reckitt Benckiser Group Plc
	9,111,169	Kone OYJ
	8,909,076	Smith & Nephew Plc
	8,410,536	Schindler Holding AG
	7,980,102	Booker Group Plc
	7,934,150	Kuehne + Nagel International AG
	7,848,253	Prudential Plc
	7,846,695	L'Oreal SA
	7,403,146	Cie Financiere Richemont SA
	7,352,161	Legrand SA
	7,130,185	DSV A/S
	6,763,525	Salvatore Ferragamo SpA
	6,384,865	Atlas Copco AB
	6,358,954	Bayer AG
	6,021,094	Compass Group Plc
	121,842,720	Other Purchases

<b>€ 294,272,882</b>	<b>Total Purchases</b>
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### Largest Sales

€	11,494,271	Alfa Laval AB
	8,961,131	Anheuser-Busch InBev NV
	5,488,926	UBS Group AG
	5,311,057	British American Tobacco Plc
	5,246,874	ASML Holding NV
	5,061,692	Sanofi
	5,005,556	Hugo Boss AG
	4,547,426	Infineon Technologies AG
	4,362,243	Bureau Veritas SA
	4,246,204	SGS SA
	4,056,020	Axis Communications AB
	3,858,121	ProSiebenSat.1 Media AG
	3,058,406	Bayer AG
	2,928,483	Whitbread Plc
	2,867,732	Trelleborg AB
	2,785,632	ING Groep NV
	2,720,251	Reckitt Benckiser Group Plc
	2,582,395	Heineken NV
	2,575,813	Edenred
	2,358,845	Atlas Copco AB
	29,122,534	Other Sales

<b>€ 118,639,612</b>	<b>Total Sales</b>
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The accompanying notes form an integral part of these financial statements.

## Emerging and Sovereign Opportunities Portfolio

### Investment Manager's Report

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#### Investment Objective and Policies

The investment objective of the Portfolio is to generate an absolute return. The strategy is to enter into Financial Derivative Instruments ("FDIs") and direct investments, to gain both short and long exposure to interest rate, foreign exchange and debt securities markets. The Portfolio will gain exposure primarily to global emerging and developed sovereign markets with some limited allocation to global emerging markets corporate bonds.

The approach is unconstrained in nature and will seek to gain both long and short exposure by combining a model based approach and a fundamental approach for interest rate, currency and debt securities markets. The model based process is followed to determine predominantly the interest rate and currency positioning in the Portfolio. It is based on models that are used to assess fair value and to identify momentum in interest rates and currency markets. Each model is assigned risk limits and stop losses so that downside risk can be clearly quantified and to combat the effect of market movement. Processes are enhanced on an ongoing basis to ensure their effectiveness as financial markets evolve. The fundamental process is employed to determine predominantly positions in sovereign and corporate debt securities. Rigorous fundamental analysis is the foundation of this investment process. The analysis is approached from different perspectives, including a top-down assessment of macroeconomic and political conditions and a bottom-up view derived from fundamental analysis of the dominant issuers and industries in each country and intensive credit research. By gaining exposures in this manner the Portfolio shall therefore endeavour to generate opportunities regardless of market direction.

The Portfolio will invest, either directly or indirectly through the use of FDI, in debt securities denominated in US Dollars, Euros, or the currencies of emerging or developed markets, including debt instruments issued by emerging and developed markets governments, sovereigns, quasi-sovereign agencies, supranational, sub national government issuers, and corporate issuers. Such debt securities include mortgage, commercial mortgage backed securities, corporate debt and credit-linked securities (including credit linked notes) and index-linked securities which are debt securities of companies whose interest payments and/or payment at maturity depend on the performance of one or more underlying credit exposures or market indices. A particular credit-linked security's underlying credit exposure may be to a sovereign, quasi-sovereign or corporate issuer. Underlying index exposures may be to an index tied to debt, currency or another measure of a country's economic exposure, for example a bond index or a credit default swap index. In each case, the underlying credit or index exposure will be consistent with the Portfolio's investment objective and policies.

The Portfolio may buy and sell exchange-traded and over-the-counter derivative instruments, including interest rate, bond, index (including credit index) and currency futures; currency, interest rate, inflation, total return swaps, and credit default swaps; currency, bond, interest rate and swap options; deliverable and non-deliverable currency forward contracts, bond forwards, "to-be announced" (TBA) securities and may hold outright (i.e. net) short positions synthetically through the use of derivative instruments for efficient portfolio management purposes as well as for investment purposes in pursuit of the Portfolio's investment objective.

Currency exposure to multiple currencies will be taken on an opportunistic basis. Currency exposure to both emerging markets and developed countries, including cross-currency positions, which are not related to the Portfolio's bond and cash equivalent positions, will be assumed.

For the purposes of this Portfolio, an emerging market is one that the Investment Manager considers to be an emerging market. The Portfolio generally will be diversified by country, currency and issuer but may hold concentrated positions from time to time. For example, the Portfolio may directly invest up to 20% in securities traded on Russian markets.

Investments will be drawn from the broad credit spectrum ranging from permitted unrated issues, below investment grade emerging markets issues to highly rated developed market government issues. There will be no limitations on the credit quality of individual securities or currencies in the Portfolio.

Emerging and Sovereign Opportunities Portfolio (Continued)

Investment Manager's Report

**Investment Objective and Policies (Continued)**

Net exposure to corporate debt securities will not represent more than 20% of the Portfolio's Net Asset Value at the time of purchase. The Portfolio may invest more than 30% of its Net Asset Value in below investment grade securities and may invest more than 20% of its Net Asset Value in emerging markets.

An investment in the Portfolio should not constitute a substantial proportion of an investment portfolio and may not be appropriate for all investors. The Net Asset Value of the Portfolio is expected to have a high volatility from time to time.

**Performance**

The Emerging and Sovereign Opportunities Portfolio launched on February 15, 2012. The table below details the performance of all funded Share Classes within the Portfolio.

	Total Returns (%)						
	Periods Ended June 30, 2015						
	6 Mths	1 Year	3 Years	5 Years	10 Years	Since Inception	Inception date
Share Class <sup>1</sup>							
US Dollar E	1.03%	8.78%	5.83%	N/A	N/A	4.95%	February 15, 2012
BofA Merrill Lynch 3 Month T-Bill	0.01%	0.02%	0.06%	0.08%	1.42%	0.07%	

<sup>1</sup> All Classes are Accumulating and Unhedged unless otherwise noted.

Portfolio returns are net of fees and expenses.

Returns for periods greater than one year are annualised.

Past Performance is no indication of current or future Performance.

<i>Share Class<sup>1</sup></i>	<i>As at June 30, 2015</i>		<i>As at December 31, 2014</i>		<i>As at June 30, 2014</i>	
	<i>Net Asset Value</i>	<i>NAV per Share</i>	<i>Net Asset Value</i>	<i>NAV per Share</i>	<i>Net Asset Value</i>	<i>NAV per Share</i>
US Dollar E	46,054,306	11.77	31,402,611	11.65	29,158,882	10.82

<sup>1</sup> All Classes are Accumulating and Unhedged unless otherwise noted.

The launch price of the Share Classes were as follows: US Dollar = USD 10.00.

Wellington Management Company, LLP  
July 17, 2015

# Wellington Management Portfolios (Dublin) plc

## Emerging and Sovereign Opportunities Portfolio (Continued)

### Statement of Financial Position as at June 30, 2015

	June 30, 2015 US Dollars	December 31, 2014* US Dollars	January 1, 2014* US Dollars
<b>Assets</b>			
<b>Current Assets</b>			
Financial assets at fair value through profit or loss:			
Transferable securities at fair value	\$ 43,247,527	\$ 30,949,276	\$ 76,754,820
Collective investment schemes	-	-	-
Bank loan participations	-	-	-
Financial derivative instruments	752,918	7,264,436	7,480,064
Cash at bank	462,013	-	-
Cash held with brokers and counterparties for open financial derivative instruments	2,706,000	1,310,906	2,483,188
Cash received as collateral	860,000	1,895,000	1,073,000
Debtors – amounts falling due within one year			
Interest income receivable	206,998	102,810	251,862
Bank loan income receivable	-	-	-
Dividends receivable	-	-	-
Receivable for shares issued	-	-	-
Sales awaiting settlement	-	-	-
Other debtors	221,031	152,969	12,581
<b>Total Assets</b>	<b>\$ 48,456,487</b>	<b>\$ 41,675,397</b>	<b>\$ 88,055,515</b>
<b>Liabilities</b>			
<b>Current Liabilities</b>			
Financial liabilities at fair value through profit or loss:			
Financial derivative instruments	\$ (1,179,399)	\$ (6,322,368)	\$ (7,374,350)
Creditors – amounts falling due within one year			
Cash due to brokers and counterparties for open financial derivative instruments	(112,209)	-	-
Cash due to counterparties	(860,000)	(1,895,000)	(1,073,000)
Payable for shares redeemed	-	-	-
Purchases awaiting settlement	(45,000)	-	(23,608)
Expenses payable	(205,321)	(574,395)	(235,911)
Bank overdraft	-	(1,478,837)	(668,256)
Distribution payable	-	-	(13,390)
Withholding and capital gains tax payable	(189)	(1,554)	(911)
Other payables	(63)	(632)	(56,549)
<b>Total Liabilities</b>	<b>\$ (2,402,181)</b>	<b>\$ (10,272,786)</b>	<b>\$ (9,445,975)</b>
<b>Net Assets Attributable to Holders of Redeemable Participating Shares (at last traded market prices)</b>	<b>\$ 46,054,306</b>	<b>\$ 31,402,611</b>	<b>\$ 78,609,540</b>

\*Prior year balances have been restated to show the impact of the adoption of IFRS 13, "Fair Value measurement" (see Note 1).

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

# Wellington Management Portfolios (Dublin) plc

## Emerging and Sovereign Opportunities Portfolio (Continued)

### Statement of Comprehensive Income for the Period Ended June 30, 2015

	Notes	Period ended June 30, 2015 US Dollars	Period ended June 30, 2014* US Dollars
<b>Income</b>			
Interest income		\$ 229,478	\$ 268,758
Dividend income		-	-
Bank loan participation income		-	-
Other income		1,141	5,550
Net changes in fair value on financial assets at fair value through profit or loss	3	(369,049)	2,119,293
<b>Total Investment Income/(Expense)</b>		<b>\$ (138,430)</b>	<b>\$ 2,393,601</b>
<b>Expenses</b>			
Management fees	6	\$ (108,343)	\$ (105,923)
Performance fees		(48,243)	(172,354)
Administration fees		(11,386)	(17,670)
Custodian fees		(46,718)	(44,278)
Directors' fees		(1,654)	(1,984)
Professional fees		(24,026)	(24,026)
Other fees		(37,846)	(35,903)
Expense reimbursement	6	66,483	70,362
<b>Total Operating Expenses</b>		<b>\$ (211,733)</b>	<b>\$ (331,776)</b>
<b>Operating Profit/(Loss)</b>		<b>\$ (350,163)</b>	<b>\$ 2,061,825</b>
<b>Finance Costs</b>			
Distributions to holders of Redeemable Participating Shares		\$ -	\$ -
<b>Total Finance Costs</b>		<b>\$ -</b>	<b>\$ -</b>
<b>Profit/(Loss) for the Period Before Tax</b>		<b>\$ (350,163)</b>	<b>\$ 2,061,825</b>
Withholding tax		\$ (86)	\$ 736
Capital Gains Tax		1,944	-
<b>Profit/(Loss) for the Period After Tax</b>		<b>\$ (348,305)</b>	<b>\$ 2,062,561</b>
<b>Increase/(Decrease) in Net Assets Attributable to Holders of Redeemable Participating Shares</b>		<b>\$ (348,305)</b>	<b>\$ 2,062,561</b>

\*Prior period balances have been restated to show the impact of the adoption of IFRS 13, "Fair Value measurement" (see Note 1).

There are no recognised gains or losses arising in the period other than the increase/decrease in net assets attributable to holders of redeemable participating shares of each Portfolio.  
In arriving at the results for the period, all amounts above relate to continuing operations.

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



Wellington Management Portfolios (Dublin) plc

Emerging and Sovereign Opportunities Portfolio (Continued)

Statement of Changes in Net Assets  
Attributable to Holders of Redeemable Participating Shares  
for the Period Ended June 30, 2015

	Period ended June 30, 2015 US Dollars	Period ended June 30, 2014 US Dollars
Net assets attributable to holders of redeemable participating shares at the beginning of the period	\$ 31,402,611	\$ 78,609,540
Increase/(Decrease) in net assets attributable to holders of redeemable participating shares from statement of comprehensive income	\$ (348,305)	\$ 2,062,561
<b>Share Transactions</b>		
Proceeds from redeemable participating shares issued	\$ 15,000,000	\$ 2,505
Cost of redeemable participating shares redeemed	-	(51,515,724)
<b>Increase/(Decrease) in Net Assets Resulting from Redeemable Participating Share Transactions</b>	<b>\$ 15,000,000</b>	<b>\$ (51,513,219)</b>
<b>Increase/(Decrease) in Net Assets Attributable to Holders of Redeemable Participating Shares</b>	<b>\$ 14,651,695</b>	<b>\$ (49,450,658)</b>
<b>Net Assets Attributable to Holders of Redeemable Participating Shares at the End of the Period</b>	<b>\$ 46,054,306</b>	<b>\$ 29,158,882</b>

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

# Wellington Management Portfolios (Dublin) plc

## Emerging and Sovereign Opportunities Portfolio (Continued)

### Statement of Cash Flow for the Period Ended June 30, 2015

	June 30, 2015 US Dollars	June 30, 2014 US Dollars
<b>Operating activities</b>		
Increase/(decrease) in net assets attributable to holders of redeemable participating shares	\$ (348,305)	\$ 2,062,561
Distributions to holders of Redeemable Participating Shares	-	-
<b>Total comprehensive income/(expense) attributable to holders of redeemable shares before distributions</b>	<b>\$ (348,305)</b>	<b>\$ 2,062,561</b>
<b>Adjustments for:</b>		
Movement in margin cash	\$ (1,282,885)	\$ 2,220,277
Movement in financial assets at fair value through profit or loss	(12,253,251)	47,967,699
Unrealised movement on derivative assets and liabilities	1,368,549	(50,004)
Unrealised movement on foreign exchange	882,667	(823,509)
<b>Operating cash flows before movements in working capital</b>	<b>\$ (11,633,225)</b>	<b>\$ 51,377,024</b>
Movement in receivables	\$ (172,250)	\$ 86,642
Movement in payables	(371,008)	(13,302)
<b>Cash inflow/(outflow) from operations</b>	<b>\$ (543,258)</b>	<b>\$ 73,340</b>
<b>Net cash inflow/(outflow) from operating activities</b>	<b>\$ (12,176,483)</b>	<b>\$ 51,450,364</b>
<b>Financing activities</b>		
Proceeds from subscriptions	\$ 15,000,000	\$ 2,505
Payment of redemptions	-	(51,515,724)
Distributions paid to shareholders	-	-
<b>Net cash generated from/(used in) financing activities</b>	<b>\$ 15,000,000</b>	<b>\$ (51,513,219)</b>
<b>Net increase/(decrease) in cash and cash equivalents</b>	<b>\$ 2,823,517</b>	<b>\$ (62,855)</b>
Cash at bank at the start of the period	\$ (1,478,837)	\$ (668,256)
Unrealised movement on foreign exchange	(882,667)	823,509
<b>Cash at bank at the end of the period</b>	<b>\$ 462,013</b>	<b>\$ 92,398</b>

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

## Emerging and Sovereign Opportunities Portfolio (Continued)

Schedule of Investments (US Dollars)

June 30, 2015

<i>Holding/ Nominal</i>	<i>Investment</i>	<i>Fair Value</i>	<i>% Net Assets</i>
<b>Transferable Securities (December 31, 2014: 98.56%)</b>			
<b>Financials (December 31, 2014: Nil)</b>			
200,000 USD	GTB Finance BV, 6.000%, 08/11/2018	\$ 191,200	0.42 %
500,000 USD	KFW, 0.500%, 30/09/2015	500,374	1.09
200,000 USD	Trade & Development Bank of Mongolia LLC, 9.375%, 19/05/2020	214,250	0.46
<b>Total Financials</b>		<b>\$ 905,824</b>	<b>1.97 %</b>
<b>Industrials (December 31, 2014: Nil)</b>			
200,000 USD	Borets Finance Limited, 7.625%, 26/09/2018	\$ 179,000	0.39 %
200,000 USD	Colombia Telecomunicaciones SA ESP, 8.500%, 29/12/2049	208,000	0.45
185,000 USD	Petrobras International Finance BV, 5.750%, 20/01/2020	183,768	0.40
70,000 USD	Petrobras International Finance BV, 5.375%, 27/01/2021	67,501	0.15
65,000 USD	Petrobras International Finance BV, 6.750%, 27/01/2041	57,247	0.12
135,000 USD	Petroleos Mexicanos, 6.500%, 02/06/2041	141,075	0.31
225,000 USD	YPF SA, 8.500%, 28/07/2025	222,750	0.48
<b>Total Industrials</b>		<b>\$ 1,059,341</b>	<b>2.30 %</b>
<b>Municipals (December 31, 2014: Nil)</b>			
240,000 USD	City of Buenos Aires Argentina, 8.950%, 19/02/2021	\$ 246,000	0.53 %
109,500 USD	Provincia de Neuquen Argentina, 7.875%, 26/04/2021	112,511	0.25
<b>Total Municipals</b>		<b>\$ 358,511</b>	<b>0.78 %</b>
<b>Non - US Governments (December 31, 2014: 19.36%)</b>			
170,000 USD	Argentina Bonar Bonds, 7.000%, 17/04/2017	\$ 166,345	0.36 %
10,000 AUD	Australia Government Bond, 4.500%, 15/04/2020	8,454	0.02
10,000 AUD	Australia Government Bond, 5.750%, 15/05/2021	9,053	0.02
10,000 AUD	Australia Government Bond, 5.750%, 15/07/2022	9,196	0.02
10,000 AUD	Australia Government Bond, 2.750%, 21/04/2024	7,588	0.02
10,000 AUD	Australia Government Bond, 4.250%, 21/04/2026	8,507	0.02
10,000 AUD	Australia Government Bond, 3.250%, 21/04/2029	7,643	0.02
285,000 BRL	Brazil Notas do Tesouro Nacional Serie B, 6.000%, 15/08/2050	247,952	0.54
250,000 EUR	Bulgaria Government International Bond, 2.950%, 03/09/2024	275,416	0.60
140,000 EUR	Bulgaria Government International Bond, 2.625%, 26/03/2027	144,094	0.31
150,000 EUR	Bulgaria Government International Bond, 3.125%, 26/03/2035	142,061	0.31
480,000 USD	Caisse d'Amortissement de la Dette Sociale, 1.875%, 15/09/2015	481,439	1.04
335,000 CAD	Canadian Treasury Bill, zero coupon, 13/08/2015	268,166	0.58
132,000,000 COP	Colombia Government International Bond, 7.750%, 14/04/2021	55,833	0.12
231,503,306 COP	Colombia TES, 3.500%, 10/03/2021	88,231	0.19
1,720,000 DOP	Dominican Republic Central Bank Notes, 12.000%, 05/04/2019	41,146	0.09
200,000 USD	Ecuador Government International Bond, 10.500%, 24/03/2020	201,500	0.44
83,000 USD	El Salvador Government International Bond, 5.875%, 30/01/2025	79,991	0.17
15,000 USD	El Salvador Government International Bond, 6.375%, 18/01/2027	14,588	0.03
235,000 USD	Eskom Holdings SOC, 7.125%, 11/02/2025	238,238	0.52
100,000 USD	Iceland Government International Bond, 5.875%, 11/05/2022	113,074	0.25
480,000 EUR	Italy Buoni Poliennali Del Tesoro, 3.750%, 01/08/2015	536,512	1.16
500,000 EUR	Italy Certificati di Credito del Tesoro, 0.380%, 01/09/2015	557,626	1.21
210,000 USD	Ivory Coast Government International Bond, 6.375%, 03/03/2028	206,010	0.45
205,000 USD	Ivory Coast Government International Bond, 5.750%, 31/12/2032	194,238	0.42
90,050,000 JPY	Japan Government Five Year Bond, 0.300%, 20/09/2015	736,398	1.60
80,000,000 JPY	Japan Treasury Discount Bill, zero coupon, 24/08/2015	653,784	1.42
700,000 USD	Kingdom of Belgium, 0.875%, 14/09/2015	701,589	1.52
355,000 EUR	Montenegro Government International Bond, 3.875%, 18/03/2020	366,399	0.80
1,000,000 CAD	Province of Ontario Canada, zero coupon, 19/08/2015	800,312	1.74
1,000,000 CAD	Province of Quebec Canada, zero coupon, 24/07/2015	800,665	1.74
200,000 USD	Republic of Ghana, 8.125%, 18/01/2026	182,500	0.40
95,000 EUR	Romania Government International Bond, 4.875%, 07/11/2019	121,396	0.26
99,000 EUR	Romania Government International Bond, 4.625%, 18/09/2020	124,439	0.27
80,000 EUR	Romania Government International Bond, 2.875%, 28/10/2024	88,487	0.19

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

# Wellington Management Portfolios (Dublin) plc

## Emerging and Sovereign Opportunities Portfolio (Continued)

Schedule of Investments (US Dollars)

June 30, 2015

<i>Holding/ Nominal</i>	<i>Investment</i>	<i>Fair Value</i>	<i>% Net Assets</i>
<b>Non - US Governments (December 31, 2014: 19.36%) (Continued)</b>			
290,000 EUR	Romania Government International Bond, 3.625%, 24/04/2024	\$ 340,873	0.74 %
9,540,000 RUB	Russia Federal Bond - OFZ, 8.150%, 03/02/2027	142,462	0.31
10,480,000 RUB	Russia Federal Bond - OFZ, 7.050%, 19/01/2028	141,358	0.31
200,000 USD	Slovenia Government International Bond, 5.250%, 18/02/2024	218,495	0.47
450,000 EUR	Spain Letras del Tesoro, zero coupon, 17/07/2015	501,366	1.09
230,000 EUR	Spain Letras del Tesoro, zero coupon, 21/08/2015	256,261	0.56
355,000 GBP	United Kingdom Gilt, 4.750%, 07/09/2015	562,699	1.22
190,000 GBP	United Kingdom Treasury Bill, zero coupon, 13/07/2015	298,771	0.65
300,000 GBP	United Kingdom Treasury Bill, zero coupon, 28/09/2015	471,232	1.02
300,000 GBP	United Kingdom Treasury Bill, zero coupon, 05/10/2015	471,173	1.02
3,564,517 UYU	Uruguay Government International Bond, 5.000%, 14/09/2018	134,275	0.29
1,699,908 UYU	Uruguay Government International Bond, 4.250%, 05/04/2027	60,421	0.13
<b>Total Non - US Governments</b>		<b>\$ 12,278,256</b>	<b>26.66 %</b>
<b>Supranationals (December 31, 2014: 0.80%)</b>			
<b>Transportation (December 31, 2014: 0.18%)</b>			
100,000 USD	DP World Limited, 6.850%, 02/07/2037	\$ 109,500	0.24 %
<b>Total Transportation</b>		<b>\$ 109,500</b>	<b>0.24 %</b>
<b>US Treasuries (December 31, 2014: 63.81%)</b>			
2,000,000 USD	Federal Home Loan Banks, 0.200%, 18/08/2015	\$ 2,000,320	4.34 %
390,000 USD	Federal Home Loan Banks, 0.090%, 25/08/2015	389,985	0.85
315,000 USD	Federal Home Loan Banks, 0.200%, 18/09/2015	315,116	0.68
500,000 USD	Federal Home Loan Banks, zero coupon, 23/09/2015	499,941	1.09
750,000 USD	United States Treasury Note, 0.250%, 15/07/2015	750,088	1.63
1,000,000 USD	United States Treasury Note, 1.750%, 31/07/2015	1,001,484	2.17
1,500,000 USD	United States Treasury Note, 0.250%, 15/08/2015	1,500,292	3.26
300,000 USD	United States Treasury Note, 4.250%, 15/08/2015	301,606	0.65
4,000,000 USD	United States Treasury Note, 0.250%, 15/09/2015	4,001,564	8.69
2,200,000 USD	United States Treasury Note, 0.250%, 30/09/2015	2,201,118	4.78
10,000,000 USD	United States Treasury Note, 1.250%, 30/09/2015	10,030,080	21.78
320,000 USD	United States Treasury Note, 0.250%, 31/10/2015	320,212	0.70
880,000 USD	United States Treasury Note, 1.250%, 31/10/2015	883,472	1.92
<b>Total US Treasuries</b>		<b>\$ 24,195,278</b>	<b>52.54 %</b>
<b>Utilities (December 31, 2014: 3.30%)</b>			
92,000,000 COP	Empresas Publicas de Medellin ESP, 7.625%, 10/09/2024	\$ 34,435	0.07 %
630,000 USD	Israel Electric Corporation Limited, 6.875%, 21/06/2023	720,405	1.56
<b>Total Utilities</b>		<b>\$ 754,840</b>	<b>1.63 %</b>
<b>Short Term Securities (December 31, 2014: 11.11%)</b>			
475,000 USD	NRW Bank, 0.000%, 13/07/2015	\$ 474,977	1.03 %
3,111,000 USD	State Street Repurchase Agreement, 0.000%, 01/07/2015 <sup>1</sup>	3,111,000	6.76
<b>Total Short Term Securities</b>		<b>\$ 3,585,977</b>	<b>7.79 %</b>
<b>Total Transferable Securities (Cost 2015: \$43,286,031)</b>		<b>\$ 43,247,527</b>	<b>93.91 %</b>

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

# Wellington Management Portfolios (Dublin) plc

## Emerging and Sovereign Opportunities Portfolio (Continued)

Schedule of Investments (US Dollars)

June 30, 2015

### Financial Derivative Instruments (December 31, 2014: 3.00%)

#### Credit Default Swaps<sup>2</sup> (December 31, 2014: 0.71%)

Notional Amount	CCY	Underlying Security	Premium	Termination Date	Counterparty	Fair Value USD	% Net Assets
<b>Protection Bought</b>							
295,000	USD	Republic of South Africa, 5.500%, 09/03/2020	1.000%	20/12/2018	Bank of America	\$ 5,991	0.01 %
175,000	USD	Qatar Government International Bond, 9.750%, 15/06/2030	1.000%	20/06/2018	Barclays Bank	(3,742)	(0.01)
40,000	USD	Republic of Indonesia, 6.875%, 09/03/2017	1.000%	20/09/2019	Barclays Bank	605	0.00
885,000	USD	CDX.EM.22	1.000%	20/06/2020	Barclays Bank	81,994	0.18
1,845,000	EUR	iTraxx Europe Senior Financials Series 21	1.000%	20/06/2020	Barclays Bank	(10,598)	(0.02)
20,000	USD	Republic of Indonesia, 6.875%, 09/03/2017	1.000%	20/09/2019	BNP Paribas	302	0.00
30,000	USD	Republic of Indonesia, 6.875%, 09/03/2017	1.000%	20/09/2019	BNP Paribas	454	0.00
70,000	USD	Republic of Indonesia, 6.875%, 09/03/2017	1.000%	20/09/2019	BNP Paribas	1,058	0.00
5,000	USD	Republic of Indonesia, 6.875%, 09/03/2017	1.000%	20/09/2019	BNP Paribas	76	0.00
70,000	USD	Qatar Government International Bond, 9.750%, 15/06/2030	1.000%	20/06/2020	Citibank	(1,461)	(0.00)
245,000	USD	Republic of China, 4.250%, 28/10/2014	1.000%	20/03/2018	Deutsche Bank	(3,474)	(0.01)
165,000	USD	Republic of Panama, 8.875%, 30/09/2027	1.000%	20/03/2018	Deutsche Bank	(183)	(0.00)
265,000	USD	Israel Government International Bond, 5.125%, 26/03/2019	1.000%	20/09/2017	Goldman Sachs	(4,737)	(0.01)
240,000	USD	Republic of Korea, 4.875%, 22/09/2014	1.000%	20/12/2017	Goldman Sachs	(4,781)	(0.01)
210,000	USD	Republic of Philippines, 10.625%, 16/03/2025	1.000%	20/03/2018	Goldman Sachs	(3,024)	(0.01)
175,000	USD	Republic of Turkey, 11.875%, 15/01/2030	1.000%	20/12/2018	Goldman Sachs	4,419	0.01
4,100,000	USD	iTraxx Asia ex-Japan IG Series Number 21	1.000%	20/06/2020	Goldman Sachs	22,630	0.05
285,000	USD	Republic of South Africa, 5.500%, 09/03/2020	1.000%	20/03/2025	JPMorgan Chase	35,625	0.08
165,000	USD	Republic of Colombia, 10.375%, 28/01/2033	1.000%	20/06/2017	UBS	28	0.00
413,000	USD	Israel Government International Bond, 5.125%, 26/03/2019	1.000%	20/09/2017	UBS	(7,383)	(0.02)
<b>Protection Sold</b>							
255,000	USD	Russia Foreign Bond - Eurobond, 7.500%, 31/03/2030	1.000%	20/03/2020	Bank of America	\$ (24,979)	(0.05) %
175,000	USD	Russia Foreign Bond - Eurobond, 7.500%, 31/03/2030	1.000%	20/06/2020	Barclays Bank	(18,204)	(0.04)
40,000	USD	Republic of Turkey, 11.875%, 15/01/2030	1.000%	20/09/2019	BNP Paribas	(1,492)	(0.00)
20,000	USD	Republic of Turkey, 11.875%, 15/01/2030	1.000%	20/09/2019	BNP Paribas	(746)	(0.00)
30,000	USD	Republic of Turkey, 11.875%, 15/01/2030	1.000%	20/09/2019	BNP Paribas	(1,119)	(0.00)
20,000	USD	Republic of Turkey, 11.875%, 15/01/2030	1.000%	20/09/2019	Citibank	(746)	(0.00)
55,000	USD	Kazakhstan Government International Bond, 3.875%, 14/10/2024	1.000%	20/06/2020	Deutsche Bank	(3,002)	(0.01)
90,000	USD	Bank of America Corporation, Variable Rate, 11/01/2021	1.000%	20/06/2019	Goldman Sachs	(3,162)	(0.01)
15,000	USD	Republic of Turkey, 11.875%, 15/01/2030	1.000%	20/09/2019	Goldman Sachs	(559)	(0.00)

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

# Wellington Management Portfolios (Dublin) plc

## Emerging and Sovereign Opportunities Portfolio (Continued)

Schedule of Investments (US Dollars)

June 30, 2015

### Credit Default Swaps<sup>2</sup> (December 31, 2014: 0.71%) (Continued)

Notional Amount	CCY	Underlying Security	Premium	Termination Date	Counterparty	Fair Value USD	% Net Assets
<b>Protection Sold (Continued)</b>							
240,000	USD	Russia Foreign Bond - Eurobond, 7.500%, 31/03/2030	1.000%	20/06/2020	JPMorgan Chase	\$ (24,965)	(0.05) %
		Credit Default Swaps at positive fair value				153,182	0.33
		Credit Default Swaps at negative fair value				(118,357)	(0.25)
<b>Total Credit Default Swaps</b>						<b>\$ 34,825</b>	<b>0.08 %</b>

### Interest Rate Swaps<sup>2</sup> (December 31, 2014: 0.01%)

Notional Amount	CCY	Fund Pays	Fund Receives	Termination Date	Counterparty	Fair Value USD	% Net Assets
39,700,000	CLP	4.250%	6 Month CLICP Index	20/05/2020	Bank of America	\$ (548)	(0.00) %
7,880,000	ILS	1 Month TELBOR	0.489%	16/09/2017	Citibank	408	0.00
34,500,000	CLP	4.210%	6 Month CLICP Index	18/05/2020	Credit Suisse	(382)	(0.00)
90,780,000	COP	5.380%	3 Month COMM	18/12/2019	Deutsche Bank	(285)	(0.00)
4,340,000	PLN	2.450%	6 Month WIBOR	16/09/2020	Deutsche Bank	8,104	0.02
32,790,000	MXN	1 Month TIIE	7.215%	10/09/2025	Deutsche Bank	(35,592)	(0.08)
3,605,000	AUD	3.715%	6 Month BBSW	16/09/2025	Deutsche Bank	40,858	0.09
3,452,975,000	KRW	2.678%	3 Month KSDA Index	16/09/2025	Deutsche Bank	(12,241)	(0.03)
59,285,000	ZAR	3 Month JIBAR	7.333%	16/09/2017	Goldman Sachs	20,367	0.04
897,255,000	HUF	6 Month BUBOR	1.860%	16/09/2017	Goldman Sachs	7,005	0.02
23,420,000	CLP	4.240%	6 Month CLICP Index	19/05/2020	Goldman Sachs	(308)	(0.00)
3,556,935,000	KRW	2.087%	3 Month KSDA Index	16/09/2020	Goldman Sachs	(9,444)	(0.02)
28,975,000	CLP	4.660%	6 Month CLICP Index	20/05/2025	Goldman Sachs	142	0.00
1,125,000	EUR	1.262%	6 Month EURIBOR	16/09/2025	Goldman Sachs	36,502	0.08
44,135,000	MXN	1 Month TIIE	4.679%	13/09/2017	JPMorgan Chase	16,723	0.04
5,735,765,000	CLP	6 Month CLICP Index	3.592%	16/09/2017	JPMorgan Chase	8,757	0.02
20,095,000	PLN	6 Month WIBOR	2.080%	16/09/2017	JPMorgan Chase	1,050	0.00
14,475,000	MXN	1 Month TIIE	5.547%	09/09/2020	JPMorgan Chase	474	0.00
8,375,000	MXN	1 Month TIIE	5.629%	10/09/2020	JPMorgan Chase	2,237	0.00
8,775,000	NOK	3 Month NIBOR	1.802%	16/09/2020	JPMorgan Chase	(3,361)	(0.01)
4,260,000	PLN	2.548%	6 Month WIBOR	16/09/2020	JPMorgan Chase	2,788	0.01
95,795,000	MXN	1 Month TIIE	6.861%	10/09/2025	JPMorgan Chase	(178,895)	(0.38)
95,680,000	ZAR	3 Month JIBAR	8.550%	16/09/2025	JPMorgan Chase	(140,491)	(0.31)
6,835,000	ZAR	3 Month JIBAR	7.805%	16/09/2025	JPMorgan Chase	(21,879)	(0.05)
12,645,000	ZAR	3 Month JIBAR	9.172%	16/09/2025	JPMorgan Chase	(1,728)	(0.00)
63,370,000	CLP	4.180%	6 Month CLICP Index	15/05/2020	Morgan Stanley	(578)	(0.00)
715,000	EUR	1.141%	6 Month EURIBOR	18/03/2025	Morgan Stanley	24,330	0.05
63,306,250	MXN	1 Month TIIE	5.504%	09/09/2025	Morgan Stanley	(5,803)	(0.01)
34,425,000	MXN	1 Month TIIE	7.121%	10/09/2025	Morgan Stanley	(44,538)	(0.10)
33,020,000	ZAR	3 Month JIBAR	8.245%	16/09/2025	Morgan Stanley	(25,967)	(0.06)
673,950,000	HUF	6 Month BUBOR	4.490%	16/09/2025	Morgan Stanley	(13,156)	(0.03)
		Interest Rate Swaps at positive fair value				169,745	0.37
		Interest Rate Swaps at negative fair value				(495,196)	(1.08)
<b>Total Interest Rate Swaps</b>						<b>\$ (325,451)</b>	<b>(0.71) %</b>

### Options Purchased<sup>2</sup> (December 31, 2014: Nil)

Notional Amount	Investment	Expiry Date	Counterparty	Fair Value USD	% Net Assets
737,000	Call at 3.78 USD put SAR	28/03/2017	Morgan Stanley	\$ 3,390	0.01 %
<b>Total Options Purchased</b>				<b>\$ 3,390</b>	<b>0.01 %</b>

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

# Wellington Management Portfolios (Dublin) plc

## Emerging and Sovereign Opportunities Portfolio (Continued)

Schedule of Investments (US Dollars)

June 30, 2015

### Total Return Swaps<sup>2</sup> (December 31, 2014: 0.00%)

Notional Amount	CCY	Fund Pays	Fund Receives	Termination Date	Counterparty	Fair Value USD	% Net Assets
200,000	USD	CEMB Index	3 Month LIBOR	21/12/2015	JPMorgan Chase	\$ (7,907)	(0.02)%
Total Return Swaps at negative fair value						(7,907)	(0.02)
<b>Total Return Swaps</b>						<b>\$ (7,907)</b>	<b>(0.02)%</b>

### Traded Forward Contracts - Open Positions<sup>2</sup> (December 31, 2014: 2.38%)

Maturity Date	Amount Bought	Amount Sold	Counterparty	Unrealised Appreciation/ (Depreciation) USD	% Net Assets
31/07/2015	AUD 920,000	USD 709,097	Barclays Bank	\$ (3,104)	(0.01)%
02/07/2015	BRL 10,145,000	USD 3,279,457	Barclays Bank	(13,619)	(0.03)
16/09/2015	EUR 115,000	USD 129,352	Barclays Bank	(1,082)	(0.00)
31/07/2015	JPY 103,700,000	USD 844,082	Barclays Bank	3,668	0.01
31/07/2015	NOK 1,630,000	USD 208,732	Barclays Bank	(1,688)	(0.00)
31/07/2015	NZD 3,945,000	USD 2,698,593	Barclays Bank	(37,352)	(0.08)
31/07/2015	USD 779,950	AUD 1,020,000	Barclays Bank	(2,782)	(0.01)
31/07/2015	USD 104,721	CAD 130,000	Barclays Bank	632	0.00
31/07/2015	USD 257,748	EUR 230,000	Barclays Bank	1,386	0.00
31/07/2015	USD 1,172,513	JPY 145,300,000	Barclays Bank	(15,318)	(0.03)
31/07/2015	USD 268,312	KRW 299,950,000	Barclays Bank	1	0.00
31/07/2015	USD 1,421,659	MXN 22,030,000	Barclays Bank	20,593	0.04
31/07/2015	USD 1,258,806	NZD 1,840,000	Barclays Bank	17,567	0.04
31/07/2015	USD 202,731	SEK 1,670,000	Barclays Bank	1,350	0.00
31/07/2015	USD 761,534	SGD 1,025,000	Barclays Bank	635	0.00
08/09/2015	BGN 147,000	USD 79,088	Citibank	4,580	0.01
16/09/2015	EUR 60,000	USD 67,265	Citibank	(342)	(0.00)
31/07/2015	EUR 175,000	USD 196,269	Citibank	(1,211)	(0.00)
31/07/2015	NOK 5,170,000	USD 653,816	Citibank	2,881	0.01
31/07/2015	SEK 5,900,000	USD 712,015	Citibank	(550)	(0.00)
31/07/2015	SGD 1,670,000	USD 1,241,917	Citibank	(2,209)	(0.00)
31/07/2015	TRY 375,000	USD 139,369	Citibank	(593)	(0.00)
19/08/2015	USD 817,003	CAD 1,000,000	Citibank	16,522	0.04
31/07/2015	USD 552,354	CLP 350,800,000	Citibank	5,304	0.01
08/09/2015	USD 78,986	EUR 75,000	Citibank	(4,658)	(0.01)
01/09/2015	USD 530,961	EUR 500,000	Citibank	(26,606)	(0.06)
21/08/2015	USD 250,887	EUR 230,000	Citibank	(5,553)	(0.01)
31/07/2015	USD 247,860	EUR 221,000	Citibank	1,530	0.00
31/07/2015	USD 2,083,144	GBP 1,325,000	Citibank	(275)	(0.00)
31/07/2015	USD 445,716	HUF 126,300,000	Citibank	(336)	(0.00)
31/07/2015	USD 34,118	INR 2,180,000	Citibank	5	0.00
31/07/2015	USD 662,165	KRW 735,400,000	Citibank	4,333	0.01
31/07/2015	USD 206,740	NOK 1,620,000	Citibank	967	0.00
16/09/2015	USD 156,397	PEN 500,000	Citibank	764	0.00
16/09/2015	USD 268,803	RUB 15,139,000	Citibank	4,255	0.01
30/03/2017	USD 236,141	SAR 892,000	Citibank	(985)	(0.00)
31/07/2015	USD 1,261,010	SEK 10,380,000	Citibank	9,315	0.02
31/07/2015	USD 775,078	ZAR 9,560,000	Citibank	(8,621)	(0.02)
31/07/2015	AUD 130,000	USD 100,149	Goldman Sachs	(389)	(0.00)
02/07/2015	BRL 4,230,000	USD 1,352,649	Goldman Sachs	9,056	0.02
31/07/2015	CAD 445,000	USD 360,505	Goldman Sachs	(4,199)	(0.01)
31/07/2015	GBP 570,000	USD 897,491	Goldman Sachs	(1,228)	(0.00)
31/07/2015	IDR 2,811,000,000	USD 210,720	Goldman Sachs	(1,177)	(0.00)
31/07/2015	ILS 970,000	USD 256,877	Goldman Sachs	272	0.00
31/07/2015	SGD 255,000	USD 190,056	Goldman Sachs	(759)	(0.00)
02/07/2015	USD 4,813,639	BRL 15,285,000	Goldman Sachs	(106,848)	(0.24)

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

# Wellington Management Portfolios (Dublin) plc

## Emerging and Sovereign Opportunities Portfolio (Continued)

Schedule of Investments (US Dollars)

June 30, 2015

### Traded Forward Contracts - Open Positions<sup>2</sup> (December 31, 2014: 2.38%) (Continued)

<i>Maturity Date</i>	<i>Amount Bought</i>	<i>Amount Sold</i>	<i>Counterparty</i>	<i>Unrealised Appreciation/ (Depreciation) USD</i>	<i>% Net Assets</i>
31/07/2015	USD 206,049	CAD 255,000	Goldman Sachs	\$ 1,874	0.00%
24/07/2015	USD 831,297	CAD 1,000,000	Goldman Sachs	30,539	0.08
31/07/2015	USD 268,335	COP 691,500,000	Goldman Sachs	3,199	0.01
31/07/2015	USD 201,186	EUR 180,000	Goldman Sachs	555	0.00
17/07/2015	USD 482,339	EUR 450,000	Goldman Sachs	(19,148)	(0.04)
05/10/2015	USD 471,824	GBP 300,000	Goldman Sachs	334	0.00
08/09/2015	USD 539,960	GBP 355,000	Goldman Sachs	(18,079)	(0.04)
31/07/2015	USD 189,320	HUF 52,600,000	Goldman Sachs	3,553	0.01
31/07/2015	USD 659,229	MXN 10,190,000	Goldman Sachs	11,165	0.02
31/07/2015	USD 288,383	NOK 2,260,000	Goldman Sachs	1,316	0.00
31/07/2015	USD 153,612	NZD 225,000	Goldman Sachs	1,830	0.00
31/07/2015	USD 314,538	PLN 1,175,000	Goldman Sachs	2,347	0.01
31/07/2015	USD 49,724	SEK 410,000	Goldman Sachs	284	0.00
31/07/2015	ZAR 7,780,000	USD 633,983	Goldman Sachs	3,797	0.01
08/09/2015	BGN 148,000	USD 80,372	JPMorgan Chase	3,865	0.01
31/07/2015	CAD 910,000	USD 736,718	JPMorgan Chase	(8,093)	(0.02)
31/07/2015	EUR 400,000	USD 446,106	JPMorgan Chase	(259)	(0.00)
31/07/2015	GBP 510,000	USD 803,590	JPMorgan Chase	(1,670)	(0.00)
31/07/2015	ILS 1,930,000	USD 513,923	JPMorgan Chase	(2,275)	(0.00)
31/07/2015	JPY 267,100,000	USD 2,152,999	JPMorgan Chase	30,550	0.08
14/08/2015	KZT 16,400,000	USD 84,103	JPMorgan Chase	2,752	0.01
31/07/2015	PLN 2,510,000	USD 669,990	JPMorgan Chase	(3,096)	(0.01)
31/07/2015	RUB 123,457,000	USD 2,236,439	JPMorgan Chase	(44,979)	(0.11)
30/03/2017	SAR 892,000	USD 236,141	JPMorgan Chase	985	0.00
31/07/2015	TRY 865,000	USD 322,595	JPMorgan Chase	(2,485)	(0.01)
31/07/2015	USD 128,012	CZK 3,120,000	JPMorgan Chase	433	0.00
16/09/2015	USD 2,210,364	EUR 1,964,000	JPMorgan Chase	19,742	0.04
08/09/2015	USD 79,742	EUR 75,000	JPMorgan Chase	(3,902)	(0.01)
13/07/2015	USD 277,845	GBP 190,000	JPMorgan Chase	(20,945)	(0.06)
31/07/2015	USD 580,473	HUF 161,700,000	JPMorgan Chase	9,398	0.02
31/07/2015	USD 302,031	ILS 1,140,000	JPMorgan Chase	(185)	(0.00)
24/09/2015	USD 730,621	JPY 90,050,000	JPMorgan Chase	(6,124)	(0.01)
31/07/2015	USD 742,608	KRW 831,870,000	JPMorgan Chase	(1,517)	(0.00)
31/07/2015	USD 1,629,658	NOK 12,825,000	JPMorgan Chase	618	0.00
31/07/2015	USD 322,147	PLN 1,200,000	JPMorgan Chase	3,313	0.01
31/07/2015	USD 480,531	THB 16,290,000	JPMorgan Chase	(1,298)	(0.00)
31/07/2015	USD 127,163	TRY 345,000	JPMorgan Chase	(511)	(0.00)
31/07/2015	ZAR 7,830,000	USD 645,116	JPMorgan Chase	(3,237)	(0.01)
08/09/2015	EUR 150,000	USD 195,228	Morgan Stanley	(27,940)	(0.06)
08/09/2015	USD 193,284	BGN 295,000	Morgan Stanley	25,379	0.05
13/08/2015	USD 277,488	CAD 335,000	Morgan Stanley	9,304	0.02
03/08/2015	USD 516,628	EUR 480,000	Morgan Stanley	(18,408)	(0.04)
24/08/2015	USD 647,391	JPY 80,000,000	Royal Bank of Scotland	(6,786)	(0.01)
02/07/2015	BRL 7,330,000	USD 2,367,451	Standard Chartered Bank	(7,806)	(0.02)
31/07/2015	CAD 125,000	USD 101,012	Standard Chartered Bank	(926)	(0.00)
16/09/2015	COP 831,863,000	USD 324,371	Standard Chartered Bank	(7,053)	(0.02)
31/07/2015	COP 2,339,800,000	USD 903,343	Standard Chartered Bank	(6,214)	(0.01)
31/07/2015	GBP 130,000	USD 204,463	Standard Chartered Bank	(52)	(0.00)
04/08/2015	USD 893,767	BRL 2,840,000	Standard Chartered Bank	(9,982)	(0.02)
02/07/2015	USD 1,180,777	BRL 3,710,000	Standard Chartered Bank	(13,532)	(0.03)
31/07/2015	USD 589,461	CAD 730,000	Standard Chartered Bank	4,959	0.01
16/09/2015	USD 521,925	COP 1,338,500,000	Standard Chartered Bank	11,348	0.02
31/07/2015	USD 526,035	COP 1,362,300,000	Standard Chartered Bank	3,700	0.01
31/07/2015	USD 233,017	ILS 885,000	Standard Chartered Bank	(1,598)	(0.00)
31/07/2015	USD 1,355,747	PEN 4,335,000	Standard Chartered Bank	(2,833)	(0.01)
31/07/2015	AUD 275,000	USD 209,998	UBS	1,032	0.00

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



# Wellington Management Portfolios (Dublin) plc

## Emerging and Sovereign Opportunities Portfolio (Continued)

Schedule of Investments (US Dollars)

June 30, 2015

### Traded Forward Contracts - Open Positions<sup>2</sup> (December 31, 2014: 2.38%) (Continued)

<i>Maturity Date</i>	<i>Amount Bought</i>	<i>Amount Sold</i>	<i>Counterparty</i>	<i>Unrealised Appreciation/ (Depreciation) USD</i>	<i>% Net Assets</i>
02/09/2015	BRL 1,700,000	USD 521,472	UBS	\$ 13,742	0.03 %
04/08/2015	BRL 3,410,000	USD 1,090,663	UBS	(5,528)	(0.01)
02/07/2015	BRL 3,970,000	USD 1,242,372	UBS	35,635	0.09
31/07/2015	CNY 11,142,000	USD 1,791,026	UBS	28,793	0.06
31/07/2015	JPY 6,800,000	USD 54,928	UBS	662	0.00
31/07/2015	KRW 142,890,000	USD 127,211	UBS	607	0.00
31/07/2015	NOK 8,730,000	USD 1,109,716	UBS	(825)	(0.00)
16/09/2015	PLN 1,245,000	USD 337,773	UBS	(7,416)	(0.02)
31/07/2015	USD 1,948,448	AUD 2,538,000	UBS	826	0.00
02/09/2015	USD 744,785	BRL 2,428,000	UBS	(19,626)	(0.04)
02/07/2015	USD 2,140,264	BRL 6,680,000	UBS	(10,135)	(0.02)
16/09/2015	USD 33,997	EUR 30,000	UBS	536	0.00
31/07/2015	USD 1,297,593	EUR 1,160,000	UBS	4,637	0.01
28/09/2015	USD 472,391	GBP 300,000	UBS	879	0.00
31/07/2015	USD 426,286	IDR 5,702,000,000	UBS	1,237	0.00
31/07/2015	USD 426,513	MYR 1,610,000	UBS	250	0.00
31/07/2015	USD 68,263	NZD 100,000	UBS	805	0.00
31/07/2015	USD 911,929	SEK 7,520,000	UBS	5,113	0.01
31/07/2015	USD 846,580	TRY 2,290,000	UBS	(877)	(0.00)
31/07/2015	ZAR 10,090,000	USD 825,299	UBS	1,848	0.00
Unrealised gain on forward foreign currency exchange contracts				389,357	0.84
Unrealised loss on forward foreign currency exchange contracts				(526,824)	(1.14)
<b>Total Traded Forward Contracts - Open Positions</b>				<b>\$ (137,467)</b>	<b>(0.30) %</b>

### Traded Futures Contracts - Open Positions<sup>3</sup> (December 31, 2014: (0.08)%)

<i>Number of Contracts Long/(Short)</i>	<i>Investment</i>	<i>Delivery Date</i>	<i>Counterparty</i>	<i>Unrealised Appreciation/ (Depreciation) USD</i>	<i>% Net Assets</i>
(67)	Australia Treasury Bond Futures, 3 Year	15/09/2015	Morgan Stanley	\$ (6,488)	(0.02) %
(10)	Euro OAT Futures	08/09/2015	Morgan Stanley	3,064	0.01
(3)	German Euro Bobl Futures	08/09/2015	Morgan Stanley	(1,682)	(0.00)
1	German Euro Bund Futures	08/09/2015	Morgan Stanley	880	0.00
(1)	Japan Government Bond Futures, 10 Year	10/09/2015	Morgan Stanley	(2,697)	(0.01)
(15)	US Long Bond Futures	21/09/2015	Morgan Stanley	(687)	(0.00)
29	US Treasury Note Futures, 2 Year	30/09/2015	Morgan Stanley	12,551	0.03
(4)	US Treasury Note Futures, 10 Year	21/09/2015	Morgan Stanley	1,188	0.00
Unrealised gain on open futures contracts				17,683	0.04
Unrealised loss on open futures contracts				(11,554)	(0.03)
<b>Total Traded Futures Contracts - Open Positions</b>				<b>\$ 6,129</b>	<b>0.01 %</b>
<b>Net Liquid Assets</b>				<i>Fair Value</i>	<i>% Net Assets</i>
Cash and Collateral <sup>4</sup>				\$ 3,055,804	6.64 %
<b>Other Net Assets/(Liabilities)</b>				<b>\$ 177,456</b>	<b>0.38 %</b>
<b>Total Net Assets of Portfolio</b>				<b>\$ 46,054,306</b>	<b>100.00 %</b>

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

## Wellington Management Portfolios (Dublin) plc

### Emerging and Sovereign Opportunities Portfolio (Continued)

#### Schedule of Investments (US Dollars)

June 30, 2015

<sup>1</sup> Repurchase agreement with State Street Corporation dated 30/06/2015 at 0.000% to be repurchased at \$3,111,000 on 01/07/2015 collateralised by 4,150,000 Fannie Mae Remics, 2.500%, 25/12/2042 with a market value of \$3,175,097.

<sup>2</sup> Over the counter (OTC) financial derivative instruments.

<sup>3</sup> Exchange traded financial derivative instruments.

<sup>4</sup> All cash holdings are held with State Street Bank and Trust Company with the exception of cash collateral for open swap contracts which is held with Barclays Bank, Citibank, Goldman Sachs, JPMorgan Chase and Morgan Stanley. The cash collateral for open futures contracts is held with Morgan Stanley.

Classifications	% of Total Current Assets <sup>5</sup>
Transferable securities and money market instruments admitted to an official stock exchange listing or traded on a regulated market	81.84
Short Term Securities	7.40
OTC financial derivative instruments	1.52
Exchange traded financial derivative instruments	0.04
Other Assets	9.20
	<u>100.00</u>

<sup>5</sup> Analysis of Total Current Assets rather than Net Assets is required under the UCITS Notice 8.5 Appendix B.

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

## Wellington Management Portfolios (Dublin) plc

### Emerging and Sovereign Opportunities Portfolio (Continued)

Schedule of Portfolio Changes for the Period Ended  
June 30, 2015

#### Largest Purchases

\$	10,039,453	United States Treasury Note, 1.250%, 30/09/2015
	9,050,098	United States Treasury Note, 2.125%, 31/05/2015
	4,002,656	United States Treasury Note, 0.250%, 15/09/2015
	2,717,684	United States Treasury Note, 1.875%, 30/06/2015
	2,201,547	United States Treasury Note, 0.250%, 30/09/2015
	2,000,547	Federal Home Loan Banks, 0.200%, 18/08/2015
	1,999,633	Federal Home Loan Banks, zero coupon, 22/05/2015
	1,701,660	United States Treasury Note, 0.375%, 15/06/2015
	1,500,996	United States Treasury Note, 0.250%, 15/08/2015
	1,500,938	United States Treasury Note, 0.250%, 31/05/2015
	1,106,467	United States Treasury Note, 0.375%, 30/06/2015
	1,075,470	United States Treasury Note, 0.250%, 31/03/2015
	1,059,758	Canada Government Bond, 3.150%, 15/06/2015
	1,049,991	Federal Home Loan Banks, 0.070%, 22/04/2015
	1,005,742	United States Treasury Note, 1.750%, 31/07/2015
	999,928	United States Treasury Note, zero coupon, 31/07/2015
	883,609	United States Treasury Note, 1.250%, 31/10/2015
	832,222	Province of Quebec Canada, zero coupon, 24/07/2015
	816,466	Province of Ontario Canada, zero coupon, 19/08/2015
	750,586	United States Treasury Note, 0.250%, 15/07/2015
	23,031,767	Other Purchases

<b>\$ 69,327,218</b>	<b>Total Purchases</b>
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#### Largest Sales

\$	440,050	Indonesia Government International Bond, 4.125%, 15/01/2025
	388,470	Petroleos Mexicanos, 4.500%, 23/01/2026
	361,656	Petroleos Mexicanos, 5.625%, 23/01/2046
	331,906	Dominican Republic Central Bank Notes, 5.500%, 27/01/2025
	318,938	Eskom Holdings SOC Limited, 7.125%, 11/02/2025
	309,917	Petroleos Mexicanos, 7.470%, 12/11/2026
	291,200	Iceland Government International Bond, 4.875%, 16/06/2016
	285,200	Israel Electric Corporation, 7.250%, 12/01/2019
	250,660	YPF SA, 8.750%, 04/04/2024
	249,500	Lithuania Government International Bond, 6.625%, 01/02/2022
	241,701	Colombia TES, 6.000%, 28/04/2028
	226,856	Lithuania Government International Bond, 7.375%, 11/02/2020
	218,803	Bulgaria Government International Bond, 2.000%, 26/03/2022
	216,825	Kenya Government International Bond, 5.875%, 24/06/2019
	200,000	Federal Democratic Republic of Ethiopia, 6.625%, 11/12/2024
	199,919	Republic of Indonesia, 7.750%,
	199,500	China Shanshui Cement Group Limited, 7.500%, 10/03/2020
	197,000	Colombia Government International Bond, 5.000%, 15/06/2045
	189,500	Republic of Ghana, 7.880%, 07/08/2023
	185,352	Uruguay Government International Bond, 5.100%, 18/06/2050
	1,401,934	Other Sales

<b>\$ 6,704,887</b>	<b>Total Sales</b>
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The accompanying notes form an integral part of these financial statements.

*Global Credit Plus Portfolio*

Investment Manager's Report

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**Investment Objective and Policies**

The investment objective of the Portfolio is to generate long-term total returns in excess of the Custom Barclays Capital Global Aggregate Corporate Index (the "Index"). The Index is composed of investment grade corporate bonds denominated in US Dollars, Euros, and Sterling within the industrial, utility and financial services sectors. The index is within the Barclays Capital indices platform. The Portfolio will seek to achieve its objective by investing primarily in a diversified portfolio of investment grade corporate debt instruments that may comprise constituents of the Index. The Portfolio will also invest in debt securities of issuers domiciled around the world including securities issued by commercial, governmental or supranational entities, including residential and commercial mortgage-backed securities, asset-backed securities, corporate and real estate investment trust (REIT) debt, which are debt instruments issued by a REIT, credit-linked, index-linked, capital securities (securities that combine the features of bonds and preferred stocks), preferred and convertible securities, such as convertible bonds, as well as other types of debt securities, both fixed and floating-rate, including forward contracts on such securities. The Portfolio may hold private placements, comprising those issued pursuant to Rule 144A and/or Regulation S securities (Regulation S securities are those offered outside the United States without registration under the United States Securities Act of 1933 (as amended)) and Transferable Securities, such as loan participation securities that are listed and securitised, that reference bank loans or trade finance loans.

The Portfolio seeks to generate consistent excess returns through a disciplined investment process that integrates top-down analysis of global investment themes, rigorous fundamental economic analysis, and specialist research on individual credit sectors with bottom-up corporate security selection. The Portfolio diversifies across credit sector allocation, security selection, government duration, currency and country rotation strategies.

The Portfolio generally will be diversified by country, currency, sector and issuer, but may hold positions that are concentrated from time to time. The Portfolio's weighted average credit quality is expected to be investment grade, but investments will be drawn from a broad credit spectrum and there is no minimum credit rating for individual securities. The Portfolio's Net Credit Exposure to securities rated below investment grade (including corporate debt issued by companies domiciled in emerging markets) will not represent more than 15% of net assets at the time of purchase. The Portfolio's Net Credit Exposure to securitised debt instruments will not represent more than 30% of net assets at the time of purchase. The Portfolio's Net Credit Exposure to convertible debt instruments will not represent more than 15% of net assets at the time of purchase. For the purposes of this Portfolio, the Investment Manager considers an emerging market as a country that has a long-term foreign currency rating below investment grade. If a security is unrated, then an implied credit rating, as deemed by the Investment Manager, may be used.

Net Credit Exposure is the net loss the Portfolio would experience from an immediate, no recovery default by a particular issuer or group of issuers, including any gains or losses on derivative positions, according to the Investment Manager's standard calculation, applied in good faith and in accordance with standard industry practice.

The Portfolio may buy and sell exchange-traded and over-the-counter derivative instruments, including interest rate, index (including credit index) and currency futures, currency, interest rate, total return swaps, and credit default swaps, currency, bond, and swap options, deliverable and non-deliverable currency forward contracts and "to-be-announced" (TBA) securities, in pursuit of the investment objective and to gain exposure to the instruments listed above, for efficient portfolio management and/or in order to hedge against risk.

The Net Asset Value of the Portfolio is expected to have a high volatility from time to time.

## Global Credit Plus Portfolio (Continued)

## Investment Manager's Report

## Performance

The Global Credit Plus Portfolio launched on February 15, 2012. The table below details the performance of all funded Share Classes within the Portfolio.

	Total Returns (%)						Inception date
	Periods Ended June 30, 2015						
Share Class <sup>1</sup>	6 Mths	1 Year	3 Years	5 Years	10 Years	Since Inception	
Swiss Franc G (Hedged) Barclays Global Aggregate Corporate (Finance 40% Capped) USD/EUR/GBP 1% Capped Hedged to CHF	(1.11%)	1.22%	3.98%	N/A	N/A	4.47%	February 15, 2012
Sterling G (Hedged) (Distributing) Barclays Global Aggregate Corporate (Finance 40% Capped) USD/EUR/GBP 1% Capped Hedged to GBP	(0.11%)	2.55%	4.79%	N/A	N/A	4.73%	June 21, 2012
US Dollar G (Hedged) Barclays Global Aggregate Corporate (Finance 40% Capped) USD/EUR/GBP 1% Capped Hedged to USD	(0.56%)	1.99%	4.36%	5.23%	N/A	4.32%	
US Dollar G (Hedged) Barclays Global Aggregate Corporate (Finance 40% Capped) USD/EUR/GBP 1% Capped Hedged to USD	(0.27%)	2.21%	N/A	N/A	N/A	3.68%	August 1, 2012
Sterling G (Hedged) Barclays Global Aggregate Corporate (Finance 40% Capped) USD/EUR/GBP 1% Capped Hedged to GBP	(0.88%)	1.50%	4.08%	4.99%	N/A	3.30%	
Sterling G (Hedged) Barclays Global Aggregate Corporate (Finance 40% Capped) USD/EUR/GBP 1% Capped Hedged to GBP	(0.09%)	2.63%	N/A	N/A	N/A	3.80%	February 19, 2013
US Dollar G Barclays Global Aggregate Corporate (Finance 40% Capped) USD/EUR/GBP 1% Capped at 40%	(0.56%)	1.99%	4.36%	5.23%	N/A	3.41%	
US Dollar G Barclays Global Aggregate Corporate (Finance 40% Capped) USD/EUR/GBP 1% Capped at 40%	(2.46%)	(4.10%)	N/A	N/A	N/A	1.44%	June 4, 2013
US Dollar S (Hedged) Barclays Global Aggregate Corporate (Finance 40% Capped) USD/EUR/GBP 1% Hedged to USD	(2.99%)	(4.68%)	2.87%	4.72%	N/A	1.01%	
US Dollar S (Hedged) Barclays Global Aggregate Corporate (Finance 40% Capped) USD/EUR/GBP 1% Hedged to USD	(0.37%)	1.99%	N/A	N/A	N/A	4.87%	December 2, 2013
Sterling T (Hedged) Barclays Global Aggregate Corporate (Finance 40% Capped) USD/EUR/GBP 1% Capped Hedged to GBP	(0.88%)	1.50%	4.08%	4.99%	N/A	4.20%	
Sterling T (Hedged) Barclays Global Aggregate Corporate (Finance 40% Capped) USD/EUR/GBP 1% Capped Hedged to GBP	0.09%	2.90%	N/A	N/A	N/A	4.74%	February 19, 2014
Sterling T (Hedged) Barclays Global Aggregate Corporate (Finance 40% Capped) USD/EUR/GBP 1% Capped Hedged to GBP	(0.56%)	1.99%	4.36%	5.23%	N/A	3.92%	
Sterling T (Hedged) (Distributing) Barclays Global Aggregate Corporate (Finance 40% Capped) USD/EUR/GBP 1% Capped Hedged to GBP	N/A	N/A	N/A	N/A	N/A	N/A	June 30, 2015
Sterling T (Hedged) (Distributing) Barclays Global Aggregate Corporate (Finance 40% Capped) USD/EUR/GBP 1% Capped Hedged to GBP	(0.56%)	1.99%	4.36%	5.23%	N/A	N/A	

<sup>1</sup> All Classes are Accumulating and Unhedged unless otherwise noted.

Portfolio returns are net of fees and expenses.

Returns for periods greater than one year are annualised.

Benchmark Returns are expressed in the currency of the Share Class unless it is a hedged benchmark.

Past Performance is no indication of current or future Performance.

Wellington Management Portfolios (Dublin) plc

Global Credit Plus Portfolio (Continued)

Investment Manager's Report

	<i>As at June 30, 2015</i>		<i>As at December 31, 2014</i>		<i>As at June 30, 2014</i>	
	<i>Net Asset Value</i>	<i>NAV per Share</i>	<i>Net Asset Value</i>	<i>NAV per Share</i>	<i>Net Asset Value</i>	<i>NAV per Share</i>
<i>Share Class<sup>1</sup></i>						
US Dollar G	289,640,177	10.30	281,086,935	10.56	285,838,720	10.74
US Dollar G (Hedged)	85,087,502	11.11	205,757,096	11.14	201,278,796	10.87
US Dollar S (Hedged)	83,337,738	10.78	31,451,630	10.82	20,789,096	10.57
Sterling G (Hedged)	482,079,271	10.92	482,217,403	10.93	469,353,893	10.64
Sterling G (Hedged) (Distributing)	464,499,003	10.59	474,081,146	10.76	508,978,355	10.65
Sterling T (Hedged)	509,582,807	10.65	485,208,549	10.64	231,924,188	10.35
Swiss Franc G (Hedged)	64,015,170	11.59	64,729,155	11.72	63,261,995	11.45

<sup>1</sup> All Classes are Accumulating and Unhedged unless otherwise noted.

The launch prices of the Share Classes were as follows: US Dollar = USD 10.00; Sterling = GBP 10.00; Swiss Franc = CHF 10.00.

Wellington Management Company LLP

July 17, 2015

# Wellington Management Portfolios (Dublin) plc

## Global Credit Plus Portfolio (Continued)

### Statement of Financial Position as at June 30, 2015

	June 30, 2015 US Dollars	December 31, 2014* US Dollars	January 1, 2014* US Dollars
<b>Assets</b>			
<b>Current Assets</b>			
Financial assets at fair value through profit or loss:			
Transferable securities at fair value	\$ 2,784,097,797	\$ 2,773,944,127	\$ 1,867,776,634
Collective investment schemes	-	-	-
Bank loan participations	-	-	-
Financial derivative instruments	9,299,921	36,502,271	48,029,107
Cash at bank	1,826,435	8,932,975	1,626,397
Cash held with brokers and counterparties for open financial derivative instruments	14,462,952	9,774,181	6,039,460
Cash received as collateral	-	860,000	1,400,000
Debtors – amounts falling due within one year			
Interest income receivable	32,749,954	35,308,585	23,906,023
Bank loan income receivable	-	-	-
Dividends receivable	-	-	-
Receivable for shares issued	19,436	15,455	-
Sales awaiting settlement	24,775,756	-	68,144,602
Other debtors	75,384	167,446	132,751
<b>Total Assets</b>	<b>\$ 2,867,307,635</b>	<b>\$ 2,865,505,040</b>	<b>\$ 2,017,054,974</b>
<b>Liabilities</b>			
<b>Current Liabilities</b>			
Financial liabilities at fair value through profit or loss:			
Financial derivative instruments	\$ (10,546,018)	\$ (25,819,539)	\$ (21,351,115)
Creditors – amounts falling due within one year			
Cash due to brokers and counterparties for open financial derivative instruments	-	-	-
Collateral due to counterparties	-	(860,000)	(1,400,000)
Payable for shares redeemed	-	(3,315)	-
Purchases awaiting settlement	(33,003,296)	-	(2,773,233)
Expenses payable	(1,804,272)	(1,993,539)	(1,667,795)
Bank overdraft	-	-	(2,152)
Distribution payable	(5,272,219)	(5,720,321)	(6,587,663)
Withholding and capital gains tax payable	(11,286)	-	(70,915)
Other payables	(1,569)	-	-
<b>Total Liabilities</b>	<b>\$ (50,638,660)</b>	<b>\$ (34,396,714)</b>	<b>\$ (33,852,873)</b>
<b>Net Assets Attributable to Holders of Redeemable Participating Shares (at last traded market prices)</b>	<b>\$ 2,816,668,975</b>	<b>\$ 2,831,108,326</b>	<b>\$ 1,983,202,101</b>

\*Prior year balances have been restated to show the impact of the adoption of IFRS 13, "Fair Value measurement" (see Note 1).

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

# Wellington Management Portfolios (Dublin) plc

## Global Credit Plus Portfolio (Continued)

### Statement of Comprehensive Income for the Period Ended June 30, 2015

	Notes	Period ended June 30, 2015 US Dollars	Period ended June 30, 2014* US Dollars
<b>Income</b>			
Interest income		\$ 47,414,583	\$ 41,226,775
Dividend income		-	-
Bank loan participation income		-	-
Other income		19,228	7,754
Net changes in fair value on financial assets at fair value through profit or loss	3	(28,339,799)	146,710,076
<b>Total Investment Income/(Expense)</b>		<b>\$ 19,094,012</b>	<b>\$ 187,944,605</b>
<b>Expenses</b>			
Management fees	6	\$ (3,022,344)	\$ (3,174,940)
Administration fees		(410,476)	(348,354)
Custodian fees		(280,972)	(211,296)
Directors' fees		(1,654)	(1,984)
Professional fees		(24,026)	(35,613)
Other fees		(75,697)	(58,341)
Expense reimbursement	6	-	-
<b>Total Operating Expenses</b>		<b>\$ (3,815,169)</b>	<b>\$ (3,830,528)</b>
<b>Operating Profit/(Loss)</b>		<b>\$ 15,278,843</b>	<b>\$ 184,114,077</b>
<b>Finance Costs</b>			
Distributions to holders of Redeemable Participating Shares		\$ (10,727,981)	\$ (13,209,840)
<b>Total Finance Costs</b>		<b>\$ (10,727,981)</b>	<b>\$ (13,209,840)</b>
<b>Profit/(Loss) for the Period Before Tax</b>		<b>\$ 4,550,862</b>	<b>\$ 170,904,237</b>
Withholding tax		\$ (12,094)	\$ 68,365
Capital Gains Tax		-	-
<b>Profit/(Loss) for the Period After Tax</b>		<b>\$ 4,538,768</b>	<b>\$ 170,972,602</b>
<b>Increase/(Decrease) in Net Assets Attributable to Holders of Redeemable Participating Shares</b>		<b>\$ 4,538,768</b>	<b>\$ 170,972,602</b>

\*Prior period balances have been restated to show the impact of the adoption of IFRS13, "Fair Value measurement" (see Note 1).

There are no recognised gains or losses arising in the period other than the increase/decrease in net assets attributable to holders of redeemable participating shares of each Portfolio.  
In arriving at the results for the period, all amounts above relate to continuing operations.

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



# Wellington Management Portfolios (Dublin) plc

## Global Credit Plus Portfolio (Continued)

### Statement of Changes in Net Assets Attributable to Holders of Redeemable Participating Shares for the Period Ended June 30, 2015

	Period ended June 30, 2015 US Dollars	Period ended June 30, 2014 US Dollars
Net assets attributable to holders of redeemable participating shares at the beginning of the period	\$ 2,831,108,326	\$ 1,983,202,101
Increase/(Decrease) in net assets attributable to holders of redeemable participating shares from statement of comprehensive income	\$ 4,538,768	\$ 170,972,602
<b>Share Transactions</b>		
Proceeds from redeemable participating shares issued*	\$ 132,388,259	\$ 530,878,491
Cost of redeemable participating shares redeemed*	(151,366,378)	(36,453,681)
<b>Increase/(Decrease) in Net Assets Resulting from Redeemable Participating Share Transactions</b>	<b>\$ (18,978,119)</b>	<b>\$ 494,424,810</b>
<b>Increase/(Decrease) in Net Assets Attributable to Holders of Redeemable Participating Shares</b>	<b>\$ (14,439,351)</b>	<b>\$ 665,397,412</b>
<b>Net Assets Attributable to Holders of Redeemable Participating Shares at the End of the Period</b>	<b>\$ 2,816,668,975</b>	<b>\$ 2,648,599,513</b>

\* Anti-dilution levy included in Proceeds from redeemable participating shares issued and Cost of redeemable participating shares redeemed. Please refer to note 5 to the financial statements for details.

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

# Wellington Management Portfolios (Dublin) plc

## Global Credit Plus Portfolio (Continued)

### Statement of Cash Flow for the Period Ended June 30, 2015

	June 30, 2015 US Dollars	June 30, 2014 US Dollars
<b>Operating activities</b>		
Increase/(decrease) in net assets attributable to holders of redeemable participating shares	\$ 4,538,768	\$ 170,972,602
Distributions to holders of Redeemable Participating Shares	10,727,981	13,209,840
<b>Total comprehensive income/(expense) attributable to holders of redeemable shares before distributions</b>	<b>\$ 15,266,749</b>	<b>\$ 184,182,442</b>
<b>Adjustments for:</b>		
Movement in margin cash	\$ (4,688,771)	\$ (9,665,380)
Movement in financial assets at fair value through profit or loss	(1,926,130)	(669,833,854)
Unrealised movement on derivative assets and liabilities	11,928,829	25,340,045
Unrealised movement on foreign exchange	(279,998)	19,935,111
<b>Operating cash flows before movements in working capital</b>	<b>\$ 20,300,679</b>	<b>\$ (450,041,636)</b>
Movement in receivables	\$ 2,650,693	\$ (4,586,272)
Movement in payables	(624,514)	247,281
<b>Cash inflow/(outflow) from operations</b>	<b>\$ 2,026,179</b>	<b>\$ (4,338,991)</b>
<b>Net cash inflow/(outflow) from operating activities</b>	<b>\$ 22,326,858</b>	<b>\$ (454,380,627)</b>
<b>Financing activities</b>		
Proceeds from subscriptions	\$ 132,384,278	\$ 530,878,491
Payment of redemptions	(151,369,693)	(36,453,681)
Distributions paid to shareholders	(10,727,981)	(13,209,840)
<b>Net cash generated from/(used in) financing activities</b>	<b>\$ (29,713,396)</b>	<b>\$ 481,214,970</b>
<b>Net increase/(decrease) in cash and cash equivalents</b>	<b>\$ (7,386,538)</b>	<b>\$ 26,834,343</b>
Cash at bank at the start of the period	\$ 8,932,975	\$ 1,624,245
Unrealised movement on foreign exchange	279,998	(19,935,111)
<b>Cash at bank at the end of the period</b>	<b>\$ 1,826,435</b>	<b>\$ 8,523,477</b>

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

# Wellington Management Portfolios (Dublin) plc

## Global Credit Plus Portfolio (Continued)

Schedule of Investments (US Dollars)

June 30, 2015

<i>Holding/ Nominal</i>	<i>Investment</i>	<i>Fair Value</i>	<i>% Net Assets</i>
<b>Transferable Securities (December 31, 2014: 97.99%)</b>			
<b>Asset Backed Securities (December 31, 2014: 0.17%)</b>			
2,990 USD	New Century Home Equity Loan Trust, 0.767%, 25/03/2035	\$ 2,991	0.00%
930,000 USD	Seneca Park CLO Limited, 1.754%, 17/07/2026	930,290	0.03
3,880,000 USD	Thacher Park CLO Limited, 1.745%, 20/10/2026	3,885,062	0.14
<b>Total Asset Backed Securities</b>		<b>\$ 4,818,343</b>	<b>0.17%</b>
<b>Financials (December 31, 2014: 40.18%)</b>			
190,000 EUR	Abbey National Treasury Services Plc, 3.375%, 20/10/2015	\$ 213,788	0.01%
75,000 GBP	Abbey National Treasury Services Plc, 4.125%, 14/09/2017	124,524	0.00
200,000 USD	Abbey National Treasury Services Plc, 3.050%, 23/08/2018	207,073	0.01
3,170,000 EUR	Abbey National Treasury Services Plc, 0.875%, 13/01/2020	3,491,971	0.12
3,240,000 GBP	Abbey National Treasury Services Plc, 1.875%, 17/02/2020	4,952,314	0.18
200,000 EUR	Abbey National Treasury Services Plc, 2.625%, 16/07/2020	237,373	0.01
200,000 USD	Abbey National Treasury Services Plc, 4.000%, 13/03/2024	206,722	0.01
1,625,000 GBP	Abbey National Treasury Services Plc, 5.250%, 16/02/2029	3,230,536	0.11
420,000 EUR	ABN AMRO Bank NV, 4.250%, 11/04/2016	483,018	0.02
200,000 USD	ABN AMRO Bank NV, 2.500%, 30/10/2018	203,294	0.01
100,000 EUR	ABN AMRO Bank NV, 4.750%, 11/01/2019	127,330	0.00
6,343,000 USD	ABN AMRO Bank NV, 6.250%, 27/04/2022	7,055,294	0.25
100,000 EUR	ABN AMRO Bank NV, 7.125%, 06/07/2022	142,339	0.01
3,825,000 EUR	ABN AMRO Bank NV, 2.875%, 30/06/2025	4,288,881	0.15
2,725,000 EUR	Achmea Bank NV, 2.000%, 23/01/2018	3,134,738	0.11
2,600,000 EUR	Achmea Bank NV, 2.750%, 18/02/2021	3,073,617	0.11
970,000 EUR	Achmea BV, 2.500%, 19/11/2020	1,140,052	0.04
4,130,000 EUR	Achmea BV, 2.500%, 19/11/2020	4,854,037	0.17
1,525,000 EUR	Achmea BV, 6.000%, 04/04/2043	1,901,132	0.07
4,010,000 EUR	Achmea BV, 4.250%, 29/12/2049	4,313,851	0.15
300,000 EUR	Aegon NV, 3.000%, 18/07/2017	352,060	0.01
2,325,000 EUR	Aegon NV, 4.000%, 25/04/2044	2,615,091	0.09
2,350,000 USD	AerCap Ireland Capital Limited, 4.250%, 01/07/2020	2,354,406	0.08
2,925,000 USD	AerCap Ireland Capital Limited, 4.500%, 15/05/2021	2,946,938	0.10
1,590,000 USD	AerCap Ireland Capital Limited, 4.625%, 01/07/2022	1,595,963	0.06
4,025,000 USD	Aflac Incorporated, 4.000%, 15/02/2022	4,259,307	0.15
8,540,000 USD	Aflac Incorporated, 3.625%, 15/11/2024	8,579,207	0.30
150,000 USD	Aflac Incorporated, 6.450%, 15/08/2040	182,662	0.01
350,000 USD	Air Lease Corporation, 4.500%, 15/01/2016	355,469	0.01
4,075,000 USD	Air Lease Corporation, 5.625%, 01/04/2017	4,329,688	0.15
100,000 EUR	Allianz Finance II BV, 5.750%, 08/07/2041	130,271	0.00
900,000 EUR	Allianz SE, 5.625%, 17/10/2042	1,180,828	0.04
6,035,000 USD	Allstate Corporation, 5.750%, 15/08/2053	6,385,784	0.23
250,000 USD	American Express Centurion Bank, 6.000%, 13/09/2017	273,392	0.01
7,853,000 USD	American Express Company, 7.000%, 19/03/2018	8,911,686	0.32
2,495,000 USD	American Express Company, 2.650%, 02/12/2022	2,404,082	0.09
300,000 USD	American Honda Finance Corporation, 2.600%, 20/09/2016	306,137	0.01
12,075,000 USD	American Honda Finance Corporation, 0.950%, 05/05/2017	12,068,480	0.43
145,000 EUR	American Honda Finance Corporation, 1.875%, 04/09/2019	170,067	0.01
120,000 USD	American International Group Incorporated, 5.050%, 01/10/2015	121,219	0.00
3,250,000 EUR	American International Group Incorporated, 5.000%, 26/06/2017	3,943,066	0.14
2,000,000 GBP	American International Group Incorporated, 6.765%, 15/11/2017	3,514,504	0.12
10,000,000 USD	American International Group Incorporated, 3.375%, 15/08/2020	10,362,810	0.37
215,000 USD	American International Group Incorporated, 6.400%, 15/12/2020	255,902	0.01
17,880,000 USD	American International Group Incorporated, 4.875%, 01/06/2022	19,639,782	0.70
300,000 GBP	American International Group Incorporated, 5.000%, 26/04/2023	532,888	0.02
866,000 USD	American International Group Incorporated, 8.175%, 15/05/2058	1,148,749	0.04
700,000 GBP	American International Group Incorporated, 5.750%, 15/03/2067	1,149,889	0.04
510,000 GBP	Anglian Water Services Financing Plc, 4.500%, 22/02/2026	844,801	0.03
225,000 USD	Anthem Incorporated, 5.875%, 15/06/2017	244,446	0.01
141,000 USD	Anthem Incorporated, 5.800%, 15/08/2040	154,489	0.01

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

# Wellington Management Portfolios (Dublin) plc

## Global Credit Plus Portfolio (Continued)

Schedule of Investments (US Dollars)

June 30, 2015

<i>Holding/ Nominal</i>	<i>Investment</i>	<i>Fair Value</i>	<i>% Net Assets</i>
<b>Financials (December 31, 2014: 40.18%) (Continued)</b>			
2,619,000 USD	Anthem Incorporated, 4.650%, 15/01/2043	\$ 2,409,954	0.09%
9,100,000 USD	Anthem Incorporated, 5.100%, 15/01/2044	8,927,637	0.32
150,000 EUR	Assicurazioni Generali SpA, 2.875%, 14/01/2020	178,040	0.01
315,000 EUR	Assicurazioni Generali SpA, 5.125%, 16/09/2024	426,776	0.02
5,400,000 EUR	Assicurazioni Generali SpA, 4.125%, 04/05/2026	6,184,034	0.22
2,630,000 GBP	Aviva Plc, 6.125%, 14/11/2036	4,475,768	0.16
470,000 EUR	Aviva Plc, 6.875%, 22/05/2038	590,508	0.02
4,070,000 EUR	Aviva Plc, 3.875%, 03/07/2044	4,522,318	0.16
2,605,000 EUR	Aviva Plc, 3.375%, 04/12/2045	2,741,228	0.10
250,000 EUR	AXA SA, 5.250%, 16/04/2040	312,180	0.01
380,000 EUR	AXA SA, 5.125%, 04/07/2043	485,819	0.02
835,000 EUR	AXA SA, 6.211%, 29/10/2049	1,012,714	0.04
2,175,000 USD	AXA SA, 6.463%, 29/12/2049	2,223,938	0.08
1,030,000 GBP	AXA SA, 5.625%, 16/01/2054	1,650,873	0.06
5,830,000 EUR	Banca Monte dei Paschi di Siena SpA, 5.000%, 09/02/2018	7,196,005	0.26
4,785,000 EUR	Banca Popolare di Vicenza, 2.750%, 20/03/2020	5,090,316	0.18
5,520,000 EUR	Banco Popolare SC, 3.500%, 14/03/2019	6,321,241	0.22
550,000 USD	Bank of America Corporation, 3.750%, 12/07/2016	563,967	0.02
4,900,000 EUR	Bank of America Corporation, 4.625%, 07/02/2017	5,801,076	0.21
355,000 USD	Bank of America Corporation, 5.750%, 01/12/2017	386,949	0.01
50,000 EUR	Bank of America Corporation, 0.825%, 28/03/2018	55,352	0.00
583,000 USD	Bank of America Corporation, 6.875%, 25/04/2018	659,030	0.02
9,925,000 USD	Bank of America Corporation, 5.650%, 01/05/2018	10,909,868	0.39
2,950,000 USD	Bank of America Corporation, 1.950%, 12/05/2018	2,951,525	0.10
537,000 EUR	Bank of America Corporation, 4.625%, 14/09/2018	664,204	0.02
1,775,000 EUR	Bank of America Corporation, 2.500%, 27/07/2020	2,101,580	0.07
1,800,000 GBP	Bank of America Corporation, 6.125%, 15/09/2021	3,325,998	0.12
275,000 USD	Bank of America Corporation, 3.300%, 11/01/2023	271,277	0.01
200,000 USD	Bank of America Corporation, 4.125%, 22/01/2024	205,342	0.01
250,000 USD	Bank of America Corporation, 5.875%, 07/02/2042	289,349	0.01
4,730,000 USD	Bank of America Corporation, 5.000%, 21/01/2044	4,930,003	0.18
4,915,000 EUR	Bank of Ireland Mortgage Bank, 1.875%, 13/05/2017	5,642,602	0.20
1,133,000 GBP	Bank of Scotland Plc, 7.281%, 29/05/2049	2,102,606	0.07
175,000 EUR	Banque Federative du Credit Mutuel SA, 5.000%, 30/09/2015	196,961	0.01
250,000 EUR	Banque Federative du Credit Mutuel SA, 4.375%, 31/05/2016	289,241	0.01
400,000 EUR	Banque Federative du Credit Mutuel SA, 4.125%, 20/07/2020	513,387	0.02
200,000 EUR	Banque Federative du Credit Mutuel SA, 2.625%, 24/02/2021	239,265	0.01
990,000 EUR	Barclays Bank Plc, 4.000%, 20/01/2017	1,166,463	0.04
4,250,000 USD	Barclays Bank Plc, 5.125%, 08/01/2020	4,730,199	0.17
187,000 GBP	Barclays Bank Plc, 10.000%, 21/05/2021	383,596	0.01
3,940,000 EUR	Barclays Bank Plc, 6.625%, 30/03/2022	5,443,504	0.19
7,325,000 GBP	Barclays Bank Plc, 6.750%, 16/01/2023	12,548,435	0.45
6,425,000 USD	Barclays Bank Plc, 3.750%, 15/05/2024	6,460,222	0.23
500,000 EUR	BBVA Senior Finance SAU, 3.875%, 06/08/2015	558,883	0.02
200,000 EUR	BBVA Senior Finance SAU, 3.250%, 21/03/2016	227,506	0.01
600,000 EUR	BBVA Senior Finance SAU, 3.750%, 17/01/2018	719,028	0.03
2,775,000 USD	BBVA US Senior SAU, 4.664%, 09/10/2015	2,801,768	0.10
500,000 USD	Bear Stearns Cos LLC, 5.592%, 01/02/2018	566,615	0.02
675,000 USD	Berkshire Hathaway Finance Corporation, 5.400%, 15/05/2018	748,956	0.03
250,000 USD	Berkshire Hathaway Finance Corporation, 3.000%, 15/05/2022	253,054	0.01
125,000 USD	Berkshire Hathaway Finance Corporation, 4.400%, 15/05/2042	123,375	0.00
135,000 USD	Berkshire Hathaway Finance Corporation, 4.300%, 15/05/2043	130,972	0.00
225,000 EUR	BNP Paribas SA, 5.431%, 07/09/2017	276,571	0.01
775,000 USD	BNP Paribas SA, 2.375%, 14/09/2017	787,026	0.03
7,200,000 USD	BNP Paribas SA, 2.700%, 20/08/2018	7,373,520	0.26
165,000 EUR	BNP Paribas SA, 2.500%, 23/08/2019	196,284	0.01
325,000 EUR	BNP Paribas SA, 3.750%, 25/11/2020	412,078	0.01
350,000 USD	BNP Paribas SA, 5.000%, 15/01/2021	387,146	0.01
175,000 EUR	BNP Paribas SA, 4.125%, 14/01/2022	228,519	0.01

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

# Wellington Management Portfolios (Dublin) plc

## Global Credit Plus Portfolio (Continued)

Schedule of Investments (US Dollars)

June 30, 2015

<i>Holding/ Nominal</i>	<i>Investment</i>	<i>Fair Value</i>	<i>% Net Assets</i>
<b>Financials (December 31, 2014: 40.18%) (Continued)</b>			
275,000 USD	BNP Paribas SA, 3.250%, 03/03/2023	\$ 273,397	0.01 %
445,000 EUR	BNP Paribas SA, 4.500%, 21/03/2023	607,583	0.02
3,865,000 EUR	BNP Paribas SA, 2.875%, 20/03/2026	4,362,176	0.16
4,650,000 EUR	BNP Paribas SA, 7.781%, 29/06/2049	5,977,872	0.22
500,000 EUR	BPCE SA, 3.750%, 21/07/2017	595,003	0.02
2,600,000 EUR	BPCE SA, 1.375%, 22/05/2019	2,956,014	0.11
400,000 EUR	BPCE SA, 4.500%, 10/02/2022	534,196	0.02
750,000 USD	BPCE SA, 5.700%, 22/10/2023	792,837	0.03
1,070,000 USD	BPCE SA, 5.700%, 22/10/2023	1,131,114	0.04
5,100,000 USD	BPCE SA, 5.150%, 21/07/2024	5,190,719	0.18
2,650,000 EUR	BPCE SA, 4.750%, 29/12/2049	2,963,702	0.11
50,000 EUR	British American Tobacco Netherlands Finance BV, 4.000%, 07/07/2020	63,932	0.00
3,440,000 GBP	BUFA Finance Plc, 3.375%, 17/06/2021	5,558,434	0.20
1,850,000 USD	Capital One Financial Corporation, 3.750%, 24/04/2024	1,844,913	0.07
762,000 USD	CC Holdings GS V LLC, 2.381%, 15/12/2017	771,262	0.03
160,000 USD	CC Holdings GS V LLC, 3.849%, 15/04/2023	157,379	0.01
235,000 USD	Cigna Corporation, 5.875%, 15/03/2041	269,268	0.01
325,000 USD	Cigna Corporation, 5.375%, 15/02/2042	350,175	0.01
8,725,000 USD	CIT Group Incorporated, 4.250%, 15/08/2017	8,877,688	0.32
100,000 USD	Citigroup Incorporated, 0.551%, 09/06/2016	99,568	0.00
100,000 USD	Citigroup Incorporated, 0.551%, 09/06/2016	99,568	0.00
700,000 USD	Citigroup Incorporated, 6.125%, 21/11/2017	770,411	0.03
300,000 EUR	Citigroup Incorporated, 1.257%, 30/11/2017	333,825	0.01
10,500,000 USD	Citigroup Incorporated, 2.500%, 26/09/2018	10,626,452	0.38
40,000 GBP	Citigroup Incorporated, 5.125%, 12/12/2018	68,387	0.00
2,846,000 USD	Citigroup Incorporated, 8.500%, 22/05/2019	3,474,210	0.13
150,000 EUR	Citigroup Incorporated, 7.375%, 04/09/2019	211,238	0.01
230,000 USD	Citigroup Incorporated, 4.500%, 14/01/2022	248,098	0.01
5,675,000 USD	Citigroup Incorporated, 5.500%, 13/09/2025	6,145,588	0.22
150,000 USD	Citigroup Incorporated, 6.625%, 15/06/2032	178,040	0.01
150,000 GBP	Citigroup Incorporated, 6.800%, 25/06/2038	334,882	0.01
223,000 USD	Citigroup Incorporated, 8.125%, 15/07/2039	321,099	0.01
90,000 USD	Citigroup Incorporated, 5.875%, 30/01/2042	105,667	0.00
70,000 USD	Citigroup Incorporated, 6.675%, 13/09/2043	85,077	0.00
4,560,000 USD	Cloverie Plc via Swiss Re Corporate Solutions Limited, 4.500%, 11/09/2044	4,522,950	0.16
150,000 USD	CNA Financial Corporation, 5.875%, 15/08/2020	171,077	0.01
8,340,000 USD	CNA Financial Corporation, 5.750%, 15/08/2021	9,455,959	0.34
301,000 USD	CNA Financial Corporation, 7.250%, 15/11/2023	363,795	0.01
2,886,000 EUR	CNH Industrial Finance Europe SA, 2.750%, 18/03/2019	3,237,286	0.12
200,000 EUR	CNP Assurances, 6.000%, 14/09/2040	250,751	0.01
100,000 EUR	Commerzbank AG, 6.375%, 22/03/2019	125,295	0.00
9,740,000 USD	Commerzbank AG, 8.125%, 19/09/2023	11,396,677	0.40
450,000 EUR	Cooperatieve Centrale Raiffeisen-Boerenleenbank BA, 4.750%, 15/01/2018	555,962	0.02
835,000 EUR	Cooperatieve Centrale Raiffeisen-Boerenleenbank BA, 5.875%, 20/05/2019	1,085,750	0.04
200,000 EUR	Cooperatieve Centrale Raiffeisen-Boerenleenbank BA, 4.125%, 14/01/2020	255,039	0.01
200,000 USD	Cooperatieve Centrale Raiffeisen-Boerenleenbank BA, 4.750%, 15/01/2020	220,893	0.01
100,000 EUR	Cooperatieve Centrale Raiffeisen-Boerenleenbank BA, 3.750%, 09/11/2020	121,185	0.00
375,000 USD	Cooperatieve Centrale Raiffeisen-Boerenleenbank BA, 4.500%, 11/01/2021	409,332	0.01
871,000 USD	Cooperatieve Centrale Raiffeisen-Boerenleenbank BA, 3.875%, 08/02/2022	907,423	0.03
4,700,000 EUR	Cooperatieve Centrale Raiffeisen-Boerenleenbank BA, 3.875%, 25/07/2023	5,748,254	0.20
360,000 EUR	Cooperatieve Centrale Raiffeisen-Boerenleenbank BA, 4.125%, 14/07/2025	485,501	0.02
1,330,000 EUR	Cooperatieve Centrale Raiffeisen-Boerenleenbank BA, 2.500%, 26/05/2026	1,471,720	0.05
1,025,000 GBP	Cooperatieve Centrale Raiffeisen-Boerenleenbank BA, 5.250%, 14/09/2027	1,744,848	0.06
5,040,000 USD	Cooperatieve Centrale Raiffeisen-Boerenleenbank BA, 5.750%, 01/12/2043	5,564,079	0.20
5,330,000 EUR	Coventry Building Society, 2.500%, 18/11/2020	6,302,175	0.22
400,000 USD	Credit Agricole SA, 3.000%, 01/10/2017	412,995	0.01
700,000 EUR	Credit Agricole SA, 5.971%, 01/02/2018	877,657	0.03
5,700,000 EUR	Credit Agricole SA, 2.375%, 27/11/2020	6,749,505	0.24
100,000 EUR	Credit Agricole SA, 3.900%, 19/04/2021	123,564	0.00

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

# Wellington Management Portfolios (Dublin) plc

## Global Credit Plus Portfolio (Continued)

Schedule of Investments (US Dollars)

June 30, 2015

<i>Holding/ Nominal</i>	<i>Investment</i>	<i>Fair Value</i>	<i>% Net Assets</i>
<b>Financials (December 31, 2014: 40.18%) (Continued)</b>			
200,000 EUR	Credit Agricole SA, 3.125%, 17/07/2023	\$ 244,994	0.01 %
3,905,000 USD	Credit Agricole SA, 4.375%, 17/03/2025	3,748,488	0.13
200,000 EUR	Credit Agricole SA, 3.125%, 05/02/2026	244,591	0.01
4,000,000 EUR	Credit Agricole SA, 2.625%, 17/03/2027	4,084,372	0.15
70,000 EUR	Credit Suisse AG, 3.875%, 25/01/2017	82,204	0.00
375,000 EUR	Credit Suisse AG, 5.125%, 18/09/2017	460,569	0.02
1,500,000 USD	Credit Suisse AG, 5.300%, 13/08/2019	1,671,452	0.06
6,410,000 EUR	Credit Suisse AG, 5.750%, 18/09/2025	7,943,935	0.28
2,655,000 GBP	Credit Suisse Group Funding Guernsey, 3.000%, 27/05/2022	4,055,682	0.14
7,195,000 USD	Credit Suisse Group Funding Guernsey, 4.875%, 15/05/2045	6,949,507	0.25
7,300,000 USD	Credit Suisse Group Funding Guernsey, 4.875%, 15/05/2045	7,050,924	0.25
150,000 EUR	Danske Bank A/S, 3.875%, 18/05/2016	172,571	0.01
4,835,000 EUR	Danske Bank A/S, 3.875%, 04/10/2023	5,778,200	0.21
6,022,000 USD	Diageo Investment Corporation, 2.875%, 11/05/2022	5,896,381	0.21
5,125,000 USD	Discover Bank, 4.200%, 08/08/2023	5,196,340	0.18
4,225,000 USD	Discover Financial Services, 3.750%, 04/03/2025	4,042,210	0.14
300,000 USD	DNB Bank ASA, 3.200%, 03/04/2017	309,560	0.01
3,660,000 EUR	ESB Finance Limited, 2.125%, 08/06/2027	4,000,282	0.14
4,990,000 EUR	FCA Capital Ireland Plc, 1.375%, 17/04/2020	5,391,700	0.19
750,000 GBP	FCE Bank Plc, 5.125%, 16/11/2015	1,195,519	0.04
190,000 USD	Fifth Third Bancorp, 2.300%, 01/03/2019	190,344	0.01
275,000 USD	Fifth Third Bancorp, 3.500%, 15/03/2022	280,111	0.01
8,110,000 USD	Fifth Third Bancorp, 4.300%, 16/01/2024	8,337,777	0.30
10,600,000 USD	Fifth Third Bank, 2.375%, 25/04/2019	10,619,970	0.38
125,000 EUR	GE Capital European Funding, 5.375%, 23/01/2020	167,670	0.01
2,000,000 GBP	GE Capital UK Funding, 4.375%, 31/07/2019	3,416,670	0.12
1,710,000 GBP	GE Capital UK Funding, 5.875%, 04/11/2020	3,150,840	0.11
160,000 GBP	GE Capital UK Funding, 8.000%, 14/01/2039	413,837	0.01
1,358,000 USD	General Electric Capital Corporation, 6.000%, 07/08/2019	1,553,170	0.06
194,000 USD	General Electric Capital Corporation, 5.550%, 04/05/2020	221,693	0.01
205,000 USD	General Electric Capital Corporation, 4.375%, 16/09/2020	223,383	0.01
2,621,000 USD	General Electric Capital Corporation, 4.625%, 07/01/2021	2,887,847	0.10
284,000 USD	General Electric Capital Corporation, 5.300%, 11/02/2021	319,573	0.01
24,100,000 USD	General Electric Capital Corporation, 3.150%, 07/09/2022	24,220,331	0.86
6,625,000 USD	General Electric Capital Corporation, 3.100%, 09/01/2023	6,613,333	0.23
4,000,000 USD	General Electric Capital Corporation, 3.450%, 15/05/2024	4,057,668	0.14
2,050,000 USD	General Electric Capital Corporation, 6.750%, 15/03/2032	2,665,756	0.09
350,000 USD	General Electric Capital Corporation, 6.150%, 07/08/2037	436,045	0.02
975,000 USD	General Electric Capital Corporation, 5.875%, 14/01/2038	1,168,464	0.04
5,935,000 EUR	General Electric Capital Corporation, 5.500%, 15/09/2067	7,036,007	0.25
6,880,000 USD	General Motors Financial Company Incorporated, 4.375%, 25/09/2021	7,160,167	0.25
341,000 GBP	GlaxoSmithKline Capital Plc, 5.250%, 10/04/2042	658,928	0.02
150,000 USD	Goldman Sachs Group Incorporated, 5.625%, 15/01/2017	158,896	0.01
9,925,000 USD	Goldman Sachs Group Incorporated, 6.150%, 01/04/2018	11,039,627	0.39
875,000 USD	Goldman Sachs Group Incorporated, 7.500%, 15/02/2019	1,028,280	0.04
1,130,000 USD	Goldman Sachs Group Incorporated, 5.375%, 15/03/2020	1,259,067	0.04
738,000 USD	Goldman Sachs Group Incorporated, 6.000%, 15/06/2020	843,880	0.03
255,000 EUR	Goldman Sachs Group Incorporated, 2.625%, 19/08/2020	302,966	0.01
2,610,000 USD	Goldman Sachs Group Incorporated, 5.250%, 27/07/2021	2,900,728	0.10
36,000 GBP	Goldman Sachs Group Incorporated, 5.500%, 12/10/2021	62,578	0.00
6,325,000 USD	Goldman Sachs Group Incorporated, 3.625%, 22/01/2023	6,291,275	0.22
1,980,000 USD	Goldman Sachs Group Incorporated, 3.500%, 23/01/2025	1,922,503	0.07
2,000,000 GBP	Goldman Sachs Group Incorporated, 7.125%, 07/08/2025	4,093,324	0.15
303,000 USD	Goldman Sachs Group Incorporated, 5.950%, 15/01/2027	340,239	0.01
2,000,000 USD	Goldman Sachs Group Incorporated, 6.250%, 01/02/2041	2,371,974	0.08
500,000 EUR	Hannover Finance Luxembourg SA, 5.000%, 30/06/2043	643,208	0.02
125,000 USD	Hartford Financial Services Group Incorporated, 6.000%, 15/01/2019	139,789	0.01
3,142,000 USD	Hartford Financial Services Group Incorporated, 5.125%, 15/04/2022	3,488,339	0.13
166,000 USD	HBOS Plc, 6.750%, 21/05/2018	184,468	0.01

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

# Wellington Management Portfolios (Dublin) plc

## Global Credit Plus Portfolio (Continued)

Schedule of Investments (US Dollars)

June 30, 2015

<i>Holding/ Nominal</i>	<i>Investment</i>	<i>Fair Value</i>	<i>% Net Assets</i>
<b>Financials (December 31, 2014: 40.18%) (Continued)</b>			
70,000 EUR	HBOS Plc, 4.500%, 18/03/2030	\$ 86,860	0.00%
3,805,000 EUR	HSBC Bank Plc, 0.285%, 30/09/2020	4,228,932	0.15
125,000 EUR	HSBC Bank Plc, 4.000%, 15/01/2021	162,249	0.01
300,000 USD	HSBC Bank USA, 7.000%, 15/01/2039	388,982	0.01
250,000 EUR	HSBC Finance Corporation, 4.875%, 30/05/2017	302,419	0.01
276,000 USD	HSBC Finance Corporation, 6.676%, 15/01/2021	319,681	0.01
150,000 EUR	HSBC Holdings Plc, 3.875%, 16/03/2016	171,784	0.01
3,695,000 USD	HSBC Holdings Plc, 4.000%, 30/03/2022	3,871,991	0.14
200,000 GBP	HSBC Holdings Plc, 6.375%, 18/10/2022	338,942	0.01
6,870,000 EUR	HSBC Holdings Plc, 3.375%, 10/01/2024	8,049,911	0.29
2,825,000 GBP	HSBC Holdings Plc, 6.500%, 20/05/2024	5,525,315	0.20
475,000 USD	HSBC Holdings Plc, 6.500%, 15/09/2037	575,010	0.02
12,665,000 USD	ING Bank NV, 3.750%, 07/03/2017	13,164,710	0.47
450,000 EUR	ING Bank NV, 1.875%, 27/02/2018	519,729	0.02
490,000 EUR	ING Bank NV, 3.500%, 16/09/2020	549,494	0.02
2,800,000 GBP	ING Bank NV, 5.375%, 15/04/2021	5,074,994	0.18
200,000 EUR	ING Bank NV, 4.500%, 21/02/2022	266,833	0.01
78,000 GBP	ING Bank NV, 6.875%, 29/05/2023	136,416	0.00
3,975,000 USD	ING Bank NV, 5.800%, 25/09/2023	4,347,469	0.15
3,808,000 EUR	ING Bank NV, 3.500%, 21/11/2023	4,490,784	0.16
1,805,000 USD	ING Bank NV, 4.125%, 21/11/2023	1,856,952	0.07
1,500,000 EUR	ING Bank NV, 3.625%, 25/02/2026	1,769,791	0.06
225,000 EUR	ING Groep NV, 4.750%, 31/05/2017	271,500	0.01
2,200,000 USD	International Lease Finance Corporation, 3.875%, 15/04/2018	2,216,500	0.08
325,000 USD	International Lease Finance Corporation, 5.875%, 15/08/2022	351,813	0.01
200,000 USD	Intesa Sanpaolo SpA, 3.625%, 12/08/2015	200,501	0.01
869,000 USD	Intesa Sanpaolo SpA, 3.875%, 16/01/2018	897,636	0.03
11,650,000 USD	Intesa Sanpaolo SpA, 3.875%, 15/01/2019	11,995,737	0.43
4,075,000 EUR	Intesa Sanpaolo SpA, 3.000%, 28/01/2019	4,794,176	0.17
400,000 EUR	Intesa Sanpaolo SpA, 4.375%, 15/10/2019	496,619	0.02
1,245,000 EUR	Intesa Sanpaolo SpA, 1.125%, 14/01/2020	1,354,677	0.05
200,000 EUR	Intesa Sanpaolo SpA, 4.125%, 14/04/2020	246,987	0.01
200,000 EUR	Intesa Sanpaolo SpA, 5.150%, 16/07/2020	242,375	0.01
1,285,000 EUR	Intesa Sanpaolo SpA, 3.500%, 17/01/2022	1,555,403	0.06
1,720,000 EUR	Intesa Sanpaolo SpA, 1.125%, 04/03/2022	1,798,177	0.06
250,000 EUR	Intesa Sanpaolo SpA, 4.000%, 30/10/2023	312,019	0.01
7,230,000 USD	Intesa Sanpaolo SpA, 5.250%, 12/01/2024	7,696,096	0.27
3,295,000 EUR	ISS Global A/S, 1.125%, 09/01/2020	3,666,002	0.13
4,910,000 EUR	ISS Global A/S, 2.125%, 02/12/2024	5,425,096	0.19
2,750,000 EUR	JPMorgan Chase & Company, 0.382%, 12/10/2015	3,064,307	0.11
150,000 USD	JPMorgan Chase & Company, 6.000%, 15/01/2018	165,283	0.01
4,190,000 USD	JPMorgan Chase & Company, 6.300%, 23/04/2019	4,802,628	0.17
175,000 USD	JPMorgan Chase & Company, 4.950%, 25/03/2020	193,021	0.01
532,000 USD	JPMorgan Chase & Company, 4.400%, 22/07/2020	573,555	0.02
100,000 EUR	JPMorgan Chase & Company, 3.875%, 23/09/2020	127,131	0.00
467,000 USD	JPMorgan Chase & Company, 4.350%, 15/08/2021	500,276	0.02
275,000 USD	JPMorgan Chase & Company, 4.500%, 24/01/2022	294,962	0.01
200,000 EUR	JPMorgan Chase & Company, 2.750%, 24/08/2022	241,156	0.01
10,425,000 USD	JPMorgan Chase & Company, 3.250%, 23/09/2022	10,367,287	0.37
200,000 USD	JPMorgan Chase & Company, 6.400%, 15/05/2038	248,335	0.01
125,000 USD	JPMorgan Chase & Company, 5.600%, 15/07/2041	142,027	0.01
75,000 USD	JPMorgan Chase & Company, 5.400%, 06/01/2042	83,050	0.00
50,000 GBP	JPMorgan Chase Bank NA, 5.375%, 28/09/2016	82,332	0.00
400,000 USD	JPMorgan Chase Bank NA, 6.000%, 01/10/2017	436,280	0.02
100,000 EUR	LCH Clearnet SA Via Freshwater Finance Plc, 6.576%, 29/05/2049	117,342	0.00
2,000,000 GBP	Lloyds Bank Plc, 2.750%, 09/12/2018	3,236,353	0.12
125,000 EUR	Lloyds Bank Plc, 5.375%, 03/09/2019	165,753	0.01
455,000 USD	Lloyds Bank Plc, 6.500%, 14/09/2020	525,022	0.02
4,925,000 EUR	Lloyds Bank Plc, 1.000%, 19/11/2021	5,358,233	0.19

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

# Wellington Management Portfolios (Dublin) plc

## Global Credit Plus Portfolio (Continued)

Schedule of Investments (US Dollars)

June 30, 2015

<i>Holding/ Nominal</i>	<i>Investment</i>	<i>Fair Value</i>	<i>% Net Assets</i>
<b>Financials (December 31, 2014: 40.18%) (Continued)</b>			
650,000 EUR	Lloyds Bank Plc, 11.875%, 16/12/2021	\$ 832,231	0.03 %
4,285,000 GBP	Lloyds Bank Plc, 2.500%, 01/06/2022	6,585,116	0.23
1,800,000 GBP	Lloyds Bank Plc, 7.625%, 22/04/2025	3,576,334	0.13
175,000 GBP	Lloyds TSB Bank Plc, 6.750%, 24/10/2018	318,403	0.01
500,000 EUR	Macquarie Bank Limited, 2.500%, 18/09/2018	588,842	0.02
600,000 USD	Macquarie Group Limited, 3.000%, 03/12/2018	610,922	0.02
6,000,000 USD	Marfrig Holding Europe BV, 6.875%, 24/06/2019	5,730,000	0.20
393,000 USD	MetLife Incorporated, 6.750%, 01/06/2016	413,494	0.01
300,000 USD	MetLife Incorporated, 7.717%, 15/02/2019	358,408	0.01
195,000 USD	MetLife Incorporated, 5.875%, 06/02/2041	229,913	0.01
250,000 USD	MetLife Incorporated, 4.125%, 13/08/2042	233,227	0.01
100,000 EUR	Metropolitan Life Global Funding I, 4.625%, 16/05/2017	120,043	0.00
300,000 EUR	Metropolitan Life Global Funding I, 4.625%, 16/05/2017	360,130	0.01
700,000 USD	Metropolitan Life Global Funding I, 3.000%, 10/01/2023	688,580	0.02
245,000 GBP	Metropolitan Life Global Funding I, 3.500%, 30/09/2026	402,395	0.01
725,000 USD	Morgan Stanley, 4.750%, 22/03/2017	765,025	0.03
120,000 EUR	Morgan Stanley, 3.750%, 21/09/2017	143,333	0.01
325,000 EUR	Morgan Stanley, 5.500%, 02/10/2017	402,530	0.01
2,175,000 USD	Morgan Stanley, 2.200%, 07/12/2018	2,188,509	0.08
750,000 USD	Morgan Stanley, 5.625%, 23/09/2019	840,923	0.03
1,100,000 USD	Morgan Stanley, 5.500%, 24/07/2020	1,234,445	0.04
4,715,000 USD	Morgan Stanley, 5.750%, 25/01/2021	5,375,755	0.19
150,000 EUR	Morgan Stanley, 2.375%, 31/03/2021	175,578	0.01
1,205,000 USD	Morgan Stanley, 5.500%, 28/07/2021	1,360,410	0.05
35,000 USD	Morgan Stanley, 4.875%, 01/11/2022	37,287	0.00
2,614,000 USD	Morgan Stanley, 3.750%, 25/02/2023	2,645,739	0.09
9,025,000 USD	Morgan Stanley, 4.100%, 22/05/2023	9,056,976	0.32
400,000 USD	Morgan Stanley, 3.875%, 29/04/2024	404,712	0.01
1,820,000 EUR	Morgan Stanley, 1.750%, 30/01/2025	1,946,487	0.07
7,470,000 USD	Morgan Stanley, 4.350%, 08/09/2026	7,335,719	0.26
210,000 EUR	NASDAQ OMX Group Incorporated, 3.875%, 07/06/2021	261,369	0.01
250,000 EUR	Nationwide Building Society, 6.750%, 22/07/2020	339,318	0.01
4,725,000 EUR	Nationwide Building Society, 4.125%, 20/03/2023	5,588,704	0.20
1,750,000 GBP	Nationwide Building Society, 5.625%, 28/01/2026	3,500,080	0.12
7,575,000 USD	Nissan Motor Acceptance Corporation, 2.650%, 26/09/2018	7,775,359	0.28
3,670,000 EUR	NN Group NV, 4.625%, 08/04/2044	4,223,049	0.15
600,000 USD	Nomura Holdings Incorporated, 4.125%, 19/01/2016	610,015	0.02
265,000 USD	Nomura Holdings Incorporated, 2.750%, 19/03/2019	267,683	0.01
600,000 USD	Nordea Bank AB, 3.125%, 20/03/2017	619,541	0.02
300,000 EUR	Nordea Bank AB, 4.000%, 11/07/2019	377,669	0.01
200,000 GBP	Nordea Bank AB, 2.125%, 13/11/2019	315,861	0.01
235,000 USD	Nordea Bank AB, 4.875%, 27/01/2020	261,307	0.01
200,000 EUR	Nordea Bank AB, 4.500%, 26/03/2020	255,277	0.01
200,000 EUR	Nordea Bank AB, 3.250%, 05/07/2022	251,602	0.01
3,685,000 USD	Oversea-Chinese Banking Corporation Limited, 4.250%, 19/06/2024	3,724,223	0.13
2,535,000 USD	PNC Bank NA, 2.700%, 01/11/2022	2,442,120	0.09
11,320,000 USD	PNC Bank NA, 3.800%, 25/07/2023	11,608,762	0.41
5,190,000 USD	PNC Financial Services Group Incorporated, 3.900%, 29/04/2024	5,252,612	0.19
125,000 USD	PNC Funding Corporation, 4.250%, 21/09/2015	125,952	0.00
300,000 USD	PNC Funding Corporation, 2.700%, 19/09/2016	305,258	0.01
4,530,000 USD	PNC Funding Corporation, 5.125%, 08/02/2020	5,081,768	0.18
3,350,000 USD	PNC Funding Corporation, 3.300%, 08/03/2022	3,410,092	0.12
120,000 USD	Principal Financial Group Incorporated, 3.300%, 15/09/2022	119,187	0.00
3,585,000 USD	Principal Financial Group Incorporated, 3.125%, 15/05/2023	3,486,868	0.12
75,000 USD	Principal Financial Group Incorporated, 4.625%, 15/09/2042	72,479	0.00
2,020,000 USD	Principal Financial Group Incorporated, 4.350%, 15/05/2043	1,899,234	0.07
1,050,000 USD	Provident Financing Trust I, 7.405%, 15/03/2038	1,223,250	0.04
150,000 USD	Prudential Financial Incorporated, 3.000%, 12/05/2016	152,565	0.01
175,000 USD	Prudential Financial Incorporated, 7.375%, 15/06/2019	207,672	0.01

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



# Wellington Management Portfolios (Dublin) plc

## Global Credit Plus Portfolio (Continued)

Schedule of Investments (US Dollars)

June 30, 2015

<i>Holding/ Nominal</i>	<i>Investment</i>		<i>Fair Value</i>	<i>% Net Assets</i>
<b>Financials (December 31, 2014: 40.18%) (Continued)</b>				
3,000,000 USD	Prudential Financial Incorporated, 3.500%, 15/05/2024	\$	2,971,380	0.11 %
125,000 USD	Prudential Financial Incorporated, 6.625%, 01/12/2037		151,253	0.01
1,700,000 USD	Prudential Financial Incorporated, 5.625%, 12/05/2041		1,871,906	0.07
4,510,000 USD	Prudential Financial Incorporated, 5.875%, 15/09/2042		4,788,718	0.17
120,000 USD	Prudential Financial Incorporated, 5.625%, 15/06/2043		124,680	0.00
5,915,000 USD	QBE Insurance Group Limited, 6.750%, 02/12/2044		6,240,325	0.22
2,500,000 USD	Reinsurance Group of America Incorporated, 6.450%, 15/11/2019		2,882,968	0.10
945,000 USD	Reinsurance Group of America Incorporated, 5.000%, 01/06/2021		1,037,087	0.04
2,015,000 EUR	Royal Bank of Scotland Group Plc, 3.625%, 25/03/2024		2,290,430	0.08
7,100,000 USD	Royal Bank of Scotland Group Plc, 7.640%, 31/12/2049		7,621,850	0.27
1,900,000 EUR	Royal Bank of Scotland Plc, 6.934%, 09/04/2018		2,375,465	0.08
225,000 EUR	Royal Bank of Scotland Plc, 5.375%, 30/09/2019		294,296	0.01
200,000 EUR	Royal Bank of Scotland Plc, 5.500%, 23/03/2020		266,089	0.01
4,825,000 EUR	Royal Bank of Scotland Plc, 4.625%, 22/09/2021		5,512,920	0.20
5,390,000 USD	Royal Bank of Scotland Plc, 9.500%, 16/03/2022		5,957,427	0.21
225,000 GBP	Royal Bank of Scotland Plc, 7.500%, 29/04/2024		459,912	0.02
80,000 USD	Santander Holdings USA Incorporated, 3.000%, 24/09/2015		80,224	0.00
1,900,000 EUR	Santander International Debt SAU, 4.625%, 21/03/2016		2,183,432	0.08
500,000 EUR	Santander International Debt SAU, 4.000%, 27/03/2017		589,311	0.02
1,000,000 EUR	Santander Issuances SAU, 2.500%, 18/03/2025		1,041,365	0.04
5,160,000 USD	Santander UK Plc, 5.000%, 07/11/2023		5,289,103	0.19
3,680,000 GBP	Scottish Widows Plc, 5.500%, 16/06/2023		6,007,030	0.21
200,000 EUR	Skandinaviska Enskilda Banken AB, 3.750%, 19/05/2016		229,867	0.01
111,000 EUR	Skandinaviska Enskilda Banken AB, 1.875%, 14/11/2019		129,292	0.00
6,510,000 EUR	Skandinaviska Enskilda Banken AB, 4.000%, 12/09/2022		7,724,980	0.27
300,000 EUR	Societe Generale SA, 2.375%, 28/02/2018		351,314	0.01
100,000 EUR	Societe Generale SA, 6.125%, 20/08/2018		129,533	0.00
8,105,000 USD	Societe Generale SA, 2.625%, 01/10/2018		8,283,472	0.29
300,000 EUR	Societe Generale SA, 4.250%, 13/07/2022		400,264	0.01
5,400,000 EUR	Societe Generale SA, 2.500%, 16/09/2026		5,882,327	0.21
4,615,000 GBP	Standard Life Plc, 5.500%, 04/12/2042		7,701,201	0.27
500,000 USD	Sumitomo Mitsui Banking Corporation, 2.450%, 10/01/2019		505,866	0.02
200,000 EUR	Sumitomo Mitsui Banking Corporation, 4.000%, 09/11/2020		253,623	0.01
250,000 USD	Sumitomo Mitsui Banking Corporation, 3.950%, 12/01/2022		261,902	0.01
250,000 USD	Sumitomo Mitsui Banking Corporation, 3.950%, 10/01/2024		260,529	0.01
6,250,000 USD	Sumitomo Mitsui Financial Group Incorporated, 4.436%, 02/04/2024		6,394,994	0.23
500,000 EUR	Svenska Handelsbanken AB, 2.250%, 14/06/2018		586,870	0.02
500,000 USD	Svenska Handelsbanken AB, 2.500%, 25/01/2019		508,522	0.02
250,000 EUR	Svenska Handelsbanken AB, 2.625%, 23/08/2022		304,287	0.01
4,720,000 EUR	Svenska Handelsbanken AB, 2.656%, 15/01/2024		5,462,648	0.19
395,000 EUR	Swedbank AB, 2.375%, 04/04/2016		447,594	0.02
400,000 USD	Swedbank AB, 2.375%, 27/02/2019		403,258	0.01
4,730,000 EUR	Swedbank AB, 3.000%, 05/12/2022		5,518,469	0.20
2,185,000 USD	Swiss Re Capital I LP, 6.854%, 31/12/2049		2,253,828	0.08
1,250,000 GBP	Swiss Reinsurance Company via ELM BV, 6.302%, 29/03/2049		2,120,688	0.08
500,000 EUR	Swiss Reinsurance Company via ELM BV, 5.252%, 29/05/2049		572,977	0.02
845,000 USD	Synchrony Financial, 3.000%, 15/08/2019		851,817	0.03
2,375,000 USD	Synchrony Financial, 4.250%, 15/08/2024		2,389,573	0.08
296,000 USD	Temasek Financial I Limited, 4.500%, 21/09/2015		298,464	0.01
538,000 USD	UBS AG, 5.875%, 20/12/2017		592,068	0.02
58,000 GBP	UBS AG, 6.625%, 11/04/2018		103,497	0.00
3,543,000 USD	UBS AG, 5.750%, 25/04/2018		3,926,725	0.14
1,270,000 GBP	UBS AG, 5.250%, 21/06/2021		2,056,157	0.07
7,520,000 USD	UBS AG, 4.750%, 22/05/2023		7,598,689	0.27
650,000 USD	UBS AG, 7.500%, 15/07/2025		822,463	0.03
1,150,000 USD	UBS AG, 7.750%, 01/09/2026		1,470,571	0.05
4,350,000 EUR	Unitymedia GmbH, 3.750%, 15/01/2027		4,695,308	0.17
2,114,000 USD	Unum Group, 7.125%, 30/09/2016		2,258,350	0.08
4,645,000 USD	Unum Group, 4.000%, 15/03/2024		4,710,792	0.17

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

# Wellington Management Portfolios (Dublin) plc

## Global Credit Plus Portfolio (Continued)

Schedule of Investments (US Dollars)

June 30, 2015

<i>Holding/ Nominal</i>	<i>Investment</i>	<i>Fair Value</i>	<i>% Net Assets</i>
<b>Financials (December 31, 2014: 40.18%) (Continued)</b>			
820,000 USD	UnumProvident Finance Company Plc, 6.850%, 15/11/2015	\$ 837,220	0.03 %
3,160,000 GBP	Virgin Media Secured Finance Plc, 5.500%, 15/01/2021	5,289,039	0.19
1,790,000 GBP	Virgin Media Secured Finance Plc, 5.125%, 15/01/2025	2,783,464	0.10
900,000 EUR	Volkswagen Bank GmbH, 1.125%, 08/02/2018	1,021,260	0.04
525,000 USD	Volkswagen International Finance NV, 4.000%, 12/08/2020	562,924	0.02
6,085,000 EUR	Volkswagen International Finance NV, 2.500%, 29/12/2049	6,496,845	0.23
800,000 EUR	Volkswagen Leasing GmbH, 2.125%, 04/04/2022	943,754	0.03
150,000 USD	Voya Financial Incorporated, 5.500%, 15/07/2022	168,674	0.01
4,355,000 USD	Voya Financial Incorporated, 5.700%, 15/07/2043	4,898,382	0.17
1,800,000 USD	Voya Financial Incorporated, 5.650%, 15/05/2053	1,847,250	0.07
200,000 EUR	Wachovia Corporation, 4.375%, 27/11/2018	248,764	0.01
725,000 USD	Wells Fargo & Company, 2.625%, 15/12/2016	741,716	0.03
625,000 USD	Wells Fargo & Company, 2.100%, 08/05/2017	635,773	0.02
125,000 USD	Wells Fargo & Company, 5.625%, 11/12/2017	137,387	0.00
9,840,000 USD	Wells Fargo & Company, 4.600%, 01/04/2021	10,787,700	0.38
11,275,000 USD	Wells Fargo & Company, 4.125%, 15/08/2023	11,718,728	0.42
1,500,000 USD	Wells Fargo & Company, 3.300%, 09/09/2024	1,478,730	0.05
4,700,000 USD	Wells Fargo & Company, 3.000%, 19/02/2025	4,506,948	0.16
3,040,000 USD	Wells Fargo & Company, 4.100%, 03/06/2026	3,056,814	0.11
1,250,000 GBP	Wells Fargo & Company, 3.500%, 12/09/2029	1,948,727	0.07
250,000 USD	Wells Fargo & Company, 5.375%, 07/02/2035	282,177	0.01
150,000 GBP	Wells Fargo & Company, 4.875%, 29/11/2035	256,087	0.01
1,205,000 USD	Wells Fargo & Company, 5.375%, 02/11/2043	1,289,486	0.05
6,350,000 USD	Wells Fargo & Company, 3.900%, 01/05/2045	5,729,141	0.20
1,000,000 AUD	Wells Fargo Bank, 2.505%, 25/05/2017	759,168	0.03
1,755,000 USD	XLIT Limited, 4.450%, 31/03/2025	1,743,057	0.06
<b>Total Financials</b>		<b>\$ 1,076,232,652</b>	<b>38.21 %</b>
<b>Industrials (December 31, 2014: 35.34%)</b>			
5,105,000 USD	21st Century Fox America Incorporated, 5.650%, 15/08/2020	\$ 5,836,868	0.21 %
2,196,000 USD	21st Century Fox America Incorporated, 4.500%, 15/02/2021	2,387,153	0.08
3,840,000 USD	21st Century Fox America Incorporated, 3.000%, 15/09/2022	3,757,882	0.13
640,000 USD	21st Century Fox America Incorporated, 4.000%, 01/10/2023	660,547	0.02
425,000 USD	21st Century Fox America Incorporated, 6.400%, 15/12/2035	504,366	0.02
7,200,000 USD	AbbVie Incorporated, 1.750%, 06/11/2017	7,222,982	0.26
2,160,000 USD	AbbVie Incorporated, 2.500%, 14/05/2020	2,140,268	0.08
3,335,000 USD	Actavis Funding SCS, 3.000%, 12/03/2020	3,350,901	0.12
4,850,000 USD	Actavis Funding SCS, 3.450%, 15/03/2022	4,811,181	0.17
3,960,000 USD	Actavis Funding SCS, 3.800%, 15/03/2025	3,897,804	0.14
2,915,000 USD	Actavis Funding SCS, 4.550%, 15/03/2035	2,780,327	0.10
1,895,000 USD	Actavis Funding SCS, 4.750%, 15/03/2045	1,811,144	0.06
3,225,000 USD	Actavis Incorporated, 4.625%, 01/10/2042	3,017,068	0.11
150,000 USD	Aetna Incorporated, 3.950%, 01/09/2020	159,211	0.01
182,000 USD	Aetna Incorporated, 2.750%, 15/11/2022	172,000	0.01
100,000 USD	Aetna Incorporated, 6.625%, 15/06/2036	123,202	0.00
283,000 USD	Aetna Incorporated, 4.500%, 15/05/2042	264,239	0.01
7,065,000 USD	Aircastle Limited, 4.625%, 15/12/2018	7,294,612	0.26
1,775,000 USD	Alpek SAB de CV, 5.375%, 08/08/2023	1,848,219	0.07
4,360,000 USD	Altice SA, 7.625%, 15/02/2025	4,109,300	0.15
525,000 USD	Altria Group Incorporated, 4.125%, 11/09/2015	527,985	0.02
365,000 USD	Altria Group Incorporated, 9.250%, 06/08/2019	458,578	0.02
15,275,000 USD	Altria Group Incorporated, 4.750%, 05/05/2021	16,574,001	0.59
6,760,000 USD	Altria Group Incorporated, 2.850%, 09/08/2022	6,508,109	0.23
11,875,000 USD	Altria Group Incorporated, 2.950%, 02/05/2023	11,363,092	0.40
86,000 USD	Altria Group Incorporated, 9.950%, 10/11/2038	138,889	0.00
191,000 USD	Altria Group Incorporated, 4.250%, 09/08/2042	170,161	0.01
5,200,000 USD	Altria Group Incorporated, 5.375%, 31/01/2044	5,520,616	0.20
1,725,000 USD	America Movil SAB de CV, 5.000%, 30/03/2020	1,913,568	0.07

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

# Wellington Management Portfolios (Dublin) plc

## Global Credit Plus Portfolio (Continued)

Schedule of Investments (US Dollars)

June 30, 2015

<i>Holding/ Nominal</i>	<i>Investment</i>	<i>Fair Value</i>	<i>% Net Assets</i>
<b>Industrials (December 31, 2014: 35.34%) (Continued)</b>			
100,000 GBP	America Movil SAB de CV, 5.750%, 28/06/2030	\$ 188,138	0.01 %
1,120,000 USD	Anadarko Petroleum Corporation, 5.950%, 15/09/2016	1,181,848	0.04
3,139,000 USD	Anadarko Petroleum Corporation, 6.375%, 15/09/2017	3,446,534	0.12
14,070,000 USD	Anadarko Petroleum Corporation, 6.950%, 15/06/2019	16,357,768	0.58
500,000 USD	Anadarko Petroleum Corporation, 6.450%, 15/09/2036	578,700	0.02
85,000 EUR	Anheuser-Busch InBev NV, 2.000%, 16/12/2019	100,519	0.00
100,000 GBP	Anheuser-Busch InBev NV, 9.750%, 30/07/2024	235,583	0.01
3,415,000 USD	Anheuser-Busch InBev Worldwide Incorporated, 2.500%, 15/07/2022	3,287,265	0.12
1,560,000 USD	Antero Resources Corporation, 5.125%, 01/12/2022	1,482,000	0.05
675,000 USD	ArcelorMittal, 5.125%, 01/06/2020	685,969	0.02
715,000 USD	ArcelorMittal, 6.125%, 01/06/2025	714,553	0.03
5,900,000 EUR	Areva SA, 3.125%, 20/03/2023	6,216,330	0.22
545,000 USD	AT&T Incorporated, 2.500%, 15/08/2015	546,039	0.02
150,000 GBP	AT&T Incorporated, 5.875%, 28/04/2017	253,025	0.01
275,000 USD	AT&T Incorporated, 2.450%, 30/06/2020	269,888	0.01
252,000 USD	AT&T Incorporated, 4.450%, 15/05/2021	269,306	0.01
15,775,000 USD	AT&T Incorporated, 3.000%, 15/02/2022	15,420,965	0.55
1,800,000 USD	AT&T Incorporated, 3.000%, 30/06/2022	1,740,724	0.06
250,000 EUR	AT&T Incorporated, 2.500%, 15/03/2023	290,081	0.01
5,550,000 USD	AT&T Incorporated, 3.900%, 11/03/2024	5,607,060	0.20
2,750,000 USD	AT&T Incorporated, 3.400%, 15/05/2025	2,628,117	0.09
7,465,000 USD	AT&T Incorporated, 4.750%, 15/05/2046	6,819,173	0.24
1,045,000 EUR	Atlas Copco AB, 2.500%, 28/02/2023	1,270,107	0.05
515,000 USD	B&G Foods Incorporated, 4.625%, 01/06/2021	509,206	0.02
222,000 GBP	BAT International Finance Plc, 6.375%, 12/12/2019	410,397	0.01
3,640,000 EUR	BAT International Finance Plc, 3.625%, 09/11/2021	4,620,763	0.16
14,175,000 USD	BAT International Finance Plc, 3.250%, 07/06/2022	14,082,239	0.50
263,000 GBP	BAT International Finance Plc, 7.250%, 12/03/2024	535,940	0.02
100,000 EUR	BAT International Finance Plc, 2.750%, 25/03/2025	119,915	0.00
10,245,000 USD	BAT International Finance Plc, 3.950%, 15/06/2025	10,357,111	0.37
405,000 GBP	BAT International Finance Plc, 4.000%, 04/09/2026	671,199	0.02
1,975,000 EUR	BAT Netherlands Finance BV, 4.875%, 24/02/2021	2,650,649	0.09
5,850,000 EUR	Bayer AG, 2.375%, 02/04/2075	6,197,922	0.22
955,000 EUR	Bayer Capital Corporation BV, 1.250%, 13/11/2023	1,060,860	0.04
550,000 USD	BG Energy Capital Plc, 2.875%, 15/10/2016	561,466	0.02
425,000 EUR	BG Energy Capital Plc, 3.000%, 16/11/2018	513,103	0.02
2,355,000 USD	Bharti Airtel International Netherlands BV, 5.125%, 11/03/2023	2,470,390	0.09
8,425,000 USD	Bharti Airtel Limited, 4.375%, 10/06/2025	8,355,915	0.30
600,000 EUR	BMW Finance NV, 3.875%, 18/01/2017	706,243	0.03
350,000 EUR	BMW Finance NV, 3.250%, 14/01/2019	426,939	0.02
200,000 EUR	BP Capital Markets Plc, 3.472%, 01/06/2016	229,568	0.01
605,000 USD	BP Capital Markets Plc, 3.561%, 01/11/2021	628,404	0.02
5,935,000 USD	BP Capital Markets Plc, 3.245%, 06/05/2022	5,955,541	0.21
3,560,000 USD	BP Capital Markets Plc, 2.500%, 06/11/2022	3,387,739	0.12
3,000,000 USD	BP Capital Markets Plc, 2.750%, 10/05/2023	2,872,353	0.10
2,425,000 USD	Braskem Finance Limited, 6.450%, 03/02/2024	2,267,375	0.08
916,000 USD	Bristol-Myers Squibb Company, 2.000%, 01/08/2022	871,191	0.03
750,000 EUR	British Telecommunications Plc, 6.500%, 07/07/2015	836,373	0.03
418,000 GBP	British Telecommunications Plc, 6.625%, 23/06/2017	720,470	0.03
325,000 USD	British Telecommunications Plc, 5.950%, 15/01/2018	359,073	0.01
100,000 GBP	British Telecommunications Plc, 8.625%, 26/03/2020	200,283	0.01
275,000 GBP	British Telecommunications Plc, 5.750%, 07/12/2028	517,780	0.02
6,730,000 EUR	Carrefour SA, 4.000%, 09/04/2020	8,561,592	0.30
200,000 EUR	Carrefour SA, 3.875%, 25/04/2021	256,673	0.01
200,000 EUR	Casino Guichard Perrachon SA, 3.157%, 06/08/2019	241,364	0.01
1,600,000 EUR	Casino Guichard Perrachon SA, 4.726%, 26/05/2021	2,090,453	0.07
300,000 USD	Caterpillar Financial Services Corporation, 1.750%, 24/03/2017	304,135	0.01
325,000 USD	Caterpillar Financial Services Corporation, 2.450%, 06/09/2018	332,623	0.01
275,000 USD	Caterpillar Financial Services Corporation, 7.150%, 15/02/2019	323,918	0.01

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

# Wellington Management Portfolios (Dublin) plc

## Global Credit Plus Portfolio (Continued)

Schedule of Investments (US Dollars)

June 30, 2015

<i>Holding/ Nominal</i>	<i>Investment</i>	<i>Fair Value</i>	<i>% Net Assets</i>
<b>Industrials (December 31, 2014: 35.34%) (Continued)</b>			
260,000 USD	Caterpillar Incorporated, 2.600%, 26/06/2022	\$ 254,495	0.01 %
110,000 USD	Caterpillar Incorporated, 3.400%, 15/05/2024	111,798	0.00
110,000 USD	Caterpillar Incorporated, 4.300%, 15/05/2044	108,323	0.00
1,000,000 USD	CBS Corporation, 5.750%, 15/04/2020	1,127,532	0.04
175,000 USD	CBS Corporation, 3.375%, 01/03/2022	173,128	0.01
300,000 USD	Celgene Corporation, 4.000%, 15/08/2023	307,378	0.01
4,605,000 USD	Celgene Corporation, 3.625%, 15/05/2024	4,607,804	0.16
12,255,000 USD	Cemex SAB de CV, 5.700%, 11/01/2025	11,718,231	0.42
200,000 USD	Cenovus Energy Incorporated, 5.700%, 15/10/2019	223,620	0.01
200,000 USD	Cenovus Energy Incorporated, 3.800%, 15/09/2023	197,958	0.01
125,000 USD	Cenovus Energy Incorporated, 6.750%, 15/11/2039	142,186	0.01
7,440,000 USD	CF Industries Incorporated, 5.375%, 15/03/2044	7,424,889	0.26
600,000 EUR	Cie de Saint-Gobain, 4.875%, 31/05/2016	697,664	0.02
200,000 EUR	Cie de St-Gobain, 3.625%, 28/03/2022	254,807	0.01
3,475,000 USD	CNPC General Capital Limited, 3.400%, 16/04/2023	3,400,941	0.12
2,070,000 USD	Coca-Cola Enterprises Incorporated, 3.500%, 15/09/2020	2,172,597	0.08
1,450,000 USD	Coca-Cola Enterprises Incorporated, 3.250%, 19/08/2021	1,491,715	0.05
7,125,000 USD	Coca-Cola Enterprises Incorporated, 4.500%, 01/09/2021	7,806,428	0.28
1,870,000 EUR	Coca-Cola Enterprises Incorporated, 2.375%, 07/05/2025	2,131,232	0.08
233,000 USD	Comcast Cable Communications Holdings Incorporated, 9.455%, 15/11/2022	320,456	0.01
374,000 USD	Comcast Corporation, 6.500%, 15/01/2017	404,638	0.01
95,000 USD	Comcast Corporation, 7.050%, 15/03/2033	122,034	0.00
4,890,000 USD	Comcast Corporation, 4.200%, 15/08/2034	4,725,373	0.17
1,025,000 USD	Comcast Corporation, 6.950%, 15/08/2037	1,335,136	0.05
1,030,000 USD	Comcast Corporation, 6.400%, 15/05/2038	1,255,780	0.04
175,000 USD	Comcast Corporation, 4.650%, 15/07/2042	175,846	0.01
4,140,000 USD	Community Health Systems Incorporated, 6.875%, 01/02/2022	4,378,050	0.16
500,000 USD	ConocoPhillips, 5.200%, 15/05/2018	551,923	0.02
225,000 USD	ConocoPhillips, 6.000%, 15/01/2020	260,741	0.01
95,000 USD	Constellation Brands Incorporated, 3.750%, 01/05/2021	93,338	0.00
1,790,000 USD	Constellation Brands Incorporated, 4.250%, 01/05/2023	1,767,625	0.06
250,000 USD	Continental Resources Incorporated, 5.000%, 15/09/2022	245,470	0.01
6,500,000 USD	Continental Resources Incorporated, 3.800%, 01/06/2024	5,944,152	0.21
1,550,000 USD	Continental Resources Incorporated, 4.900%, 01/06/2044	1,310,051	0.05
225,000 USD	Continental Rubber of America Corporation, 4.500%, 15/09/2019	231,523	0.01
250,000 USD	COX Communications Incorporated, 5.500%, 01/10/2015	252,832	0.01
240,000 USD	Cox Communications Incorporated, 8.375%, 01/03/2039	306,847	0.01
218,000 USD	Crown Americas LLC, 4.500%, 15/01/2023	206,965	0.01
10,000,000 USD	CVS Health Corporation, 2.250%, 05/12/2018	10,131,560	0.36
350,000 USD	CVS Health Corporation, 4.750%, 18/05/2020	388,058	0.01
6,125,000 USD	CVS Health Corporation, 4.000%, 05/12/2023	6,338,046	0.23
5,035,000 USD	CVS Health Corporation, 3.375%, 12/08/2024	4,956,676	0.18
110,000 USD	CVS Health Corporation, 5.300%, 05/12/2043	120,318	0.00
610,000 EUR	Daimler AG, 2.625%, 02/04/2019	732,887	0.03
425,000 USD	Daimler Finance North America LLC, 3.000%, 28/03/2016	431,895	0.02
800,000 USD	Daimler Finance North America LLC, 1.875%, 11/01/2018	802,038	0.03
10,000,000 USD	Daimler Finance North America LLC, 1.650%, 02/03/2018	9,960,960	0.35
495,000 USD	Daimler Finance North America LLC, 2.250%, 31/07/2019	493,529	0.02
300,000 USD	Daimler Finance North America LLC, 2.875%, 10/03/2021	302,793	0.01
150,000 USD	Daimler Finance North America LLC, 3.875%, 15/09/2021	158,873	0.01
100,000 USD	Daimler Finance North America LLC, 8.500%, 18/01/2031	147,182	0.01
300,000 USD	Danone SA, 3.000%, 15/06/2022	297,271	0.01
560,000 USD	DaVita HealthCare Partners Incorporated, 5.750%, 15/08/2022	595,700	0.02
12,850,000 USD	Deutsche Telekom International Finance BV, 5.750%, 23/03/2016	13,285,615	0.47
700,000 USD	Deutsche Telekom International Finance BV, 3.125%, 11/04/2016	712,041	0.03
375,000 EUR	Deutsche Telekom International Finance BV, 6.000%, 20/01/2017	454,547	0.02
185,000 USD	Deutsche Telekom International Finance BV, 2.250%, 06/03/2017	187,213	0.01
100,000 EUR	Deutsche Telekom International Finance BV, 6.625%, 29/03/2018	130,260	0.00
1,430,000 GBP	Deutsche Telekom International Finance BV, 7.375%, 04/12/2019	2,740,142	0.10

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

# Wellington Management Portfolios (Dublin) plc

## Global Credit Plus Portfolio (Continued)

Schedule of Investments (US Dollars)

June 30, 2015

<i>Holding/ Nominal</i>	<i>Investment</i>		<i>Fair Value</i>	<i>% Net Assets</i>
<b>Industrials (December 31, 2014: 35.34%) (Continued)</b>				
2,000,000 GBP	Deutsche Telekom International Finance BV, 6.500%, 08/04/2022	\$	3,831,136	0.14%
500,000 GBP	Deutsche Telekom International Finance BV, 6.500%, 08/04/2022		957,784	0.03
1,225,000 EUR	Deutsche Telekom International Finance BV, 4.250%, 13/07/2022		1,640,194	0.06
50,000 GBP	Deutsche Telekom International Finance BV, 8.875%, 27/11/2028		119,943	0.00
275,000 USD	Deutsche Telekom International Finance BV, 9.250%, 01/06/2032		407,522	0.01
250,000 USD	DIRECTV Holdings LLC, 5.875%, 01/10/2019		282,470	0.01
450,000 USD	DIRECTV Holdings LLC, 3.800%, 15/03/2022		453,253	0.02
640,000 USD	DIRECTV Holdings LLC, 6.350%, 15/03/2040		693,944	0.02
1,860,000 USD	Ecopetrol SA, 5.875%, 28/05/2045		1,650,750	0.06
2,290,000 USD	Endo Limited, 6.000%, 15/07/2023		2,344,387	0.08
585,000 USD	Enterprise Products Operating LLC, 5.250%, 31/01/2020		650,395	0.02
14,050,000 USD	Enterprise Products Operating LLC, 4.050%, 15/02/2022		14,534,303	0.52
1,989,000 USD	Enterprise Products Operating LLC, 5.950%, 01/02/2041		2,172,233	0.08
6,053,000 USD	Enterprise Products Operating LLC, 4.850%, 15/08/2042		5,773,291	0.20
150,000 USD	Express Scripts Holding Company, 2.650%, 15/02/2017		152,747	0.01
150,000 USD	Express Scripts Holding Company, 3.900%, 15/02/2022		154,254	0.01
415,000 USD	Express Scripts Holding Company, 6.125%, 15/11/2041		483,723	0.02
2,265,000 EUR	Faurecia, 3.125%, 15/06/2022		2,423,095	0.09
5,080,000 EUR	Fiat Chrysler Finance Europe, 4.750%, 15/07/2022		5,940,312	0.21
7,450,000 USD	Fidelity National Information Services Incorporated, 3.500%, 15/04/2023		7,243,449	0.26
7,297,000 USD	First Data Corporation, 6.750%, 01/11/2020		7,730,296	0.27
1,130,000 USD	Ford Motor Credit Company LLC, 3.000%, 12/06/2017		1,156,409	0.04
6,925,000 USD	Ford Motor Credit Company LLC, 5.000%, 15/05/2018		7,449,963	0.26
725,000 USD	Ford Motor Credit Company LLC, 8.125%, 15/01/2020		886,219	0.03
13,700,000 USD	Ford Motor Credit Company LLC, 5.875%, 02/08/2021		15,617,027	0.55
3,225,000 USD	Freeport-McMoRan Incorporated, 5.450%, 15/03/2043		2,701,157	0.10
4,185,000 USD	Gannett Company Incorporated, 6.375%, 15/10/2023		4,373,325	0.16
4,300,000 EUR	Gas Natural Fenosa Finance BV, 3.875%, 17/01/2023		5,477,264	0.19
1,760,000 EUR	Gazprom OAO Via Gaz Capital SA, 3.700%, 25/07/2018		1,924,419	0.07
1,971,000 EUR	GE Capital Trust II, 5.500%, 15/09/2067		2,331,773	0.08
375,000 USD	General Electric Company, 5.250%, 06/12/2017		408,625	0.01
9,830,000 USD	General Electric Company, 2.700%, 09/10/2022		9,618,353	0.34
3,030,000 USD	General Electric Company, 4.125%, 09/10/2042		2,922,353	0.10
6,190,000 USD	General Motors Company, 6.250%, 02/10/2043		6,929,451	0.25
4,515,000 USD	General Motors Company, 5.200%, 01/04/2045		4,488,632	0.16
150,000 USD	Gilead Sciences Incorporated, 3.050%, 01/12/2016		154,345	0.01
5,330,000 GBP	GKN Holdings Plc, 5.375%, 19/09/2022		9,440,071	0.34
225,000 USD	GlaxoSmithKline Capital Incorporated, 5.650%, 15/05/2018		251,221	0.01
2,220,000 USD	GlaxoSmithKline Capital Incorporated, 2.800%, 18/03/2023		2,178,149	0.08
4,235,000 USD	GlaxoSmithKline Capital Plc, 2.850%, 08/05/2022		4,201,794	0.15
1,200,000 USD	Grupo Bimbo SAB de CV, 4.875%, 30/06/2020		1,303,104	0.05
875,000 USD	Grupo Bimbo SAB de CV, 4.875%, 30/06/2020		950,180	0.03
205,000 EUR	Heineken NV, 2.500%, 19/03/2019		243,985	0.01
235,000 EUR	Heineken NV, 2.125%, 04/08/2020		276,141	0.01
1,855,000 USD	Heineken NV, 2.750%, 01/04/2023		1,799,825	0.06
800,000 EUR	Heineken NV, 2.875%, 04/08/2025		980,053	0.03
150,000 USD	Historic TW Incorporated, 9.150%, 01/02/2023		198,441	0.01
1,260,000 USD	Historic TW Incorporated, 6.625%, 15/05/2029		1,506,816	0.05
350,000 USD	Home Depot Incorporated, 5.400%, 01/03/2016		361,087	0.01
2,875,000 USD	Home Depot Incorporated, 3.750%, 15/02/2024		2,995,221	0.11
375,000 USD	Home Depot Incorporated, 5.875%, 16/12/2036		452,239	0.02
95,000 USD	Home Depot Incorporated, 5.400%, 15/09/2040		108,450	0.00
4,470,000 USD	Howard Hughes Medical Institute, 3.500%, 01/09/2023		4,608,731	0.16
250,000 EUR	Hutchison Whampoa Finance 06 Limited, 4.625%, 21/09/2016		293,182	0.01
200,000 USD	Hutchison Whampoa International 03/33 Limited, 7.450%, 24/11/2033		274,058	0.01
2,240,000 USD	Hutchison Whampoa International 09 Limited, 7.625%, 09/04/2019		2,653,087	0.09
1,750,000 USD	Hutchison Whampoa International 09 Limited, 7.625%, 09/04/2019		2,073,820	0.07
775,000 USD	Hutchison Whampoa International 11 Limited, 3.500%, 13/01/2017		799,307	0.03
200,000 USD	Hutchison Whampoa International 11 Limited, 4.625%, 13/01/2022		215,655	0.01

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

# Wellington Management Portfolios (Dublin) plc

## Global Credit Plus Portfolio (Continued)

Schedule of Investments (US Dollars)

June 30, 2015

<i>Holding/ Nominal</i>	<i>Investment</i>		<i>Fair Value</i>	<i>% Net Assets</i>
<b>Industrials (December 31, 2014: 35.34%) (Continued)</b>				
7,350,000 USD	Hutchison Whampoa International 14 Limited, 3.625%, 31/10/2024	\$	7,244,821	0.26%
7,370,000 USD	IAC/InterActiveCorp, 4.875%, 30/11/2018		7,627,950	0.27
7,950,000 EUR	Imperial Tobacco Finance Plc, 8.375%, 17/02/2016		9,303,521	0.33
200,000 GBP	Imperial Tobacco Finance Plc, 7.750%, 24/06/2019		375,385	0.01
275,000 EUR	Imperial Tobacco Finance Plc, 5.000%, 02/12/2019		355,976	0.01
75,000 GBP	Imperial Tobacco Finance Plc, 9.000%, 17/02/2022		156,400	0.01
1,470,000 EUR	Ineos Finance Plc, 4.000%, 01/05/2023		1,564,235	0.06
900,000 GBP	InterContinental Hotels Group Plc, 3.875%, 28/11/2022		1,454,162	0.05
3,880,000 USD	Interpublic Group of Cos Incorporated, 4.200%, 15/04/2024		3,934,898	0.14
3,500,000 USD	Jaguar Land Rover Automotive Plc, 4.250%, 15/11/2019		3,565,625	0.13
2,300,000 EUR	JCDcaux SA, 2.000%, 08/02/2018		2,658,957	0.09
3,615,000 USD	Johnson Controls Incorporated, 3.625%, 02/07/2024		3,628,162	0.13
4,525,000 USD	Johnson Controls Incorporated, 4.625%, 02/07/2044		4,334,511	0.15
2,260,000 USD	Johnson Controls Incorporated, 4.950%, 02/07/2064		2,156,892	0.08
6,680,000 USD	Kaiser Foundation Hospitals, 3.500%, 01/04/2022		6,769,365	0.24
1,685,000 GBP	Kelda Finance No 3 Plc, 5.750%, 17/02/2020		2,770,575	0.10
90,000 USD	Kerr-McGee Corporation, 7.875%, 15/09/2031		115,563	0.00
170,000 EUR	Koninklijke KPN NV, 6.500%, 15/01/2016		195,773	0.01
91,000 EUR	Koninklijke KPN NV, 4.750%, 17/01/2017		108,147	0.00
100,000 EUR	Koninklijke KPN NV, 5.625%, 30/09/2024		143,108	0.01
3,075,000 GBP	Koninklijke KPN NV, 5.000%, 18/11/2026		5,207,521	0.18
100,000 USD	Koninklijke KPN NV, 8.375%, 01/10/2030		136,509	0.00
4,225,000 EUR	Koninklijke KPN NV, 6.125%, 29/03/2049		5,011,858	0.18
4,015,000 USD	Kraft Heinz Foods Company, 4.170%, 15/07/2015		4,035,606	0.14
2,045,000 USD	Kraft Heinz Foods Company, 5.200%, 15/07/2045		2,103,736	0.07
200,000 USD	Lorillard Tobacco Company, 2.300%, 21/08/2017		200,806	0.01
5,894,000 USD	Lorillard Tobacco Company, 6.875%, 01/05/2020		6,866,357	0.24
4,350,000 USD	LYB International Finance BV, 4.875%, 15/03/2044		4,242,451	0.15
7,000,000 USD	Medtronic Incorporated, 1.500%, 15/03/2018		6,986,917	0.25
3,745,000 USD	Medtronic Incorporated, 4.625%, 15/03/2045		3,800,445	0.13
150,000 USD	Merck & Company Incorporated, 4.150%, 18/05/2043		146,160	0.01
3,835,000 EUR	Merck KGaA, 2.625%, 12/12/2074		4,190,433	0.15
1,330,000 EUR	Merck KGaA, 3.375%, 12/12/2074		1,465,763	0.05
500,000 USD	Merck Sharp & Dohme Corporation, 5.000%, 30/06/2019		557,057	0.02
3,025,000 USD	Molson Coors Brewing Company, 5.000%, 01/05/2042		2,955,588	0.10
575,000 USD	Mondelez International Incorporated, 2.250%, 01/02/2019		576,408	0.02
325,000 USD	Mondelez International Incorporated, 4.000%, 01/02/2024		337,205	0.01
3,445,000 GBP	Mondelez International Incorporated, 3.875%, 06/03/2045		4,894,145	0.17
245,000 USD	NAI Entertainment Holdings Finance Corporation, 5.000%, 01/08/2018		251,125	0.01
2,635,000 USD	NBCUniversal Media LLC, 5.150%, 30/04/2020		2,961,179	0.11
275,000 USD	NBCUniversal Media LLC, 4.375%, 01/04/2021		298,074	0.01
350,000 USD	NBCUniversal Media LLC, 6.400%, 30/04/2040		435,499	0.02
4,890,000 USD	NCR Corporation, 6.375%, 15/12/2023		5,201,737	0.18
5,895,000 EUR	Novalis SAS, 3.000%, 30/04/2022		6,359,734	0.23
600,000 USD	Novartis Securities Investment Limited, 5.125%, 10/02/2019		667,983	0.02
5,725,000 USD	NXP Funding LLC, 4.125%, 15/06/2020		5,782,250	0.20
275,000 USD	Occidental Petroleum Corporation, 2.500%, 01/02/2016		278,416	0.01
2,185,000 USD	Occidental Petroleum Corporation, 3.125%, 15/02/2022		2,192,348	0.08
4,665,000 USD	Occidental Petroleum Corporation, 4.625%, 15/06/2045		4,647,413	0.17
825,000 USD	Oracle Corporation, 2.375%, 15/01/2019		837,687	0.03
150,000 USD	Oracle Corporation, 5.000%, 08/07/2019		166,740	0.01
155,000 EUR	Orange SA, 4.750%, 21/02/2017		185,286	0.01
5,645,000 USD	Orange SA, 4.125%, 14/09/2021		5,979,252	0.21
3,700,000 EUR	Orange SA, 3.000%, 15/06/2022		4,592,299	0.16
275,000 GBP	Orange SA, 5.250%, 05/12/2025		498,139	0.02
150,000 USD	Orange SA, 9.000%, 01/03/2031		212,166	0.01
100,000 EUR	Orange SA, 8.125%, 28/01/2033		184,159	0.01
2,455,000 EUR	Orange SA, 4.000%, 29/10/2049		2,788,643	0.10
100,000 EUR	Orange SA, 5.000%, 29/10/2049		115,170	0.00

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

# Wellington Management Portfolios (Dublin) plc

## Global Credit Plus Portfolio (Continued)

Schedule of Investments (US Dollars)

June 30, 2015

<i>Holding/ Nominal</i>	<i>Investment</i>	<i>Fair Value</i>	<i>% Net Assets</i>
<b>Industrials (December 31, 2014: 35.34%) (Continued)</b>			
60,000 USD	Petroleos Mexicanos, 5.750%, 01/03/2018	\$ 65,420	0.00%
275,000 EUR	Pfizer Incorporated, 4.550%, 15/05/2017	331,551	0.01
7,975,000 USD	Philip Morris International Incorporated, 5.650%, 16/05/2018	8,860,145	0.31
100,000 EUR	Philip Morris International Incorporated, 2.125%, 30/05/2019	117,489	0.00
200,000 EUR	Philip Morris International Incorporated, 1.750%, 19/03/2020	231,119	0.01
440,000 USD	Philip Morris International Incorporated, 2.900%, 15/11/2021	444,417	0.02
1,865,000 USD	Philip Morris International Incorporated, 2.500%, 22/08/2022	1,797,785	0.06
150,000 USD	Philip Morris International Incorporated, 3.600%, 15/11/2023	152,420	0.01
200,000 EUR	Philip Morris International Incorporated, 2.750%, 19/03/2025	239,907	0.01
200,000 USD	Philip Morris International Incorporated, 6.375%, 16/05/2038	245,865	0.01
200,000 USD	Philip Morris International Incorporated, 4.875%, 15/11/2043	207,411	0.01
3,080,000 EUR	Picard Groupe SAS, 4.250%, 01/08/2019	3,452,326	0.12
225,000 EUR	Procter & Gamble Company, 5.125%, 24/10/2017	279,428	0.01
300,000 USD	Procter & Gamble Company, 2.300%, 06/02/2022	297,882	0.01
400,000 USD	Procter & Gamble Company, 3.100%, 15/08/2023	406,999	0.01
125,000 USD	Procter & Gamble Company, 5.550%, 05/03/2037	151,186	0.01
400,000 EUR	Repsol International Finance BV, 4.375%, 20/02/2018	487,073	0.02
725,000 USD	Republic Services Incorporated, 5.000%, 01/03/2020	798,577	0.03
2,670,000 USD	Republic Services Incorporated, 3.550%, 01/06/2022	2,708,590	0.10
1,529,000 USD	Republic Services Incorporated, 4.750%, 15/05/2023	1,658,197	0.06
1,820,000 USD	Republic Services Incorporated, 5.700%, 15/05/2041	2,073,655	0.07
2,875,000 USD	Reynolds American Incorporated, 6.750%, 15/06/2017	3,143,097	0.11
1,850,000 USD	Reynolds American Incorporated, 7.750%, 01/06/2018	2,137,460	0.08
12,470,000 USD	Reynolds American Incorporated, 3.250%, 01/11/2022	12,029,884	0.43
1,920,000 USD	Reynolds American Incorporated, 4.850%, 15/09/2023	2,032,044	0.07
8,000,000 USD	Reynolds American Incorporated, 4.450%, 12/06/2025	8,166,528	0.29
175,000 USD	Reynolds American Incorporated, 7.250%, 15/06/2037	210,494	0.01
6,760,000 USD	Reynolds American Incorporated, 5.850%, 15/08/2045	7,116,029	0.25
81,000 USD	Roche Holdings Incorporated, 6.000%, 01/03/2019	92,221	0.00
300,000 EUR	Roche Holdings Incorporated, 6.500%, 04/03/2021	439,259	0.02
3,050,000 USD	Royal Caribbean Cruises Limited, 7.500%, 15/10/2027	3,553,250	0.13
200,000 USD	SABMiller Holdings Incorporated, 2.450%, 15/01/2017	203,173	0.01
200,000 USD	SABMiller Plc, 6.500%, 15/07/2018	225,843	0.01
7,275,000 USD	Schaeffler Finance BV, 4.750%, 15/05/2021	7,347,750	0.26
585,000 USD	Schlumberger Investment SA, 2.400%, 01/08/2022	562,550	0.02
250,000 USD	Schlumberger Investment SA, 3.650%, 01/12/2023	258,810	0.01
1,800,000 EUR	Securitas AB, 2.250%, 14/03/2018	2,091,476	0.07
2,415,000 USD	Sensata Technologies BV, 4.875%, 15/10/2023	2,393,869	0.08
350,000 USD	SES GLOBAL Americas Holdings GP, 2.500%, 25/03/2019	349,046	0.01
1,995,000 USD	SES SA, 3.600%, 04/04/2023	2,029,406	0.07
700,000 EUR	Siemens Financieringsmaatschappij NV, 5.125%, 20/02/2017	843,090	0.03
200,000 EUR	Siemens Financieringsmaatschappij NV, 1.750%, 12/03/2021	233,723	0.01
200,000 GBP	Siemens Financieringsmaatschappij NV, 2.750%, 10/09/2025	308,848	0.01
1,180,000 USD	Sirius XM Radio Incorporated, 6.000%, 15/07/2024	1,194,750	0.04
3,275,000 EUR	Sky Plc, 1.500%, 15/09/2021	3,638,981	0.13
500,000 USD	Sky Plc, 3.125%, 26/11/2022	487,349	0.02
5,635,000 USD	Sky Plc, 3.750%, 16/09/2024	5,511,779	0.20
2,900,000 EUR	Sky Plc, 2.500%, 15/09/2026	3,260,005	0.12
5,115,000 EUR	Smurfit Kappa Acquisitions, 4.125%, 30/01/2020	6,102,346	0.22
405,000 USD	Statoil ASA, 3.150%, 23/01/2022	409,149	0.01
2,390,000 USD	Sunoco Logistics Partners Operations LP, 4.650%, 15/02/2022	2,481,245	0.09
1,495,000 USD	Sunoco Logistics Partners Operations LP, 6.100%, 15/02/2042	1,537,141	0.05
2,170,000 USD	Sunoco Logistics Partners Operations LP, 5.300%, 01/04/2044	1,982,692	0.07
206,000 USD	TCI Communications Incorporated, 8.750%, 01/08/2015	207,293	0.01
2,000,000 USD	TEGNA Incorporated, 5.125%, 15/10/2019	2,065,000	0.07
3,950,000 EUR	Telecom Italia SpA, 4.875%, 25/09/2020	4,897,599	0.17
1,982,000 EUR	Telefonica Emisiones SAU, 4.375%, 02/02/2016	2,261,912	0.08
200,000 EUR	Telefonica Emisiones SAU, 4.967%, 03/02/2016	229,012	0.01
375,000 USD	Telefonica Emisiones SAU, 6.421%, 20/06/2016	392,190	0.01

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

# Wellington Management Portfolios (Dublin) plc

## Global Credit Plus Portfolio (Continued)

Schedule of Investments (US Dollars)

June 30, 2015

<i>Holding/ Nominal</i>	<i>Investment</i>	<i>Fair Value</i>	<i>% Net Assets</i>
<b>Industrials (December 31, 2014: 35.34%) (Continued)</b>			
500,000 EUR	Telefonica Emisiones SAU, 4.750%, 07/02/2017	\$ 595,010	0.02%
862,000 GBP	Telefonica Emisiones SAU, 5.375%, 02/02/2018	1,465,264	0.05
2,400,000 EUR	Telefonica Emisiones SAU, 2.736%, 29/05/2019	2,851,304	0.10
4,517,000 USD	Telefonica Emisiones SAU, 5.877%, 15/07/2019	5,107,842	0.18
6,450,000 EUR	Telefonica Emisiones SAU, 4.693%, 11/11/2019	8,279,677	0.29
1,000,000 EUR	Telefonica Emisiones SAU, 4.710%, 20/01/2020	1,286,625	0.05
1,000,000 GBP	Telefonica Emisiones SAU, 5.597%, 12/03/2020	1,744,192	0.06
1,975,000 USD	Telefonica Emisiones SAU, 5.134%, 27/04/2020	2,162,730	0.08
1,135,000 USD	Telefonica Emisiones SAU, 5.462%, 16/02/2021	1,256,552	0.04
100,000 GBP	Telefonica Emisiones SAU, 5.289%, 09/12/2022	174,404	0.01
200,000 EUR	Telefonica Emisiones SAU, 3.987%, 23/01/2023	255,219	0.01
150,000 USD	Telefonica Emisiones SAU, 7.045%, 20/06/2036	184,770	0.01
3,400,000 EUR	Telefonica Europe BV, 4.200%, 29/12/2049	3,859,253	0.14
4,250,000 EUR	Telekom Austria AG, 5.625%, 29/12/2049	5,032,209	0.18
1,250,000 EUR	Telekom Finanzmanagement GmbH, 3.125%, 03/12/2021	1,537,494	0.05
425,000 EUR	Telenet Finance Luxembourg SCA, 6.375%, 15/11/2020	495,389	0.02
2,655,000 USD	Tenet Healthcare Corporation, 3.786%, 15/06/2020	2,681,550	0.10
525,000 USD	Time Warner Cable Incorporated, 6.750%, 01/07/2018	585,750	0.02
103,000 USD	Time Warner Cable Incorporated, 8.250%, 01/04/2019	121,237	0.00
6,275,000 USD	Time Warner Cable Incorporated, 7.300%, 01/07/2038	7,090,894	0.25
1,560,000 USD	Time Warner Cable Incorporated, 6.750%, 15/06/2039	1,670,618	0.06
325,000 USD	Time Warner Cos Incorporated, 7.250%, 15/10/2017	366,567	0.01
4,388,000 USD	Time Warner Entertainment Company LP, 8.375%, 15/03/2023	5,462,867	0.19
76,000 USD	Time Warner Incorporated, 4.875%, 15/03/2020	83,020	0.00
151,000 USD	Time Warner Incorporated, 4.700%, 15/01/2021	163,371	0.01
165,000 USD	Time Warner Incorporated, 4.000%, 15/01/2022	169,126	0.01
3,000,000 USD	Time Warner Incorporated, 3.400%, 15/06/2022	2,979,012	0.11
3,000,000 USD	Time Warner Incorporated, 3.550%, 01/06/2024	2,931,195	0.10
405,000 USD	Time Warner Incorporated, 7.625%, 15/04/2031	527,956	0.02
48,000 USD	Time Warner Incorporated, 7.700%, 01/05/2032	63,218	0.00
215,000 USD	Time Warner Incorporated, 6.100%, 15/07/2040	242,614	0.01
1,565,000 EUR	Total SA, 2.250%, 29/12/2049	1,692,702	0.06
1,290,000 EUR	Total SA, 2.625%, 29/12/2049	1,339,195	0.05
450,000 EUR	Toyota Motor Credit Corporation, 6.625%, 03/02/2016	520,754	0.02
600,000 USD	Toyota Motor Credit Corporation, 2.000%, 24/10/2018	605,825	0.02
400,000 USD	Toyota Motor Credit Corporation, 2.100%, 17/01/2019	401,878	0.01
1,250,000 USD	TRV Automotive Incorporated, 4.500%, 01/03/2021	1,264,062	0.04
1,525,000 GBP	Unilever Plc, 2.000%, 19/12/2018	2,441,906	0.09
550,000 USD	United Technologies Corporation, 6.125%, 01/02/2019	628,717	0.02
2,995,000 USD	United Technologies Corporation, 3.100%, 01/06/2022	3,021,611	0.11
350,000 USD	UnitedHealth Group Incorporated, 6.000%, 15/02/2018	389,268	0.01
105,000 USD	UnitedHealth Group Incorporated, 3.875%, 15/10/2020	112,407	0.00
270,000 USD	UnitedHealth Group Incorporated, 6.500%, 15/06/2037	341,340	0.01
1,500,000 USD	UnitedHealth Group Incorporated, 6.875%, 15/02/2038	1,976,833	0.07
10,605,000 USD	UnitedHealth Group Incorporated, 4.625%, 15/11/2041	10,615,032	0.38
950,820 EUR	Unitymedia Hessen GmbH & Company KG, 5.750%, 15/01/2023	1,144,156	0.04
1,820,000 EUR	Unitymedia Hessen GmbH & Company KG, 3.500%, 15/01/2027	1,989,011	0.07
2,750,000 USD	Valeant Pharmaceuticals International Incorporated, 5.375%, 15/03/2020	2,846,250	0.10
1,165,000 EUR	Valeant Pharmaceuticals International Incorporated, 4.500%, 15/05/2023	1,258,972	0.04
4,675,000 USD	Valeant Pharmaceuticals International Incorporated, 5.875%, 15/05/2023	4,803,562	0.17
1,165,000 USD	Valeant Pharmaceuticals International Incorporated, 6.125%, 15/04/2025	1,201,406	0.04
1,105,000 USD	Verizon Communications Incorporated, 3.450%, 15/03/2021	1,127,806	0.04
3,929,000 USD	Verizon Communications Incorporated, 4.600%, 01/04/2021	4,227,451	0.15
5,385,000 USD	Verizon Communications Incorporated, 3.500%, 01/11/2021	5,466,836	0.19
2,975,000 USD	Verizon Communications Incorporated, 2.450%, 01/11/2022	2,797,503	0.10
7,062,000 USD	Verizon Communications Incorporated, 4.400%, 01/11/2034	6,558,388	0.23
13,795,000 USD	Verizon Communications Incorporated, 4.272%, 15/01/2036	12,485,013	0.44
75,000 USD	Verizon Communications Incorporated, 4.750%, 01/11/2041	70,508	0.00
2,234,000 USD	Verizon Communications Incorporated, 4.522%, 15/09/2048	1,970,500	0.07

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



# Wellington Management Portfolios (Dublin) plc

## Global Credit Plus Portfolio (Continued)

Schedule of Investments (US Dollars)

June 30, 2015

<i>Holding/ Nominal</i>	<i>Investment</i>		<i>Fair Value</i>	<i>% Net Assets</i>
<b>Industrials (December 31, 2014: 35.34%) (Continued)</b>				
1,275,000 USD	Verizon Communications Incorporated, 5.012%, 21/08/2054	\$	1,174,682	0.04%
2,673,000 USD	Verizon Communications Incorporated, 4.672%, 15/03/2055		2,335,050	0.08
1,765,000 USD	Viacom Incorporated, 5.625%, 15/09/2019		1,965,147	0.07
1,250,000 USD	Viacom Incorporated, 3.125%, 15/06/2022		1,198,134	0.04
1,950,000 USD	Viacom Incorporated, 3.250%, 15/03/2023		1,856,219	0.07
3,100,000 USD	Viacom Incorporated, 4.250%, 01/09/2023		3,129,751	0.11
200,000 EUR	Vinci SA, 4.125%, 20/02/2017		236,770	0.01
5,060,000 EUR	Virgin Media Finance Plc, 4.500%, 15/01/2025		5,609,662	0.20
1,615,000 USD	Vodafone Group Plc, 2.500%, 26/09/2022		1,483,773	0.05
3,630,000 EUR	Volvo Treasury AB, 4.850%, 10/03/2078		4,049,601	0.14
2,015,000 EUR	Votorantim Cimentos SA, 3.250%, 25/04/2021		2,205,574	0.08
225,000 USD	Wal-Mart Stores Incorporated, 5.800%, 15/02/2018		251,337	0.01
525,000 USD	Wal-Mart Stores Incorporated, 4.250%, 15/04/2021		576,596	0.02
100,000 EUR	Wal-Mart Stores Incorporated, 4.875%, 21/09/2029		148,803	0.01
235,000 GBP	Wal-Mart Stores Incorporated, 5.625%, 27/03/2034		473,792	0.02
1,100,000 USD	Wal-Mart Stores Incorporated, 6.500%, 15/08/2037		1,416,369	0.05
350,000 USD	Waste Management Incorporated, 3.500%, 15/05/2024		351,125	0.01
360,000 EUR	WEPA Hygieneprodukte GmbH, 6.500%, 15/05/2020		431,194	0.02
6,030,000 USD	Whirlpool Corporation, 3.700%, 01/05/2025		6,002,015	0.21
2,545,000 USD	William Carter Company, 5.250%, 15/08/2021		2,621,350	0.09
4,075,000 EUR	Wind Acquisition Finance SA, 4.000%, 15/07/2020		4,540,365	0.16
1,500,000 USD	WPP Finance 2010, 4.750%, 21/11/2021		1,637,893	0.06
225,000 EUR	WPP Plc, 6.625%, 12/05/2016		264,432	0.01
1,592,000 USD	Yara International ASA, 7.875%, 11/06/2019		1,859,082	0.07
<b>Total Industrials</b>		<b>\$</b>	<b>994,766,215</b>	<b>35.32%</b>
<b>Mortgage Backed Securities (December 31, 2014: 3.75%)</b>				
1,766,320 USD	Banc of America Commercial Mortgage Trust, 5.492%, 10/02/2051	\$	1,866,831	0.07%
260,000 USD	Bear Stearns Commercial Mortgage Securities Trust, 5.766%, 12/04/2038		267,493	0.01
343,764 USD	Bear Stearns Commercial Mortgage Securities Trust, 5.716%, 11/09/2038		352,628	0.01
350,000 USD	Bear Stearns Commercial Mortgage Securities Trust, 5.201%, 11/12/2038		365,312	0.01
2,714,722 USD	Bear Stearns Commercial Mortgage Securities Trust, 5.705%, 11/06/2040		2,883,306	0.10
2,378,817 USD	Bear Stearns Commercial Mortgage Securities Trust, 5.405%, 11/12/2040		2,393,237	0.09
1,042,539 USD	Bear Stearns Commercial Mortgage Securities Trust, 5.537%, 12/10/2041		1,083,970	0.04
24,873 USD	Bear Stearns Commercial Mortgage Securities Trust, 4.871%, 11/09/2042		24,854	0.00
399,160 USD	Bear Stearns Commercial Mortgage Securities Trust, 5.071%, 12/10/2042		399,985	0.01
1,269,558 USD	Bear Stearns Commercial Mortgage Securities Trust, 5.331%, 11/02/2044		1,336,353	0.05
383,255 USD	Bear Stearns Commercial Mortgage Securities Trust, 5.471%, 12/01/2045		404,626	0.01
3,030,000 USD	Bear Stearns Commercial Mortgage Securities Trust, 5.694%, 11/06/2050		3,233,011	0.11
268,352 GBP	Canary Wharf Finance II Plc, 6.455%, 22/10/2030		569,328	0.02
265,000 GBP	Canary Wharf Finance II Plc, 5.952%, 22/10/2035		506,162	0.02
1,900,000 USD	CD 2007-CD4 Commercial Mortgage Trust, 5.322%, 11/12/2049		1,981,112	0.07
1,381,546 USD	CD 2007-CD5 Mortgage Trust, 5.886%, 15/11/2044		1,488,572	0.05
220,000 USD	CFCRE Commercial Mortgage Trust, 3.834%, 15/12/2047		234,099	0.01
245,000 USD	Citigroup Commercial Mortgage Trust, 4.900%, 10/03/2047		230,868	0.01
3,003,195 USD	Citigroup Commercial Mortgage Trust, 1.177%, 10/04/2048		242,666	0.01
1,885,254 USD	Citigroup Commercial Mortgage Trust, 5.969%, 15/03/2049		1,926,557	0.07
1,894,853 USD	Citigroup Commercial Mortgage Trust, 6.144%, 10/12/2049		2,045,078	0.07
1,317,460 USD	COBALT CMBS Commercial Mortgage Trust, 5.223%, 15/08/2048		1,370,926	0.05
560,000 USD	COBALT CMBS Commercial Mortgage Trust, 5.254%, 15/08/2048		574,995	0.02
898,314 USD	COMM 2012-CCRE4 Mortgage Trust, 2.103%, 15/10/2045		86,282	0.00
985,000 USD	COMM 2012-CCRE4 Mortgage Trust, 2.853%, 15/10/2045		983,344	0.04
270,000 USD	COMM 2013-CCRE9 Mortgage Trust, 4.022%, 10/07/2045		289,677	0.01
450,000 USD	COMM 2013-CCRE9 Mortgage Trust, 4.234%, 10/07/2045		490,526	0.02
4,995,939 USD	Commercial Mortgage Loan Trust, 6.037%, 10/12/2049		5,298,838	0.19
5,531,797 USD	Commercial Mortgage Pass Through Certificates, 0.880%, 10/02/2047		250,372	0.01
2,198,406 USD	Commercial Mortgage Trust, 5.819%, 10/07/2038		2,248,335	0.08
811,352 USD	Commercial Mortgage Trust, 5.444%, 10/03/2039		853,620	0.03

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

# Wellington Management Portfolios (Dublin) plc

## Global Credit Plus Portfolio (Continued)

Schedule of Investments (US Dollars)

June 30, 2015

<i>Holding/ Nominal</i>	<i>Investment</i>		<i>Fair Value</i>	<i>% Net Assets</i>
<b>Mortgage Backed Securities (December 31, 2014: 3.75%) (Continued)</b>				
4,346,000 USD	Commercial Mortgage Trust, 5.736%, 10/12/2049	\$	4,617,918	0.16%
205,810 USD	Credit Suisse Commercial Mortgage Trust, 5.890%, 15/06/2039		217,172	0.01
1,095,314 USD	Credit Suisse Commercial Mortgage Trust, 6.168%, 15/02/2041		1,186,258	0.04
871,195 USD	Credit Suisse First Boston Mortgage Securities Corporation, 4.877%, 15/04/2037		872,182	0.03
1,403,527 USD	CSAIL 2015-C1 Commercial Mortgage Trust, 1.119%, 15/04/2050		94,138	0.00
8,745,000 USD	Csail 2015-C2 Commercial Mortgage Trust, 1.055%, 15/06/2057		544,556	0.02
20,133 USD	Fannie Mae Interest Strip, 5.000%, 25/09/2033		3,728	0.00
30,948 USD	Fannie Mae Interest Strip, 5.000%, 25/01/2034		6,760	0.00
14,679 USD	Fannie Mae Remics, 6.253%, 25/05/2037		2,184	0.00
127,241 USD	Fannie Mae Remics, 6.553%, 25/05/2037		27,003	0.00
186,473 USD	FHLMC Multifamily Structured Pass Through Certificates, 1.734%, 25/08/2016		2,279	0.00
3,029,084 USD	GE Capital Commercial Mortgage Corporation, 5.318%, 10/11/2045		3,036,964	0.11
520,000 USD	GE Commercial Mortgage Corporation Trust, 5.606%, 10/12/2049		543,374	0.02
119 USD	Ginnie Mae I Pool 480580, 6.500%, 15/09/2028		136	0.00
290 USD	Ginnie Mae I Pool 486759, 6.000%, 15/12/2028		339	0.00
91 USD	Ginnie Mae I Pool 500266, 8.000%, 15/11/2029		104	0.00
932 USD	Ginnie Mae I Pool 588330, 5.000%, 15/07/2033		1,045	0.00
2,790,892 USD	GMAC Commercial Mortgage Securities Incorporated, 5.238%, 10/11/2045		2,806,241	0.10
4,727,170 USD	GS Mortgage Securities Trust, 1.651%, 10/08/2044		243,716	0.01
27,469,717 USD	GS Mortgage Securities Trust, 0.295%, 10/07/2046		279,037	0.01
1,485,000 USD	GS Mortgage Securities Trust, 4.867%, 10/04/2047		1,384,335	0.05
620,843 USD	Hilton USA Trust, 2.938%, 05/11/2030		621,033	0.02
1,027,102 USD	JP Morgan Chase Commercial Mortgage Securities Trust, 5.399%, 15/05/2045		1,059,742	0.04
427,000 USD	JP Morgan Chase Commercial Mortgage Securities Trust, 2.829%, 15/10/2045		428,138	0.02
4,710,000 USD	JPMBB Commercial Mortgage Securities Trust 2015-C29, 0.966%, 15/05/2048		254,907	0.01
9,537 USD	JPMorgan Chase Commercial Mortgage Securities Trust, 4.936%, 15/08/2042		9,533	0.00
972,632 USD	JPMorgan Chase Commercial Mortgage Securities Trust, 5.422%, 12/01/2043		974,279	0.03
1,401,846 USD	JPMorgan Chase Commercial Mortgage Securities Trust, 6.100%, 15/04/2045		1,434,591	0.05
640,170 USD	JPMorgan Chase Commercial Mortgage Securities Trust, 5.552%, 12/05/2045		657,532	0.02
550,000 USD	JPMorgan Chase Commercial Mortgage Securities Trust, 4.821%, 15/10/2045		533,984	0.02
15,722,650 USD	JPMorgan Chase Commercial Mortgage Securities Trust, 1.031%, 15/09/2047		756,197	0.03
4,365,506 USD	JPMorgan Chase Commercial Mortgage Securities Trust, 5.695%, 12/02/2049		4,636,395	0.16
5,035,625 USD	JPMorgan Chase Commercial Mortgage Securities Trust, 1.687%, 12/02/2051		4,969,681	0.18
1,364,796 USD	JPMorgan Chase Commercial Mortgage Securities Trust, 6.068%, 12/02/2051		1,477,216	0.05
1,495,062 USD	JPMorgan Chase Commercial Mortgage Securities Trust, 5.716%, 15/02/2051		1,597,329	0.06
524,121 USD	LB-UBS Commercial Mortgage Trust, 5.430%, 15/02/2040		554,078	0.02
2,708,409 USD	LB-UBS Commercial Mortgage Trust, 5.858%, 15/07/2040		2,856,001	0.10
747,553 USD	LB-UBS Commercial Mortgage Trust, 6.321%, 15/04/2041		813,015	0.03
646,923 USD	LB-UBS Commercial Mortgage Trust, 5.866%, 15/09/2045		700,662	0.03
USD	Merrill Lynch Mortgage Trust, 5.460%, 12/11/2037		-	0.00
960,058 USD	Merrill Lynch Mortgage Trust, 5.137%, 12/07/2038		960,149	0.03
2,021,455 USD	ML-CFC Commercial Mortgage Trust, 5.378%, 12/08/2048		2,108,716	0.08
645,000 USD	ML-CFC Commercial Mortgage Trust, 5.419%, 12/08/2048		676,467	0.02
940,000 USD	Morgan Stanley Bank of America Merrill Lynch Trust, 3.134%, 15/12/2048		947,732	0.03
997,298 USD	Morgan Stanley Capital I Trust, 5.649%, 11/06/2042		1,066,959	0.04
USD	Morgan Stanley Capital I Trust, 5.845%, 15/10/2042		-	0.00
610,917 USD	Morgan Stanley Capital I Trust, 5.190%, 14/11/2042		611,221	0.02
535,000 USD	Morgan Stanley Capital I Trust, 6.268%, 11/01/2043		555,927	0.02
577,351 USD	Morgan Stanley Capital I Trust, 5.332%, 15/12/2043		600,945	0.02
2,741,666 USD	Morgan Stanley Capital I Trust, 5.692%, 15/04/2049		2,902,269	0.10
1,155,848 USD	Morgan Stanley Capital I Trust, 5.809%, 12/12/2049		1,241,768	0.04
230,000 USD	Morgan Stanley Capital I Trust, 5.416%, 12/10/2052		232,145	0.01
160,000 USD	Morgan Stanley Capital I Trust, 5.416%, 12/10/2052		159,916	0.01
2,026,879 USD	Morgan Stanley Re-REMIC Trust, 5.795%, 12/08/2045		2,148,240	0.08
1,662,581 USD	Morgan Stanley Re-REMIC Trust, 5.795%, 15/08/2045		1,762,129	0.06
445,460 USD	NCUA Guaranteed Notes Trust, 2.650%, 29/10/2020		454,548	0.02
500,000 GBP	Trafford Centre Finance Limited, 4.250%, 28/04/2024		816,308	0.03
690,000 USD	UBS-Barclays Commercial Mortgage Trust, 3.185%, 10/03/2046		698,457	0.02
510,000 USD	UBS-Barclays Commercial Mortgage Trust, 2.971%, 10/04/2046		508,849	0.02

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

# Wellington Management Portfolios (Dublin) plc

## Global Credit Plus Portfolio (Continued)

Schedule of Investments (US Dollars)

June 30, 2015

<i>Holding/ Nominal</i>	<i>Investment</i>	<i>Fair Value</i>	<i>% Net Assets</i>
<b>Mortgage Backed Securities (December 31, 2014: 3.75%) (Continued)</b>			
1,001,174 USD	Wachovia Bank Commercial Mortgage Trust, 5.418%, 15/01/2045	\$ 1,006,854	0.04%
53,000 USD	Wells Fargo Commercial Mortgage Trust, 4.937%, 15/10/2045	53,111	0.00
120,000 USD	Wells Fargo Commercial Mortgage Trust, 4.242%, 15/05/2048	104,878	0.00
45,013 USD	Wells Fargo Mortgage Backed Securities Trust, 2.617%, 25/02/2035	45,367	0.00
812,000 USD	WF-RBS Commercial Mortgage Trust, 4.902%, 15/06/2044	910,610	0.03
65,000 USD	WF-RBS Commercial Mortgage Trust, 3.440%, 15/04/2045	67,816	0.00
520,000 USD	WF-RBS Commercial Mortgage Trust, 5.747%, 15/04/2045	538,198	0.02
1,240,000 USD	WF-RBS Commercial Mortgage Trust, 2.870%, 15/11/2045	1,242,256	0.04
420,000 USD	WF-RBS Commercial Mortgage Trust, 3.881%, 15/08/2046	446,894	0.02
7,885,905 USD	WF-RBS Commercial Mortgage Trust, 1.614%, 15/03/2047	627,044	0.02
2,512,669 USD	WF-RBS Commercial Mortgage Trust, 1.135%, 15/11/2047	165,374	0.01
160,000 USD	WF-BS Commercial Mortgage Trust, 4.495%, 15/03/2048	151,905	0.01
<b>Total Mortgage Backed Securities</b>		<b>\$ 100,299,797</b>	<b>3.56%</b>
<b>Municipals (December 31, 2014: 1.33%)</b>			
250,000 USD	Bay Area Toll Authority, 6.263%, 01/04/2049	\$ 323,380	0.01%
4,550,000 USD	Los Angeles County Metropolitan Transportation Authority, 5.735%, 01/06/2039	5,462,639	0.19
215,000 USD	Metropolitan Transportation Authority, 7.336%, 15/11/2039	310,099	0.01
295,000 USD	Metropolitan Transportation Authority, 6.089%, 15/11/2040	374,674	0.01
3,885,000 USD	New Jersey State Turnpike Authority, 7.414%, 01/01/2040	5,438,068	0.19
950,000 USD	New Jersey State Turnpike Authority, 7.102%, 01/01/2041	1,286,708	0.05
4,165,000 USD	North Texas Tollway Authority, 6.718%, 01/01/2049	5,746,909	0.21
100,000 USD	Ohio State University, 4.800%, 01/06/2111	95,227	0.00
5,360,000 USD	Regents of the University of California Medical Center Pooled Revenue, 6.548%, 15/05/2048	6,670,305	0.24
3,975,000 USD	Regents of the University of California Medical Center Pooled Revenue, 6.583%, 15/05/2049	4,981,390	0.18
3,700,000 USD	University of California, 4.765%, 15/05/2044	3,821,878	0.14
<b>Total Municipals</b>		<b>\$ 34,511,277</b>	<b>1.23%</b>
<b>Non - US Governments (December 31, 2014: 2.92%)</b>			
1,089,000 AUD	Australia Government Bond, 4.750%, 15/06/2016	\$ 859,295	0.03%
210,000 AUD	Australia Government Bond, 4.250%, 21/07/2017	168,626	0.01
4,860,000 USD	Colombia Government International Bond, 4.375%, 12/07/2021	5,095,710	0.18
1,815,000 USD	Colombia Government International Bond, 5.625%, 26/02/2044	1,844,494	0.06
2,725,000 USD	Colombia Government International Bond, 5.000%, 15/06/2045	2,530,844	0.09
5,300,000 EUR	Fondo de Amortizacion del Deficit Electrico, 1.875%, 17/09/2017	6,070,825	0.22
10,175,000 EUR	Ireland Government Bond, 0.800%, 15/03/2022	11,239,259	0.40
212,000 EUR	Italy Buoni Poliennali Del Tesoro, 2.750%, 01/12/2015	238,897	0.01
426,000 EUR	Italy Buoni Poliennali Del Tesoro, 3.750%, 01/08/2016	492,711	0.02
6,965,000 EUR	Italy Buoni Poliennali Del Tesoro, 3.750%, 01/03/2021	8,742,528	0.31
9,210,000 EUR	Italy Buoni Poliennali Del Tesoro, 5.500%, 01/09/2022	12,733,495	0.45
44,115,000 EUR	Italy Buoni Poliennali Del Tesoro, 3.750%, 01/09/2024	55,092,717	1.96
67,000 EUR	Italy Buoni Poliennali Del Tesoro, 5.750%, 01/02/2033	102,425	0.00
164,000 EUR	Italy Buoni Poliennali Del Tesoro, 5.000%, 01/09/2040	234,790	0.01
56,000 EUR	Italy Buoni Poliennali Del Tesoro, 4.750%, 01/09/2044	78,637	0.00
8,419,740,000 KRW	Korea Treasury Bond, 3.000%, 10/09/2024	7,893,577	0.28
1,700,000 MXN	Mexico Bonos, 10.000%, 05/12/2024	139,068	0.00
2,674,000 USD	Mexico Government International Bond, 3.625%, 15/03/2022	2,718,121	0.10
3,325,000 EUR	Mexico Government International Bond, 4.000%, 15/03/2115	3,234,772	0.11
1,494,000 ZAR	South Africa Government Bond, 8.250%, 15/09/2017	125,629	0.00
5,050,000 EUR	Spain Government Bond, 4.500%, 31/01/2018	6,190,348	0.22
18,555,000 EUR	Spain Government Bond, 4.400%, 31/10/2023	24,306,915	0.86
38,590,000 GBP	United Kingdom Gilt, 1.000%, 07/09/2017	61,039,298	2.17
21,580,000 GBP	United Kingdom Gilt, 1.750%, 22/07/2019	34,537,557	1.23
17,805,000 GBP	United Kingdom Gilt, 2.000%, 22/07/2020	28,670,617	1.02
<b>Total Non - US Governments</b>		<b>\$ 274,381,155</b>	<b>9.74%</b>

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

# Wellington Management Portfolios (Dublin) plc

## Global Credit Plus Portfolio (Continued)

Schedule of Investments (US Dollars)

June 30, 2015

<i>Holding/ Nominal</i>	<i>Investment</i>		<i>Fair Value</i>	<i>% Net Assets</i>
<b>Real Estate (December 31, 2014: 1.60%)</b>				
1,190,000 USD	AvalonBay Communities Incorporated, 2.950%, 15/09/2022	\$	1,163,386	0.04%
2,200,000 USD	AvalonBay Communities Incorporated, 2.850%, 15/03/2023		2,124,956	0.08
75,000 USD	Boston Properties LP, 5.625%, 15/11/2020		85,787	0.00
375,000 USD	Boston Properties LP, 3.850%, 01/02/2023		384,598	0.01
5,980,000 USD	Boston Properties LP, 3.800%, 01/02/2024		6,062,614	0.22
3,245,000 USD	CBRE Services Incorporated, 5.000%, 15/03/2023		3,293,675	0.12
111,000 EUR	Cie de Financement Foncier SA, 2.375%, 21/11/2022		137,876	0.01
7,765,000 USD	Health Care REIT Incorporated, 4.000%, 01/06/2025		7,679,298	0.27
80,000 USD	Host Hotels & Resorts LP, 3.750%, 15/10/2023		78,619	0.00
5,170,000 USD	Kennedy-Wilson Incorporated, 5.875%, 01/04/2024		5,157,075	0.18
400,000 USD	Prologis LP, 3.350%, 01/02/2021		409,086	0.01
3,490,000 EUR	Prologis LP, 3.000%, 18/01/2022		4,132,782	0.15
200,000 USD	Simon Property Group LP, 2.150%, 15/09/2017		203,622	0.01
125,000 USD	Simon Property Group LP, 6.125%, 30/05/2018		140,505	0.01
600,000 USD	Simon Property Group LP, 5.650%, 01/02/2020		684,203	0.02
400,000 USD	Simon Property Group LP, 3.750%, 01/02/2024		410,179	0.02
25,000 EUR	Unibail-Rodamco SE, 3.000%, 22/03/2019		30,251	0.00
3,665,000 EUR	Unibail-Rodamco SE, 2.500%, 26/02/2024		4,347,368	0.15
150,000 USD	Ventas Realty LP, 4.000%, 30/04/2019		158,629	0.01
4,250,000 USD	Ventas Realty LP, 2.700%, 01/04/2020		4,242,095	0.15
325,000 USD	Ventas Realty LP, 4.750%, 01/06/2021		352,596	0.01
2,905,000 USD	Vornado Realty LP, 2.500%, 30/06/2019		2,903,719	0.10
4,700,000 EUR	Vonovia Finance BV, 3.125%, 25/07/2019		5,657,700	0.20
<b>Total Real Estate</b>		<b>\$</b>	<b>49,840,619</b>	<b>1.77%</b>
<b>Transportation (December 31, 2014: 1.39%)</b>				
5,200,000 EUR	Abertis Infraestructuras SA, 4.750%, 25/10/2019	\$	6,691,491	0.24%
1,850,000 EUR	Autoroutes du Sud de la France SA, 4.125%, 13/04/2020		2,368,890	0.08
75,000 USD	CSX Corporation, 5.600%, 01/05/2017		80,880	0.00
90,000 USD	CSX Corporation, 4.250%, 01/06/2021		97,481	0.00
435,000 USD	CSX Corporation, 4.400%, 01/03/2043		418,254	0.02
155,000 USD	ERAC USA Finance LLC, 2.750%, 15/03/2017		158,844	0.01
835,000 USD	ERAC USA Finance LLC, 6.375%, 15/10/2017		918,377	0.03
5,100,000 USD	ERAC USA Finance LLC, 2.800%, 01/11/2018		5,206,243	0.19
1,195,000 USD	ERAC USA Finance LLC, 3.300%, 15/10/2022		1,173,958	0.04
319,000 USD	ERAC USA Finance LLC, 7.000%, 15/10/2037		391,129	0.01
515,000 EUR	Heathrow Funding Limited, 4.125%, 12/10/2016		601,337	0.02
200,000 GBP	Heathrow Funding Limited, 5.225%, 15/02/2023		359,064	0.01
200,000 GBP	Heathrow Funding Limited, 6.450%, 10/12/2031		411,505	0.02
9,925,000 USD	Penske Truck Leasing Company LP, 2.500%, 15/03/2016		9,996,103	0.36
75,000 USD	Penske Truck Leasing Company LP, 4.875%, 11/07/2022		79,371	0.00
1,505,000 USD	Penske Truck Leasing Company LP, 4.250%, 17/01/2023		1,527,628	0.05
267,000 USD	Ryder System Incorporated, 2.500%, 01/03/2017		271,928	0.01
525,000 USD	Ryder System Incorporated, 2.350%, 26/02/2019		524,415	0.02
5,375,000 USD	Ryder System Incorporated, 2.500%, 11/05/2020		5,341,659	0.19
2,000,000 EUR	Societe Des Autoroutes Paris-Rhin-Rhone, 1.125%, 15/01/2021		2,207,800	0.08
1,700,000 EUR	Societe Des Autoroutes Paris-Rhin-Rhone, 1.875%, 15/01/2025		1,881,718	0.07
<b>Total Transportation</b>		<b>\$</b>	<b>40,708,075</b>	<b>1.45%</b>
<b>Utilities (December 31, 2014: 8.28%)</b>				
145,000 USD	Alabama Power Company, 5.500%, 15/03/2041	\$	166,254	0.01%
4,145,000 USD	American Electric Power Company Incorporated, 2.950%, 15/12/2022		4,029,483	0.14
130,000 USD	Appalachian Power Company, 4.400%, 15/05/2044		123,112	0.00
4,950,000 USD	Baltimore Gas & Electric Company, 3.500%, 15/11/2021		5,140,030	0.18
1,075,000 USD	Baltimore Gas & Electric Company, 2.800%, 15/08/2022		1,052,094	0.04
225,000 USD	Berkshire Hathaway Energy Company, 5.950%, 15/05/2037		261,171	0.01
8,100,000 USD	Berkshire Hathaway Energy Company, 5.150%, 15/11/2043		8,677,700	0.31
300,000 GBP	Centrica Plc, 5.500%, 24/10/2016		497,562	0.02

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

# Wellington Management Portfolios (Dublin) plc

## Global Credit Plus Portfolio (Continued)

Schedule of Investments (US Dollars)

June 30, 2015

<i>Holding/ Nominal</i>	<i>Investment</i>		<i>Fair Value</i>	<i>% Net Assets</i>
<b>Utilities (December 31, 2014: 8.28%) (Continued)</b>				
160,000 GBP	Centrica Plc, 6.375%, 10/03/2022	\$	303,081	0.01 %
600,000 GBP	Centrica Plc, 4.375%, 13/03/2029		993,731	0.04
285,000 GBP	Centrica Plc, 4.250%, 12/09/2044		441,034	0.02
200,000 USD	Commonwealth Edison Company, 4.600%, 15/08/2043		206,726	0.01
50,000 USD	Commonwealth Edison Company, 4.700%, 15/01/2044		52,748	0.00
200,000 USD	Consolidated Edison Company of New York Incorporated, 4.450%, 15/03/2044		197,801	0.01
300,000 USD	Consumers Energy Company, 3.375%, 15/08/2023		305,790	0.01
4,995,000 USD	Dominion Resources Incorporated, 5.200%, 15/08/2019		5,531,703	0.20
2,770,000 USD	Dominion Resources Incorporated, 2.750%, 15/09/2022		2,680,623	0.10
2,225,000 USD	Dominion Resources Incorporated, 3.625%, 01/12/2024		2,210,662	0.08
345,000 USD	Dominion Resources Incorporated, 4.900%, 01/08/2041		352,685	0.01
80,000 USD	Duke Energy Carolinas LLC, 4.250%, 15/12/2041		78,892	0.00
700,000 USD	Duke Energy Corporation, 5.050%, 15/09/2019		776,033	0.03
9,232,000 USD	Duke Energy Corporation, 3.050%, 15/08/2022		9,169,666	0.33
260,000 USD	Duke Energy Florida Incorporated, 6.400%, 15/06/2038		335,147	0.01
3,110,000 USD	Duke Energy Ohio Incorporated, 3.800%, 01/09/2023		3,235,750	0.11
160,000 USD	Duke Energy Progress Incorporated, 4.375%, 30/03/2044		161,329	0.01
875,000 GBP	Eastern Power Networks Plc, 6.250%, 12/11/2036		1,817,983	0.06
1,800,000 EUR	Electricite de France SA, 2.250%, 27/04/2021		2,130,861	0.08
100,000 EUR	Electricite de France SA, 4.125%, 25/03/2027		135,752	0.00
2,900,000 EUR	Electricite de France SA, 5.375%, 29/01/2049		3,487,942	0.12
100,000 EUR	Electricite de France SA, 4.250%, 29/12/2049		116,389	0.00
900,000 GBP	Electricite de France SA, 6.000%, 29/12/2049		1,439,445	0.05
575,000 EUR	Enel Finance International NV, 5.000%, 14/09/2022		781,131	0.03
1,465,000 EUR	Enel Finance International NV, 4.875%, 17/04/2023		1,971,806	0.07
200,000 GBP	Enel Finance International NV, 5.625%, 14/08/2024		360,442	0.01
150,000 GBP	Enel Finance International NV, 5.750%, 14/09/2040		265,252	0.01
100,000 EUR	Enel SpA, 5.625%, 21/06/2027		145,231	0.01
6,000,000 USD	Enel SpA, 8.750%, 24/09/2073		6,907,500	0.25
175,000 EUR	Enel SpA, 5.000%, 15/01/2075		204,500	0.01
2,490,000 GBP	Enel SpA, 6.625%, 15/09/2076		4,058,176	0.14
875,000 USD	Enterprise Products Operating LLC, 6.500%, 31/01/2019		998,395	0.04
10,750,000 USD	Enterprise Products Operating LLC, 3.350%, 15/03/2023		10,516,338	0.37
125,000 USD	Enterprise Products Operating LLC, 6.125%, 15/10/2039		137,555	0.00
350,000 USD	Eversource Energy, 2.800%, 01/05/2023		336,927	0.01
450,000 USD	Exelon Generation Company LLC, 5.200%, 01/10/2019		495,387	0.02
78,000 USD	Exelon Generation Company LLC, 5.600%, 15/06/2042		79,643	0.00
900,000 EUR	Gas Natural Capital Markets SA, 4.125%, 24/04/2017		1,068,070	0.04
200,000 EUR	Gas Natural Capital Markets SA, 6.375%, 09/07/2019		269,666	0.01
200,000 EUR	Gas Natural Fenosa Finance BV, 3.875%, 11/04/2022		253,591	0.01
2,500,000 EUR	GDF Suez, 2.375%, 19/05/2026		2,963,176	0.11
350,000 GBP	GDF Suez, 7.000%, 30/10/2028		758,407	0.03
2,400,000 EUR	GDF Suez, 3.875%, 02/06/2049		2,719,430	0.10
2,400,000 EUR	GDF Suez, 3.000%, 29/06/2049		2,707,113	0.10
160,000 USD	Georgia Power Company, 4.300%, 15/03/2042		152,221	0.01
5,345,000 USD	Kinder Morgan Incorporated, 4.300%, 01/06/2025		5,170,283	0.18
2,215,000 USD	Kinder Morgan Incorporated, 5.300%, 01/12/2034		2,065,315	0.07
5,175,000 USD	Kinder Morgan Incorporated, 5.050%, 15/02/2046		4,503,518	0.16
5,950,000 USD	Korea Gas Corporation, 2.875%, 29/07/2018		6,129,083	0.22
4,145,000 GBP	National Grid Electricity Transmission Plc, 4.000%, 08/06/2027		6,999,719	0.25
1,000,000 GBP	National Grid Gas Plc, 6.375%, 03/03/2020		1,872,849	0.07
175,000 EUR	National Grid Plc, 4.375%, 10/03/2020		226,542	0.01
250,000 USD	Niagara Mohawk Power Corporation, 2.721%, 28/11/2022		239,668	0.01
5,560,000 USD	Oncor Electric Delivery Company LLC, 4.100%, 01/06/2022		5,865,683	0.21
3,030,000 USD	Oncor Electric Delivery Company LLC, 7.000%, 01/09/2022		3,733,178	0.13
1,575,000 USD	Oncor Electric Delivery Company LLC, 5.250%, 30/09/2040		1,752,392	0.06
105,000 USD	Oncor Electric Delivery Company LLC, 4.550%, 01/12/2041		105,820	0.00
120,000 USD	Pepco Holdings Incorporated, 2.700%, 01/10/2015		120,481	0.00
550,000 USD	Plains All American Pipeline LP, 6.500%, 01/05/2018		619,597	0.02
250,000 USD	Plains All American Pipeline LP, 5.750%, 15/01/2020		280,740	0.01

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

# Wellington Management Portfolios (Dublin) plc

## Global Credit Plus Portfolio (Continued)

Schedule of Investments (US Dollars)

June 30, 2015

<i>Holding/ Nominal</i>	<i>Investment</i>	<i>Fair Value</i>	<i>% Net Assets</i>
<b>Utilities (December 31, 2014: 8.28%) (Continued)</b>			
595,000 USD	Plains All American Pipeline LP, 5.000%, 01/02/2021	\$ 648,087	0.02%
5,470,000 USD	Plains All American Pipeline LP, 3.650%, 01/06/2022	5,513,979	0.20
130,000 USD	Plains All American Pipeline LP, 2.850%, 31/01/2023	122,217	0.00
1,740,000 USD	Plains All American Pipeline LP, 3.850%, 15/10/2023	1,724,531	0.06
200,000 USD	Plains All American Pipeline LP, 4.700%, 15/06/2044	183,484	0.01
200,000 USD	Potomac Electric Power Company, 4.950%, 15/11/2043	211,622	0.01
40,000 USD	PPL Capital Funding Incorporated, 3.950%, 15/03/2024	41,434	0.00
140,000 USD	PPL Electric Utilities Corporation, 2.500%, 01/09/2022	135,684	0.00
3,415,000 USD	Progress Energy Incorporated, 4.875%, 01/12/2019	3,732,936	0.13
205,000 USD	Progress Energy Incorporated, 4.400%, 15/01/2021	219,676	0.01
120,000 USD	Progress Energy Incorporated, 7.750%, 01/03/2031	162,351	0.01
3,400,000 EUR	Red Electrica de Espana Finance BV, 3.875%, 25/01/2022	4,337,891	0.15
1,700,000 EUR	RTE Reseau de Transport d'Electricite SA, 2.875%, 12/09/2023	2,080,771	0.07
300,000 USD	SCANA Corporation, 4.750%, 15/05/2021	316,036	0.01
185,000 USD	South Carolina Electric & Gas Company, 4.350%, 01/02/2042	177,713	0.01
100,000 USD	Southern Power Company, 5.150%, 15/09/2041	103,382	0.00
3,720,000 EUR	Terna Rete Elettrica Nazionale SpA, 0.875%, 02/02/2022	3,940,558	0.14
100,000 USD	TransCanada PipeLines Limited, 6.500%, 15/08/2018	113,620	0.00
430,000 USD	TransCanada PipeLines Limited, 7.125%, 15/01/2019	499,834	0.02
642,000 USD	TransCanada PipeLines Limited, 3.800%, 01/10/2020	680,885	0.02
6,497,000 USD	TransCanada PipeLines Limited, 2.500%, 01/08/2022	6,172,968	0.22
2,600,000 EUR	Veolia Environnement SA, 4.625%, 30/03/2027	3,662,619	0.13
100,000 GBP	Veolia Environnement SA, 6.125%, 29/10/2037	197,921	0.01
100,000 USD	Virginia Electric & Power Company, 1.200%, 15/01/2018	99,705	0.00
350,000 USD	Virginia Electric & Power Company, 6.000%, 15/05/2037	425,948	0.01
100,000 USD	Virginia Electric & Power Company, 4.650%, 15/08/2043	103,995	0.00
2,380,000 USD	Western Gas Partners LP, 5.375%, 01/06/2021	2,572,118	0.09
1,500,000 USD	Western Gas Partners LP, 4.000%, 01/07/2022	1,507,404	0.05
100,000 USD	Western Gas Partners LP, 5.450%, 01/04/2044	100,014	0.00
240,000 GBP	Western Power Distribution East Midlands Plc, 5.250%, 17/01/2023	432,316	0.02
7,825,000 USD	Williams Cos Incorporated, 4.550%, 24/06/2024	7,596,854	0.27
300,000 USD	Williams Partners LP, 5.250%, 15/03/2020	326,422	0.01
310,000 USD	Williams Partners LP, 4.125%, 15/11/2020	321,909	0.01
3,615,000 USD	Williams Partners LP, 4.300%, 04/03/2024	3,561,776	0.13
<b>Total Utilities</b>		<b>\$ 185,972,664</b>	<b>6.60%</b>
<b>Short Term Securities (December 31, 2014: 3.03%)</b>			
22,567,000 USD	State Street Repurchase Agreement, 0.000%, 01/07/2015 <sup>1</sup>	\$ 22,567,000	0.80%
<b>Total Short Term Securities</b>		<b>\$ 22,567,000</b>	<b>0.80%</b>
<b>Total Transferable Securities (Cost 2015: \$2,862,697,314)</b>		<b>\$ 2,784,097,797</b>	<b>98.85%</b>

### Financial Derivative Instruments (December 31, 2014: 0.38%)

#### Bond Forwards (December 31, 2014: (0.01)%)

#### Credit Default Swaps<sup>2</sup> (December 31, 2014: (0.01)%)

<i>Notional Amount</i>	<i>CCY</i>	<i>Underlying Security</i>	<i>Premium</i>	<i>Termination Date</i>	<i>Counterparty</i>	<i>Fair Value USD</i>	<i>% Net Assets</i>
<b>Protection Bought</b>							
1,005,000	EUR	Marks & Spencer Plc, 6.125%, 02/12/2019	1.000%	20/12/2015	Bank of America	\$ (4,826)	(0.00)%
2,280,000	EUR	Solvay SA, 4.625%, 27/06/2018	1.000%	20/12/2019	Bank of America	(61,645)	(0.00)
560,000	EUR	Kering, 6.500%, 06/11/2017	1.000%	20/03/2020	Bank of America	(10,878)	(0.00)
7,700,000	EUR	Accor SA, 2.875%, 19/06/2017	1.000%	20/09/2020	Bank of America	(74,899)	(0.00)
235,000	USD	CMBX.NA.AM1.4	0.500%	17/02/2051	Bank of America	4,648	0.00
3,425,000	EUR	Marks & Spencer Plc, 6.125%, 02/12/2019	1.000%	20/12/2015	Citibank	(16,447)	(0.00)
3,080,000	EUR	Kering, 6.500%, 06/11/2017	1.000%	20/03/2020	Citibank	(59,832)	(0.00)

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

# Wellington Management Portfolios (Dublin) plc

## Global Credit Plus Portfolio (Continued)

Schedule of Investments (US Dollars)

June 30, 2015

### Credit Default Swaps<sup>2</sup> (December 31, 2014: (0.01)%) (Continued)

Notional Amount	CCY	Underlying Security	Premium	Termination Date	Counterparty	Fair Value USD	% Net Assets
<b>Protection Bought (Continued)</b>							
4,925,000	EUR	Casino Guichard Perrachon SA, 4.472%, 04/04/2016	1.000%	20/06/2020	Citibank	\$ 22,290	0.00 %
3,600,000	EUR	Glencore Finance Europe SA, 6.500%, 27/02/2019	1.000%	20/06/2017	Credit Suisse	(29,142)	(0.00)
125,000	USD	CMBX.NA.AM.4	0.500%	17/02/2051	Credit Suisse	2,473	0.00
35,000	USD	CMBX.NA.AM.4	0.500%	17/02/2051	Credit Suisse	692	0.00
8,000	USD	CMBX.NA.AM.4	0.500%	17/02/2051	Credit Suisse	158	0.00
330,000	USD	CMBX.NA.AM.4	0.500%	17/02/2051	Credit Suisse	6,528	0.00
3,925,000	USD	MDC Holdings Incorporated, 5.625%, 01/02/2020	1.000%	20/09/2017	Deutsche Bank	(44,473)	(0.00)
1,270,000	USD	CenturyLink Incorporated, 6.000%, 01/04/2017	1.000%	20/09/2019	Deutsche Bank	63,017	0.00
2,210,000	USD	CenturyLink Incorporated, 6.000%, 01/04/2017	1.000%	20/09/2019	Deutsche Bank	109,660	0.00
7,475,000	USD	Westpac Banking Corporation, 4.625%, 01/06/2018	1.000%	20/06/2020	Deutsche Bank	(70,926)	(0.00)
7,900,000	USD	National Australia Bank Limited, 4.625%, 10/02/2020	1.000%	20/06/2020	Deutsche Bank	(76,149)	(0.00)
6,825,000	USD	Australia & New Zealand Banking Group Limited, 5.125%, 10/09/2019	1.000%	20/06/2020	Deutsche Bank	(62,956)	(0.00)
8,150,000	USD	Commonwealth Bank of Australia, 5.500%, 06/08/2019	1.000%	20/06/2020	Deutsche Bank	(76,258)	(0.00)
446,000	USD	CMBX.NA.AM.4	0.500%	17/02/2051	Deutsche Bank	8,822	0.00
415,000	USD	CMBX.NA.AM.4	0.500%	17/02/2051	Deutsche Bank	8,209	0.00
6,085,000	EUR	Glencore Finance Europe SA, 6.500%, 27/02/2019	1.000%	20/06/2017	Goldman Sachs	(49,259)	(0.00)
5,375,000	EUR	Marks & Spencer Plc, 6.125%, 02/12/2019	1.000%	20/12/2019	Goldman Sachs	(64,612)	(0.00)
730,000	EUR	Kering, 6.500%, 06/11/2017	1.000%	20/03/2020	Goldman Sachs	(14,181)	(0.00)
130,000	USD	CMBX.NA.AM.4	0.500%	17/02/2051	Goldman Sachs	2,571	0.00
108,000	USD	CMBX.NA.AM.4	0.500%	17/02/2051	Goldman Sachs	2,136	0.00
2,340,000	EUR	Marks & Spencer Plc, 6.125%, 02/12/2019	1.000%	20/12/2015	JPMorgan Chase	(11,237)	(0.00)
4,300,000	USD	Navient Corporation, 5.500%, 25/01/2023	5.000%	20/06/2020	JPMorgan Chase	(395,922)	(0.02)
2,880,000	EUR	Marks & Spencer Plc, 6.125%, 02/12/2019	1.000%	20/12/2015	Morgan Stanley	(13,830)	(0.00)
4,875,000	EUR	ArcelorMittal, 6.125%, 01/06/2018	1.000%	20/09/2017	Morgan Stanley	7,412	0.00
8,345,000	EUR	Solvay SA, 4.625%, 27/06/2018	1.000%	20/12/2019	Morgan Stanley	(225,626)	(0.02)
270,000	USD	CMBX.NA.AM.4	0.500%	17/02/2051	Morgan Stanley	5,341	0.00
<b>Protection Sold</b>							
995,000	EUR	Marks & Spencer Plc, 6.125%, 02/12/2019	1.000%	20/12/2018	Bank of America	\$ 16,808	0.00 %
3,925,000	USD	MDC Holdings Incorporated, 5.625%, 01/02/2020	1.000%	20/06/2020	Bank of America	(84,609)	(0.00)
2,785,000	EUR	Aviva Plc, 9.500%, 20/06/2016	1.000%	20/06/2020	Barclays Bank	24,765	0.00
1,760,000	EUR	Aviva Plc, 9.500%, 20/06/2016	1.000%	20/06/2020	Barclays Bank	15,650	0.00
715,000	USD	CMBX.NA.AAA.8	0.500%	17/10/2057	Barclays Bank	(30,565)	(0.00)
3,425,000	EUR	Marks & Spencer Plc, 6.125%, 02/12/2019	1.000%	20/12/2018	Citibank	57,857	0.00
5,515,000	EUR	Santander International Debt SAU, 4.000%, 27/03/2017	1.000%	20/03/2020	Credit Suisse	(12,102)	(0.00)
2,755,000	EUR	Santander International Debt SAU, 4.000%, 27/03/2017	1.000%	20/03/2020	Credit Suisse	(6,046)	(0.00)
1,625,000	USD	CMBX.NA.AAA.7	0.500%	17/01/2047	Credit Suisse	(48,801)	(0.00)
1,430,000	USD	CMBX.NA.AAA.7	0.500%	17/01/2047	Credit Suisse	(42,945)	(0.00)
3,510,000	USD	CMBX.NA.AAA.8	0.500%	17/10/2057	Credit Suisse	(150,048)	(0.02)
1,875,000	USD	CMBX.NA.AAA.6	0.500%	11/05/2063	Credit Suisse	(36,090)	(0.00)
1,400,000	USD	CMBX.NA.AAA.7	0.500%	17/01/2047	Deutsche Bank	(42,044)	(0.00)

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

# Wellington Management Portfolios (Dublin) plc

## Global Credit Plus Portfolio (Continued)

Schedule of Investments (US Dollars)

June 30, 2015

### Credit Default Swaps<sup>2</sup> (December 31, 2014: (0.01)%) (Continued)

Notional Amount	CCY	Underlying Security	Premium	Termination Date	Counterparty	Fair Value USD	% Net Assets
<b>Protection Sold (Continued)</b>							
6,090,000	EUR	Glencore Finance Europe SA, 6.500%, 27/02/2019	1.000%	20/06/2019	Goldman Sachs	\$ (65,879)	(0.00) %
6,325,000	USD	United Rentals North America Incorporated, 6.125%, 15/06/2023	5.000%	20/09/2020	Goldman Sachs	713,881	0.04
409,000	USD	CMBX.NA.AAA.6	0.500%	11/05/2063	Goldman Sachs	(7,873)	(0.00)
1,145,000	USD	International Lease Finance Corporation, 8.250%, 15/12/2020	5.000%	20/06/2020	JPMorgan Chase	173,231	0.01
2,035,000	EUR	Aviva Plc, 9.500%, 20/06/2016	1.000%	20/06/2020	JPMorgan Chase	18,096	0.00
2,925,000	EUR	ArcelorMittal, 6.125%, 01/06/2018	1.000%	20/09/2019	Morgan Stanley	(150,644)	(0.02)
3,555,000	EUR	Santander International Debt SAU, 4.000%, 27/03/2017	1.000%	20/03/2020	Morgan Stanley	(7,801)	(0.00)
3,830,000	EUR	RWE AG, 5.750%, 14/02/2033	1.000%	20/09/2020	Morgan Stanley	22,224	0.00
1,120,000	USD	CMBX.NA.AAA.8	0.500%	17/10/2057	Morgan Stanley	(47,879)	(0.00)
190,000	USD	CMBX.NA.AAA.8	0.500%	17/10/2057	Morgan Stanley	(8,122)	(0.00)
315,000	USD	CMBX.NA.AAA.8	0.500%	17/10/2057	Morgan Stanley	(13,466)	(0.00)
1,120,000	USD	CMBX.NA.A.8	2.000%	17/10/2057	Morgan Stanley	(36,061)	(0.00)
3,430,000	USD	CMBX.NA.AAA.6	0.500%	11/05/2063	Morgan Stanley	(66,021)	(0.00)
1,980,000	EUR	Aviva Plc, 9.500%, 20/06/2016	1.000%	20/09/2020	Societe Generale	17,607	0.00
Credit Default Swaps at positive fair value						1,304,076	0.05
Credit Default Swaps at negative fair value						(2,220,094)	(0.08)
<b>Total Credit Default Swaps</b>						<b>\$ (916,018)</b>	<b>(0.03) %</b>

### Options Purchased<sup>2</sup> (December 31, 2014: 0.04%)

Notional Amount	Investment	Expiry Date	Counterparty	Fair Value USD	% Net Assets
825,000	Put at 0.89 AUD call CAD	11/09/2015	Bank of America	\$ 23,018	0.00 %
1,029,000	Call at 1.10 USD put CHF	02/07/2015	Citibank	412	0.00
32,105,000	Call at 1.00 USD put CHF	06/11/2015	Deutsche Bank	234,366	0.01
643,000	Call at 1.200.00 USD put KRW	08/09/2015	Goldman Sachs	40,188	0.00
869,646	Put at 0.75 AUD call USD	10/12/2015	Goldman Sachs	217,233	0.01
5,029,974	Put at 0.67 AUD call USD	31/03/2016	Goldman Sachs	34,408	0.00
689,000	Call at 1.43 USD put SGD	07/04/2016	Goldman Sachs	101,627	0.01
729,000	Put at 1.50 GBP call USD	01/07/2015	JPMorgan Chase	1,376	0.00
44,975,000	Put at 1.18 EUR call USD	13/07/2015	JPMorgan Chase	15,033	0.00
19,764,488	Put at 7.30 EUR call DKK	21/01/2016	JPMorgan Chase	41,841	0.00
19,235,512	Put at 7.30 EUR call DKK	21/01/2016	JPMorgan Chase	40,721	0.00
5,030,026	Put at 0.67 AUD call USD	31/03/2016	JPMorgan Chase	34,408	0.00
<b>Total Options Purchased</b>				<b>\$ 784,631</b>	<b>0.03 %</b>

### Swaptions Purchased<sup>2</sup> (December 31, 2014: 0.04%)

Notional Amount	CCY	Investment	Expiry Date	Counterparty	Fair Value USD	% Net Assets
7,900,000	EUR	Put on 300 5 Year EUR ITRAXX-Europe	20/07/2015	Barclays Bank	\$ 159,635	0.00 %
<b>Total Swaptions Purchased</b>					<b>\$ 159,635</b>	<b>0.00 %</b>

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



# Wellington Management Portfolios (Dublin) plc

## Global Credit Plus Portfolio (Continued)

Schedule of Investments (US Dollars)

June 30, 2015

### Swaptions Written<sup>2</sup> (December 31, 2014: Nil)

Notional Amount	CCY	Investment	Expiry Date	Counterparty	Fair Value USD	% Net Assets
(48,625,000)	USD	Put on 70 5 Year EUR ITRAXX-Europe	15/07/2015	Barclays Bank	\$ (220,704)	(0.01)%
<b>Total Swaptions Written</b>					<b>\$ (220,704)</b>	<b>(0.01)%</b>

### Traded Forward Contracts - Open Positions<sup>2</sup> (December 31, 2014: 0.20%)

Maturity Date	Amount Bought	Amount Sold	Counterparty	Unrealised Appreciation/ (Depreciation) USD	% Net Assets
31/07/2015 <sup>(+)</sup>	EUR 1,125,000	USD 1,258,709	Bank of Montreal	\$ (4,765)	(0.00)%
31/07/2015 <sup>(+)</sup>	GBP 190,000	USD 298,756	Bank of Montreal	(2)	(0.00)
31/07/2015 <sup>(+)</sup>	USD 64,090,289	EUR 57,145,000	Citibank	395,517	0.02
31/07/2015 <sup>(+)</sup>	USD 201,622,532	EUR 180,078,000	Deutsche Bank	904,584	0.03
31/07/2015 <sup>(+)</sup>	CHF 32,580,000	USD 35,015,315	HSBC	(115,871)	(0.00)
31/07/2015 <sup>(+)</sup>	GBP 699,091,000	USD 1,098,748,042	HSBC	496,797	0.02
31/07/2015 <sup>(+)</sup>	USD 14,978,120	GBP 9,530,000	HSBC	(6,772)	(0.00)
31/07/2015 <sup>(+)</sup>	CHF 32,580,000	USD 34,983,357	Morgan Stanley	(83,911)	(0.00)
31/07/2015 <sup>(+)</sup>	USD 201,862,059	EUR 180,052,000	Morgan Stanley	1,173,091	0.04
31/07/2015 <sup>(+)</sup>	USD 201,858,335	EUR 180,080,000	Standard Chartered Bank	1,138,159	0.04
31/07/2015 <sup>(+)</sup>	GBP 699,090,000	USD 1,098,574,494	State Street Bank	668,773	0.02
31/07/2015	USD 2,933,559	GBP 1,860,000	Bank of America,	8,910	0.00
31/07/2015	USD 508,600	EUR 454,000	Barclays Bank	2,564	0.00
31/07/2015	JPY 525,200,000	USD 4,242,306	BNP Paribas	51,218	0.00
31/07/2015	EUR 59,624,000	USD 66,870,582	Citibank	(412,675)	(0.01)
31/07/2015	JPY 523,600,000	USD 4,262,309	Citibank	18,134	0.00
31/07/2015	SEK 259,940,000	USD 31,578,692	Citibank	(233,263)	(0.01)
31/07/2015	USD 37,699,378	EUR 33,614,000	Citibank	232,652	0.01
31/07/2015	USD 13,703,420	KRW 15,219,018,000	Citibank	68,452	0.00
31/07/2015	USD 4,228,370	SEK 35,160,000	Citibank	(11,474)	(0.00)
31/07/2015	USD 4,285,557	EUR 3,821,000	Credit Suisse	26,607	0.00
31/07/2015	USD 11,043,265	EUR 9,844,000	Deutsche Bank	70,978	0.00
31/07/2015	USD 4,122,164	EUR 3,740,000	Goldman Sachs	(46,502)	(0.00)
31/07/2015	EUR 3,758,000	USD 4,207,870	HSBC	(19,141)	(0.00)
31/07/2015	USD 2,839,180	AUD 3,718,000	HSBC	(13,955)	(0.00)
31/07/2015	USD 4,239,884	CHF 3,945,000	HSBC	14,030	0.00
31/07/2015	USD 156,588,423	GBP 99,631,000	HSBC	(70,527)	(0.00)
31/07/2015	CHF 2,633,000	USD 2,824,574	JPMorgan Chase	(4,125)	(0.00)
31/07/2015	EUR 4,996,000	USD 5,601,575	JPMorgan Chase	(32,950)	(0.00)
31/07/2015	GBP 1,820,000	USD 2,860,396	JPMorgan Chase	1,357	0.00
31/07/2015	JPY 1,238,510,000	USD 10,026,732	JPMorgan Chase	98,120	0.00
31/07/2015	NOK 79,005,000	USD 10,039,074	JPMorgan Chase	(3,805)	(0.00)
31/07/2015	USD 2,845,545	AUD 3,718,000	JPMorgan Chase	(7,590)	(0.00)
31/07/2015	USD 5,612,385	CHF 5,226,000	JPMorgan Chase	14,334	0.00
31/07/2015	USD 24,069,384	EUR 21,555,000	JPMorgan Chase	43,821	0.00
31/07/2015	USD 7,056,589	SEK 58,530,000	JPMorgan Chase	(1,377)	(0.00)
31/07/2015	USD 4,236,014	CHF 3,945,000	Morgan Stanley	10,161	0.00
31/07/2015	USD 898,213	EUR 805,000	Morgan Stanley	946	0.00
31/07/2015	JPY 3,102,842,000	USD 25,018,481	National Australia Bank	347,335	0.01
31/07/2015	USD 40,612,917	AUD 52,900,000	National Australia Bank	18,285	0.00
31/07/2015	USD 6,579,781	EUR 5,888,000	Royal Bank of Canada	16,918	0.00
31/07/2015	EUR 1,309,000	USD 1,468,622	Toronto Dominion Bank	(9,589)	(0.00)
31/07/2015	USD 759,555	EUR 677,000	Toronto Dominion Bank	4,959	0.00
31/07/2015	USD 3,039,376	EUR 2,679,000	Westpac Banking Corporation	53,318	0.00
Unrealised gain on forward foreign currency exchange contracts				5,880,020	0.19
Unrealised loss on forward foreign currency exchange contracts				(1,078,294)	(0.02)
<b>Total Traded Forward Contracts - Open Positions</b>				<b>\$ 4,801,726</b>	<b>0.17%</b>

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

Global Credit Plus Portfolio (Continued)

Schedule of Investments (US Dollars)  
June 30, 2015

**Traded Futures Contracts - Open Positions<sup>3</sup> (December 31, 2014: 0.12%)**

<i>Number of Contracts</i>	<i>Investment</i>	<i>Delivery Date</i>	<i>Counterparty</i>	<i>Unrealised Appreciation/ (Depreciation) USD</i>	<i>% Net Assets</i>
<i>Long/(Short)</i>					
(197)	90 day Eurodollar Futures	14/09/2015	Morgan Stanley	\$ (2,463)	(0.00) %
296	Australia Treasury Bond Futures, 3 Year	15/09/2015	Morgan Stanley	26,390	0.00
144	Australia Treasury Bond Futures, 10 Year	15/09/2015	Morgan Stanley	61,827	0.00
(488)	German Euro Bobl Futures	08/09/2015	Morgan Stanley	(270,724)	(0.01)
463	German Euro Bund Futures	08/09/2015	Morgan Stanley	356,889	0.01
128	German Euro Buxl Futures	08/09/2015	Morgan Stanley	(240,685)	(0.01)
425	German Euro Schatz Futures	08/09/2015	Morgan Stanley	37,260	0.00
(16)	Government of Canada Bond Futures, 10 Year	21/09/2015	Morgan Stanley	(16,981)	(0.00)
(57)	Japan Government Bond Futures, 10 Year	10/09/2015	Morgan Stanley	(153,720)	(0.01)
(455)	UK Long Gilt Bond Futures	28/09/2015	Morgan Stanley	(761,533)	(0.03)
(323)	Ultra Long US Treasury Bond Futures	21/09/2015	Morgan Stanley	102,380	0.01
988	US Long Bond Futures	21/09/2015	Morgan Stanley	(3,760,249)	(0.13)
(2,467)	US Treasury Note Futures, 10 Year	21/09/2015	Morgan Stanley	(1,733,744)	(0.06)
1,302	US Treasury Note Futures, 2 Year	30/09/2015	Morgan Stanley	305,783	0.01
705	US Treasury Note Futures, 5 Year	30/09/2015	Morgan Stanley	194,203	0.01
Unrealised gain on open futures contracts				1,084,732	0.04
Unrealised loss on open futures contracts				(6,940,099)	(0.25)
<b>Total Traded Futures Contracts - Open Positions</b>				<b>\$ (5,855,367)</b>	<b>(0.21) %</b>
				<i>Fair Value</i>	<i>% Net Assets</i>
<b>Net Liquid Assets</b>					
Cash and Collateral <sup>4</sup>				\$ 16,289,387	0.58 %
<b>Other Net Assets/(Liabilities)</b>				<b>\$ 17,527,888</b>	<b>0.62 %</b>
<b>Total Net Assets of Portfolio</b>				<b>\$ 2,816,668,975</b>	<b>100.00 %</b>

<sup>1</sup> Repurchase agreement with State Street Corporation dated 30/06/2015 at 0.000% to be repurchased at \$22,567,000 on 01/07/2015 collateralised by 9,690,000 Fannie Mae Remics, 2.500%, 25/12/2042 with a market value of \$7,413,659 and 21,040,000 Freddie Mac Remics, 3.000%, 15/03/2043 with a market value of \$15,606,683.

<sup>2</sup> Over the counter (OTC) financial derivative instruments.

<sup>3</sup> Exchange traded financial derivative instruments.

<sup>4</sup> All cash holdings are held with State Street Bank and Trust Company with the exception of the cash collateral for open swap contracts which is held with Barclays Bank, Citibank, Credit Suisse, Deutsche Bank, Morgan Stanley. The cash collateral for open futures contracts is held with Morgan Stanley.

<sup>(H)</sup> These forward foreign exchange contracts are in respect of hedges relating to Hedged Share Classes.

<b>Classifications</b>	<b>% of Total Current Assets<sup>5</sup></b>
Transferable securities and money market instruments admitted to an official stock exchange listing or traded on a regulated market	95.56
Transferable securities other than those admitted to an official stock exchange listing or traded on a regulated market	0.75
Short Term Securities	0.79
OTC financial derivative instruments	0.29
Exchange traded financial derivative instruments	0.04
Other Assets	2.57
	<u>100.00</u>

<sup>5</sup> Analysis of Total Current Assets rather than Net Assets is required under the UCITS Notice 8.5 Appendix B.

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

## Wellington Management Portfolios (Dublin) plc

### Global Credit Plus Portfolio (Continued)

Schedule of Portfolio Changes for the Period Ended  
June 30, 2015

#### Largest Purchases

\$	61,113,648	United Kingdom Gilt, 1.000%, 07/09/2017
	56,478,921	Italy Buoni Poliennali Del Tesoro, 3.750%, 01/09/2024
	34,160,296	United Kingdom Gilt, 1.750%, 22/07/2019
	32,764,322	Poland Government Bond, 3.250%, 25/07/2019
	29,949,959	United Kingdom Gilt, 4.250%, 07/12/2027
	28,075,902	United Kingdom Gilt, 2.000%, 22/07/2020
	27,520,360	Italy Buoni Poliennali Del Tesoro, 3.750%, 01/03/2021
	21,667,411	Spain Government Bond, 1.950%, 30/07/2030
	20,412,083	United Kingdom Gilt, 3.500%, 22/01/2045
	15,309,122	Comcast Corporation, 5.900%, 15/03/2016
	13,408,718	Deutsche Telekom International Finance BV, 5.750%, 23/03/2016
	12,064,012	American Honda Finance Corporation, 0.950%, 05/05/2017
	11,954,459	Ireland Government Bond, 0.800%, 15/03/2022
	11,052,235	Volkswagen International Finance NV, 2.500%, 29/12/2049
	10,466,510	Banca Popolare di Vicenza, 2.750%, 20/03/2020
	10,462,500	American International Group Incorporated, 3.375%, 15/08/2020
	10,219,200	CVS Health Corporation, 2.250%, 05/12/2018
	10,213,958	BAT International Finance Plc, 3.950%, 15/06/2025
	10,052,700	Daimler Finance North America LLC, 1.650%, 02/03/2018
	8,440,200	Philip Morris International Incorporated, 5.650%, 16/05/2018
	411,014,645	Other Purchases

<b>\$</b>	<b>846,801,161</b>	<b>Total Purchases</b>
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#### Largest Sales

\$	33,589,242	Poland Government Bond, 3.250%, 25/07/2019
	29,949,959	United Kingdom Gilt, 4.250%, 07/12/2027
	21,806,490	Spain Government Bond, 1.950%, 30/07/2030
	20,410,652	United Kingdom Gilt, 3.500%, 22/01/2045
	18,775,337	Italy Buoni Poliennali Del Tesoro, 3.750%, 01/03/2021
	12,663,705	Comcast Corporation, 5.850%, 15/11/2015
	10,274,282	Romanian Government International Bond, 3.625%, 24/04/2024
	9,110,518	Cooperatieve Centrale Raiffeisen-Boerenleenbank BA, 2.500%, 26/05/2026
	9,036,302	Altria Group Incorporated, 4.000%, 31/01/2024
	8,234,358	American Express Credit Corporation, 1.750%, 12/06/2015
	8,001,681	Southern Copper Corporation, 5.875%, 23/04/2045
	7,781,025	Verizon Communications Incorporated, 3.500%, 01/11/2024
	7,220,750	Lloyds Banking Group Plc, 6.375%, 27/06/2049
	7,090,634	Nationwide Building Society, 6.875%, 11/03/2049
	6,959,486	Nordea Bank AB, 4.875%, 13/05/2021
	6,775,990	Delta Lloyd NV, 4.375%, 31/12/2049
	6,556,112	Tyson Foods Incorporated, 3.950%, 15/08/2024
	6,555,793	Bank of Scotland Capital Funding LP, 6.059%, 31/12/2049
	6,508,594	Italy Buoni Poliennali Del Tesoro, 3.250%, 01/09/2046
	6,508,438	Banco Nacional de Desenvolvimento Economico e Social, 5.750%, 26/09/2023
	330,474,498	Other Sales

<b>\$</b>	<b>574,283,846</b>	<b>Total Sales</b>
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Wellington Management Portfolios (Dublin) plc

Global Credit Plus Portfolio (Continued)

Distribution tables  
June 30, 2015

**Sterling G (Hedged) (Distributing)**

<u>Ex-Date</u>	<u>Pay Date</u>	<u>Total (local)</u>	<u>Total (base)</u>	<u>Distribution Rate</u>
March 31, 2015	April 7, 2015	£ 3,685,329	\$ 5,455,762	0.084175730
March 31, 2014	April 3, 2014	£ 4,001,448	\$ 6,657,408	0.082445109
June 30, 2015	July 6, 2015	£ 3,348,719	\$ 5,272,219	0.076354894
June 30, 2014	July 3, 2014	£ 3,850,746	<u>\$ 6,552,432</u>	0.080571061
Total			<u>\$ 10,727,981</u>	
Total Distributions for the period ended June 30, 2015			<u><u>\$ 10,727,981</u></u>	

*Global High Yield Bond Portfolio*

Investment Manager's Report

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**Investment Objective and Policies**

The investment objective of the Portfolio is to seek long-term total returns by investing primarily in debt securities worldwide which are considered by the Investment Manager to be below investment grade. Total returns will be sought from two sources: a high level of current income and capital appreciation. Portfolio construction is primarily based upon bottom-up fundamental research conducted by the Investment Manager.

The Portfolio will invest, either directly or indirectly, in high yield (i.e., below investment grade) debt securities of issuers domiciled around the world. The Portfolio may invest up to 5% of Net Asset Value in securities traded in the Russian markets. The Portfolio may invest in a broad range of debt securities of various types and maturities issued by commercial, governmental or supranational entities, including, for example, debentures, loan participation securities that are securitised that qualify as Transferable Securities that reference bank loans or trade finance loans, loans assignments that qualify as Money Market Instruments, convertible bonds, preferred stock, warrants, floating rate and variable rate notes, collateralised debt obligations and collateralised loan obligations, collateralised securities (such as securities collateralised or backed by mortgages or credit card receivables), coupon-bearing and deferred interest instruments (such as zero coupon bonds). The Portfolio may also invest in debt securities of corporations issued under Rule 144A or Regulation S under the US Securities Act of 1933.

The Portfolio will generally invest in corporate and sovereign debt that carries a credit rating of Ba1 or lower from Moody's or BB+ or lower from Standard & Poor's. The Portfolio may also invest in non-rated debt instruments deemed to be of similar credit quality by the Investment Manager. Higher rated debt instruments with comparable yields may also be included. The Portfolio may invest in the debt instruments of issuers in default or bankruptcy. The average quality of the Portfolio's holdings will tend to be in the B2/B range, but is expected to fluctuate. Lower quality credits may be a focus at certain times. In the event of split ratings on a security, the Investment Manager will use the highest rating of Moody's, Standard & Poor's or Fitch. If a security is unrated, then an equivalent credit rating, as deemed by the Investment Manager, may be used. In the event that a security is downgraded after its purchase, the Investment Manager may continue to hold such security on behalf of the Portfolio if it determines that it is in the best interest of the Portfolio. The Portfolio may hold equity securities, up to 5% of the market value of the Portfolio, if such securities are received as a result of a corporate restructuring or as a result of owning equity-linked securities (e.g. convertible bond).

The Portfolio may also invest in collective investment schemes.

The Net Asset Value of the Portfolio is expected to have a high volatility from time to time. An investment in the Portfolio should not constitute a substantial proportion of an investment portfolio and may not be appropriate for all investors.

## Global High Yield Bond Portfolio (Continued)

## Investment Manager's Report

## Performance

The Global High Yield Bond Portfolio launched on July 17, 2012. The table below details the performance of all funded Share Classes within the Portfolio.

	Total Returns (%)						Inception date
	Periods Ended June 30, 2015						
Share Class <sup>1</sup>	6 Mths	1 Year	3 Years	5 Years	10 Years	Since Inception	
Sterling S (Hedged) BofA ML Global HY Constrained Index Hedged to GBP	3.08%	0.73%	N/A	N/A	N/A	7.49%	July 17, 2012
Euro S (Hedged) BofA ML Global HY Constrained Index Hedged to EUR	3.33%	0.18%	7.75%	N/A	N/A	7.46%	
Japanese Yen T BofA ML Global HY Constrained Index Hedged to JPY	2.98%	0.26%	N/A	N/A	N/A	6.03%	September 28, 2012
US Dollar S BofA ML Global HY Constrained Index	3.02%	(0.43%)	7.24%	8.40%	7.20%	5.90%	
Canadian Dollar S BofA ML Global HY Constrained Index (CAD)	3.93%	17.24%	N/A	N/A	N/A	14.59%	November 29, 2013
	3.86%	16.02%	23.02%	15.60%	8.89%	13.71%	
	1.56%	N/A	N/A	N/A	N/A	(2.20%)	September 4, 2014
	1.77%	(3.95%)	6.68%	8.35%	7.81%	(2.76%)	
	N/A	N/A	N/A	N/A	N/A	0.10%	January 30, 2015
	9.69%	12.58%	14.14%	11.90%	8.02%	1.18%	

<sup>1</sup> All Classes are Accumulating and Unhedged unless otherwise noted.

Portfolio returns are net of fees and expenses.

Returns for periods greater than one year are annualised.

Past Performance is no indication of current or future Performance.

Share Class <sup>1</sup>	As at June 30, 2015		As at December 31, 2014		As at June 30, 2014	
	Net Asset Value	NAV per Share	Net Asset Value	NAV per Share	Net Asset Value	NAV per Share
US Dollar S	7,720,274	9.78	2,048,589	9.63	-	-
Australian Dollar S (Hedged)	-	-	-	-	21,843,595	12.14
Canadian Dollar S	90,050,101	10.01	-	-	-	-
Euro S (Hedged)	22,924,978	11.75	22,261,513	11.41	22,858,289	11.72
Japanese Yen T	1,215,656,077	12.411	1,169,729,937	11,943	1,036,989,080	10,587
Sterling S (Hedged)	58,319,037	12.38	131,199,615	12.01	214,576,721	12.29

<sup>1</sup> All Classes are Accumulating and Unhedged unless otherwise noted.

The launch prices of the Share Classes were as follows: US Dollar = USD 10.00; Australian Dollar = AUD 10.00; Canadian Dollar = CAD 10.00; Euro = EUR 10.00; Sterling = GBP 10.00; Japanese Yen = 10,000.

Wellington Management Company LLP  
July 17, 2015

# Wellington Management Portfolios (Dublin) plc

## Global High Yield Bond Portfolio (Continued)

### Statement of Financial Position as at June 30, 2015

	June 30, 2015 US Dollars	December 31, 2014* US Dollars	January 1, 2014* US Dollars
<b>Assets</b>			
<b>Current Assets</b>			
Financial assets at fair value through profit or loss:			
Transferable securities at fair value	\$ 200,210,330	\$ 231,636,336	\$ 396,873,092
Collective investment schemes	-	-	-
Bank loan participations	4,586,145	8,501,173	20,354,178
Financial derivative instruments	153,519	1,204,479	9,546,988
Cash at bank	156,357	436,475	-
Cash held with brokers and counterparties for open financial derivative instruments	-	-	-
Cash received as collateral	-	-	840,000
Debtors – amounts falling due within one year			
Interest income receivable	3,151,561	3,698,125	6,888,714
Bank loan income receivable	45,413	62,798	91,871
Dividends receivable	-	-	-
Receivable for shares issued	19,436	15,417	-
Sales awaiting settlement	8,613	25,313	17,147
Other debtors	39,311	17,108	9,950
<b>Total Assets</b>	<b>\$ 208,370,685</b>	<b>\$ 245,597,224</b>	<b>\$ 434,621,940</b>
<b>Liabilities</b>			
<b>Current Liabilities</b>			
Financial liabilities at fair value through profit or loss:			
Financial derivative instruments	\$ (153,629)	\$ (1,868,878)	\$ (1,977,810)
Creditors – amounts falling due within one year			
Cash due to brokers and counterparties for open financial derivative instruments	-	-	-
Collateral due to counterparties	-	-	(840,000)
Payable for shares redeemed	-	-	-
Purchases awaiting settlement	(832,176)	-	(2,179,538)
Expenses payable	(338,450)	(412,931)	(677,374)
Bank overdraft	-	-	(235,652)
Distribution payable	-	-	-
Withholding and capital gains tax payable	(579)	-	(15,134)
Other payables	-	-	-
<b>Total Liabilities</b>	<b>\$ (1,324,834)</b>	<b>\$ (2,281,809)</b>	<b>\$ (5,925,508)</b>
<b>Net Assets Attributable to Holders of Redeemable Participating Shares (at last traded market prices)</b>	<b>\$ 207,045,851</b>	<b>\$ 243,315,415</b>	<b>\$ 428,696,432</b>

\*Prior year balances have been restated to show the impact of the adoption of IFRS 13, "Fair Value measurement" (see Note 1).

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

# Wellington Management Portfolios (Dublin) plc

## Global High Yield Bond Portfolio (Continued)

### Statement of Comprehensive Income for the Period Ended June 30, 2015

	Notes	Period ended June 30, 2015 US Dollars	Period ended June 30, 2014* US Dollars
<b>Income</b>			
Interest income		\$ 7,618,913	\$ 12,052,376
Dividend income		12,664	201,520
Bank loan participation income		188,127	498,002
Other income		41,803	143,641
Net changes in fair value on financial assets at fair value through profit or loss	3	(5,627,762)	23,217,374
<b>Total Investment Income/(Expense)</b>		<b>\$ 2,233,745</b>	<b>\$ 36,112,913</b>
<b>Expenses</b>			
Management fees	6	\$ (587,851)	\$ (997,883)
Administration fees		(52,635)	(75,547)
Custodian fees		(28,974)	(29,508)
Directors' fees		(1,654)	(1,984)
Professional fees		(16,719)	(16,719)
Other fees		(39,282)	(31,839)
Expense reimbursement	6	-	-
<b>Total Operating Expenses</b>		<b>\$ (727,115)</b>	<b>\$ (1,153,480)</b>
<b>Operating Profit/(Loss)</b>		<b>\$ 1,506,630</b>	<b>\$ 34,959,433</b>
<b>Finance Costs</b>			
Distributions to holders of Redeemable Participating Shares		\$ -	\$ -
<b>Total Finance Costs</b>		<b>\$ -</b>	<b>\$ -</b>
<b>Profit/(Loss) for the Period Before Tax</b>		<b>\$ 1,506,630</b>	<b>\$ 34,959,433</b>
Withholding tax		\$ (32,905)	\$ (18,474)
Capital Gains Tax		-	-
<b>Profit/(Loss) for the Period After Tax</b>		<b>\$ 1,473,725</b>	<b>\$ 34,940,959</b>
<b>Increase/(Decrease) in Net Assets Attributable to Holders of Redeemable Participating Shares</b>		<b>\$ 1,473,725</b>	<b>\$ 34,940,959</b>

\*Prior period balances have been restated to show the impact of the adoption of IFRS 13, "Fair Value measurement" (see Note 1).

There are no recognised gains or losses arising in the period other than the increase/decrease in net assets attributable to holders of redeemable participating shares of each Portfolio.  
In arriving at the results for the period, all amounts above relate to continuing operations.

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



Wellington Management Portfolios (Dublin) plc

Global High Yield Bond Portfolio (Continued)

Statement of Changes in Net Assets  
Attributable to Holders of Redeemable Participating Shares  
for the Period Ended June 30, 2015

	Period ended June 30, 2015 US Dollars	Period ended June 30, 2014 US Dollars
Net assets attributable to holders of redeemable participating shares at the beginning of the period	\$ 243,315,415	\$ 428,696,432
Increase/(Decrease) in net assets attributable to holders of redeemable participating shares from statement of comprehensive income	\$ 1,473,725	\$ 34,940,959
<b>Share Transactions</b>		
Proceeds from redeemable participating shares issued*	\$ 76,690,437	\$ 4,921,702
Cost of redeemable participating shares redeemed*	(114,433,726)	(39,515,498)
<b>Increase/(Decrease) in Net Assets Resulting from Redeemable Participating Share Transactions</b>	<b>\$ (37,743,289)</b>	<b>\$ (34,593,796)</b>
<b>Increase/(Decrease) in Net Assets Attributable to Holders of Redeemable Participating Shares</b>	<b>\$ (36,269,564)</b>	<b>\$ 347,163</b>
<b>Net Assets Attributable to Holders of Redeemable Participating Shares at the End of the Period</b>	<b>\$ 207,045,851</b>	<b>\$ 429,043,595</b>

\*Anti-dilution levy included in Proceeds from redeemable participating shares issued and Cost of redeemable participating shares redeemed. Please refer to note 5 to the financial statements for details.

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

Wellington Management Portfolios (Dublin) plc

Global High Yield Bond Portfolio (Continued)

Statement of Cash Flow  
for the Period Ended June 30, 2015

	June 30, 2015 US Dollars	June 30, 2014 US Dollars
<b>Operating activities</b>		
Increase/(decrease) in net assets attributable to holders of redeemable participating shares	\$ 1,473,725	\$ 34,940,959
Distributions to holders of Redeemable Participating Shares	-	-
<b>Total comprehensive income/(expense) attributable to holders of redeemable shares before distributions</b>	<b>\$ 1,473,725</b>	<b>\$ 34,940,959</b>
<b>Adjustments for:</b>		
Movement in margin cash	\$ -	\$ -
Movement in financial assets at fair value through profit or loss	36,189,910	(5,707,668)
Unrealised movement on derivative assets and liabilities	(664,289)	6,118,997
Unrealised movement on foreign exchange	(697,319)	5,244,248
<b>Operating cash flows before movements in working capital</b>	<b>\$ 36,302,027</b>	<b>\$ 40,596,536</b>
Movement in receivables	\$ 541,746	\$ 625,453
Movement in payables	(73,902)	(37,380)
<b>Cash inflow/(outflow) from operations</b>	<b>\$ 467,844</b>	<b>\$ 588,073</b>
<b>Net cash inflow/(outflow) from operating activities</b>	<b>\$ 36,769,871</b>	<b>\$ 41,184,609</b>
<b>Financing activities</b>		
Proceeds from subscriptions	\$ 76,686,418	\$ 4,921,702
Payment of redemptions	(114,433,726)	(39,515,498)
Distributions paid to shareholders	-	-
<b>Net cash generated from/(used in) financing activities</b>	<b>\$ (37,747,308)</b>	<b>\$ (34,593,796)</b>
<b>Net increase/(decrease) in cash and cash equivalents</b>	<b>\$ (977,437)</b>	<b>\$ 6,590,813</b>
Cash at bank at the start of the period	\$ 436,475	\$ (235,652)
Unrealised movement on foreign exchange	697,319	(5,244,248)
<b>Cash at bank at the end of the period</b>	<b>\$ 156,357</b>	<b>\$ 1,110,913</b>

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

# Wellington Management Portfolios (Dublin) plc

## Global High Yield Bond Portfolio (Continued)

Schedule of Investments (US Dollars)

June 30, 2015

<i>Holding/ Nominal</i>	<i>Investment</i>		<i>Fair Value</i>	<i>% Net Assets</i>
<b>Transferable Securities (December 31, 2014: 95.20%)</b>				
<b>Financials (December 31, 2014: 15.63%)</b>				
1,145,000 USD	AerCap Ireland Capital Limited, 4.500%, 15/05/2021	\$	1,153,587	0.56 %
730,000 USD	Argos Merger Sub Incorporated, 7.125%, 15/03/2023		766,500	0.37
1,000,000 EUR	Banco Bilbao Vizcaya Argentaria SA, 7.000%, 31/12/2049		1,118,935	0.54
1,000,000 USD	Banco Bilbao Vizcaya Argentaria SA, 9.000%, 31/12/2049		1,077,500	0.52
1,900,000 EUR	Banco Santander SA, 6.250%, 31/12/2049		2,079,933	1.00
525,000 EUR	Barclays Plc, 6.500%, 31/12/2049		584,019	0.28
1,735,000 USD	Barclays Plc, 8.250%, 31/12/2049		1,835,561	0.89
1,195,000 EUR	CeramTec Group GmbH, 8.250%, 15/08/2021		1,457,759	0.70
175,000 USD	CNO Financial Group Incorporated, 4.500%, 30/05/2020		178,063	0.09
430,000 USD	CNO Financial Group Incorporated, 5.250%, 30/05/2025		438,041	0.21
925,000 USD	Gazprom OAO Via Gaz Capital SA, 4.950%, 19/07/2022		856,781	0.41
370,000 USD	Hartford Financial Services Group Incorporated, 8.125%, 15/06/2068		416,712	0.20
385,000 USD	ING Groep NV, 6.000%, 31/12/2049		381,872	0.18
305,000 USD	ING Groep NV, 6.500%, 31/12/2049		295,659	0.14
725,000 USD	International Lease Finance Corporation, 6.250%, 15/05/2019		785,719	0.38
710,000 USD	International Lease Finance Corporation, 5.875%, 15/08/2022		768,575	0.37
200,000 EUR	Intesa Sanpaolo SpA, 8.375%, 29/10/2049		262,951	0.13
1,000,000 EUR	Lloyds Banking Group Plc, 6.375%, 27/06/2049		1,149,019	0.56
1,425,000 USD	Nationstar Mortgage LLC, 6.500%, 01/08/2018		1,430,344	0.69
261,000 USD	Nationstar Mortgage LLC, 7.875%, 01/10/2020		261,326	0.13
735,000 GBP	Nationwide Building Society, 6.875%, 31/12/2049		1,143,798	0.55
670,000 USD	Royal Bank of Scotland Group Plc, 6.990%, 31/12/2049		790,600	0.38
1,500,000 USD	Royal Bank of Scotland Group Plc, 7.640%, 31/12/2049		1,610,250	0.78
615,000 USD	Sberbank of Russia Via SB Capital SA, 6.125%, 07/02/2022		595,012	0.29
525,000 USD	Sberbank of Russia Via SB Capital SA, 5.125%, 29/10/2022		451,500	0.22
1,315,000 USD	Societe Generale SA, 8.250%, 31/12/2049		1,382,131	0.67
124,000 USD	Sovereign Capital Trust VI, 7.908%, 13/06/2036		128,722	0.06
615,000 EUR	UniCredit SpA, 6.750%, 31/12/2049		665,217	0.32
1,110,000 USD	VTB Bank OJSC Via VTB Capital SA, 6.875%, 29/05/2018		1,125,285	0.54
245,000 USD	ZF North America Capital Incorporated, 4.500%, 29/04/2022		240,908	0.12
460,000 USD	ZF North America Capital Incorporated, 4.750%, 29/04/2025		447,065	0.22
<b>Total Financials</b>		<b>\$</b>	<b>25,879,344</b>	<b>12.50 %</b>
<b>Health Care (December 31, 2014: 0.35%)</b>				
<b>Industrials (December 31, 2014: 71.47%)</b>				
1,355,000 USD	99 Cents Only Stores LLC, 11.000%, 15/12/2019	\$	1,233,050	0.60 %
1,155,000 USD	Abengoa Finance SAU, 7.750%, 01/02/2020		1,149,225	0.55
1,195,000 EUR	Abengoa Finance SAU, 6.000%, 31/03/2021		1,238,006	0.60
1,330,000 USD	Activision Blizzard Incorporated, 5.625%, 15/09/2021		1,396,500	0.67
1,295,000 USD	Activision Blizzard Incorporated, 6.125%, 15/09/2023		1,392,125	0.67
1,350,000 USD	AK Steel Corporation, 7.625%, 15/05/2020		1,130,625	0.55
835,000 USD	AK Steel Corporation, 7.625%, 01/10/2021		684,700	0.33
580,000 USD	AK Steel Corporation, 8.375%, 01/04/2022		478,500	0.23
445,000 USD	Albertsons Holdings LLC, 7.750%, 15/10/2022		474,481	0.23
520,000 USD	Alcatel-Lucent USA Incorporated, 6.750%, 15/11/2020		551,850	0.27
425,000 USD	Alcatel-Lucent USA Incorporated, 6.500%, 15/01/2028		439,344	0.21
1,620,000 USD	Alcatel-Lucent USA Incorporated, 6.450%, 15/03/2029		1,678,725	0.81
1,380,000 USD	Alere Incorporated, 6.500%, 15/06/2020		1,428,300	0.69
930,000 USD	Alere Incorporated, 6.375%, 01/07/2023		948,600	0.46
1,170,000 EUR	Altice Financing SA, 5.250%, 15/02/2023		1,316,650	0.64
755,000 USD	Altice Finco SA, 9.875%, 15/12/2020		832,388	0.40
1,365,000 USD	Amsurg Corporation, 5.625%, 15/07/2022		1,382,062	0.67
990,000 USD	Antero Resources Corporation, 6.000%, 01/12/2020		999,900	0.48
200,000 USD	Antero Resources Corporation, 5.625%, 01/06/2023		194,250	0.09
615,000 USD	ArcelorMittal, 7.750%, 15/10/2039		615,000	0.30
245,000 USD	ArcelorMittal, 7.500%, 01/03/2041		241,325	0.12
889,713 EUR	Ardagh Finance Holdings SA, 8.375%, 15/06/2019		1,013,702	0.49

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

# Wellington Management Portfolios (Dublin) plc

## Global High Yield Bond Portfolio (Continued)

Schedule of Investments (US Dollars)

June 30, 2015

<i>Holding/ Nominal</i>	<i>Investment</i>		<i>Fair Value</i>	<i>% Net Assets</i>
<b>Industrials (December 31, 2014: 71.47%) (Continued)</b>				
940,000 EUR	Ardagh Packaging Finance Plc, 9.250%, 15/10/2020	\$	1,115,426	0.54%
900,000 USD	Associated Materials LLC, 9.125%, 01/11/2017		751,500	0.36
1,995,000 USD	Audatex North America Incorporated, 6.000%, 15/06/2021		2,057,344	0.99
665,000 USD	Blue Racer Midstream LLC, 6.125%, 15/11/2022		688,275	0.33
975,000 USD	Bonanza Creek Energy Incorporated, 6.750%, 15/04/2021		928,688	0.45
1,455,000 USD	Borets Finance Limited, 7.625%, 26/09/2018		1,302,225	0.63
1,980,000 USD	Building Materials Corporation of America, 5.375%, 15/11/2024		1,953,963	0.94
345,000 EUR	Campofrio Food Group SA, 3.375%, 15/03/2022		380,888	0.18
1,155,000 USD	CCO Holdings Capital Corporation, 6.625%, 31/01/2022		1,206,975	0.58
2,410,000 USD	CDW LLC, 6.000%, 15/08/2022		2,497,362	1.21
245,000 USD	CDW LLC, 5.000%, 01/09/2023		241,325	0.12
1,110,000 USD	CEC Entertainment Incorporated, 8.000%, 15/02/2022		1,107,225	0.53
980,000 USD	Cemex SAB de CV, 5.875%, 25/03/2019		1,006,656	0.49
1,700,000 USD	Cemex SAB de CV, 7.250%, 15/01/2021		1,794,860	0.87
700,000 EUR	Cemex SAB de CV, 4.750%, 11/01/2022		783,840	0.38
930,000 USD	Cequel Communication Holdings I LLC (144), 5.125%, 15/12/2021		848,044	0.41
535,000 USD	Cequel Communication Holdings I LLC (144A SE), 5.125%, 15/12/2021		487,853	0.24
1,790,000 USD	FCA US LLC, 8.250%, 15/06/2021		1,955,575	0.94
750,000 USD	Chinos Intermediate Holdings A Incorporated, 7.750%, 01/05/2019		607,500	0.29
970,000 EUR	Cirsa Funding Luxembourg SA, 5.875%, 15/05/2023		1,048,351	0.51
1,125,000 USD	Cobalt International Energy Incorporated, 2.625%, 01/12/2019		831,797	0.40
1,800,000 USD	Community Health Systems Incorporated, 7.125%, 15/07/2020		1,911,600	0.92
1,890,000 USD	Community Health Systems Incorporated, 6.875%, 01/02/2022		1,998,675	0.97
705,000 USD	Concho Resources Incorporated, 5.500%, 01/10/2022		705,000	0.34
925,000 EUR	Constellium NV, 4.625%, 15/05/2021		948,184	0.46
1,235,000 USD	Diamondback Energy Incorporated, 7.625%, 01/10/2021		1,327,625	0.64
2,250,000 USD	DISH DBS Corporation, 6.750%, 01/06/2021		2,351,250	1.14
620,000 USD	DISH DBS Corporation, 5.875%, 15/07/2022		609,150	0.29
170,000 USD	Dollar Tree Incorporated, 5.250%, 01/03/2020		178,713	0.09
840,000 USD	Dollar Tree Incorporated, 5.750%, 01/03/2023		882,000	0.43
1,040,000 USD	Endo Limited, 6.000%, 01/02/2025		1,062,100	0.51
326,000 USD	Endo Limited, 6.000%, 15/07/2023		333,743	0.16
1,610,000 USD	Entegris Incorporated, 6.000%, 01/04/2022		1,660,312	0.80
1,480,000 USD	First Data Corporation, 7.375%, 15/06/2019		1,542,160	0.74
624,000 USD	First Data Corporation, 6.750%, 01/11/2020		661,053	0.32
1,565,000 USD	First Data Corporation, 8.250%, 15/01/2021		1,654,987	0.80
45,000 USD	FMG Resources August 2006 Pty Limited, 9.750%, 01/03/2022		46,575	0.02
3,195,000 USD	FMG Resources August 2006 Pty Limited, 6.875%, 01/04/2022		2,252,475	1.09
2,065,000 USD	Freescall Semiconductor Incorporated, 6.000%, 15/01/2022		2,194,062	1.06
785,000 USD	General Motors Company, 4.875%, 02/10/2023		831,529	0.40
580,000 USD	General Motors Company, 6.250%, 02/10/2043		649,286	0.31
935,000 USD	Getty Images Incorporated, 7.000%, 15/10/2020		430,100	0.21
795,000 USD	Gray Television Incorporated, 7.500%, 01/10/2020		845,681	0.41
2,665,000 USD	HCA Holdings Incorporated, 6.250%, 15/02/2021		2,878,200	1.39
715,000 USD	HCA Incorporated, 5.375%, 01/02/2025		728,442	0.35
980,000 USD	HCA Incorporated, 7.500%, 15/11/2095		975,100	0.47
300,000 USD	Hologic Incorporated, 5.250%, 15/07/2022		307,125	0.15
1,800,000 USD	Hypermarcas SA, 6.500%, 20/04/2021		1,894,500	0.91
1,450,000 EUR	IMS Health Incorporated, 4.125%, 01/04/2023		1,566,718	0.76
775,000 EUR	INEOS Group Holdings SA, 6.500%, 15/08/2018		885,093	0.43
2,180,000 EUR	INEOS Group Holdings SA, 5.750%, 15/02/2019		2,462,354	1.19
2,095,000 USD	Infor Software Parent Incorporated, 7.125%, 01/05/2021		2,108,094	1.02
380,000 USD	Infor US LLC, 6.500%, 15/05/2022		387,600	0.19
850,000 USD	Intelsat Jackson Holdings SA, 7.500%, 01/04/2021		843,625	0.41
395,000 EUR	Intralot Capital Luxembourg SA, 6.000%, 15/05/2021		380,584	0.18
475,000 USD	inVentiv Health Incorporated, 9.000%, 15/01/2018		496,078	0.24
1,540,000 USD	KB Home, 8.000%, 15/03/2020		1,701,700	0.82
1,220,000 USD	KB Home, 7.000%, 15/12/2021		1,265,750	0.61
875,000 EUR	Kerneos Corporate SAS, 5.750%, 01/03/2021		1,001,638	0.48
520,000 USD	Laredo Petroleum Incorporated, 5.625%, 15/01/2022		517,400	0.25

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

# Wellington Management Portfolios (Dublin) plc

## Global High Yield Bond Portfolio (Continued)

Schedule of Investments (US Dollars)

June 30, 2015

<i>Holding/ Nominal</i>	<i>Investment</i>	<i>Fair Value</i>	<i>% Net Assets</i>
<b>Industrials (December 31, 2014: 71.47%) (Continued)</b>			
945,000 USD	Laredo Petroleum Incorporated, 6.250%, 15/03/2023	\$ 966,263	0.47%
1,045,000 USD	Lennar Corporation, 4.750%, 15/11/2022	1,031,937	0.50
505,000 USD	Level 3 Financing Incorporated, 6.125%, 15/01/2021	530,856	0.26
2,160,000 USD	Level 3 Financing Incorporated, 5.375%, 15/08/2022	2,189,700	1.06
80,000 USD	Level 3 Financing Incorporated, 5.125%, 01/05/2023	78,100	0.04
480,000 USD	M/I Homes Incorporated, 3.000%, 01/03/2018	478,500	0.23
170,000 USD	Matador Resources Company, 6.875%, 15/04/2023	174,463	0.08
215,000 EUR	Matterhorn Telecom Holding SA, 4.875%, 01/05/2023	228,665	0.11
685,000 EUR	Matterhorn Telecom SA, 3.875%, 01/05/2022	726,172	0.35
1,020,000 USD	MEG Energy Corporation, 7.000%, 31/03/2024	983,025	0.47
1,560,000 USD	Michaels Stores Incorporated, 5.875%, 15/12/2020	1,641,900	0.79
1,120,000 USD	MPH Acquisition Holdings LLC, 6.625%, 01/04/2022	1,146,600	0.55
955,000 USD	NBCUniversal Enterprise Incorporated, 5.250%, 31/12/2049	1,018,269	0.49
820,000 GBP	New Look Secured Issuer Plc, 6.500%, 01/07/2022	1,255,762	0.61
710,000 GBP	Vougeot Bidco Plc, 7.875%, 15/07/2020	1,188,081	0.57
1,360,000 EUR	NH Hotel Group SA, 6.875%, 15/11/2019	1,663,055	0.80
1,075,000 USD	Nortek Incorporated, 8.500%, 15/04/2021	1,152,937	0.56
850,000 EUR	OTE Plc, 3.500%, 09/07/2020	735,930	0.36
2,185,000 USD	Paragon Offshore Plc, 6.750%, 15/07/2022	731,975	0.35
1,190,000 USD	Party City Holdings Incorporated, 8.875%, 01/08/2020	1,276,275	0.62
1,900,000 USD	Petroleos de Venezuela SA, 6.000%, 15/11/2026	672,125	0.32
1,935,000 USD	Ply Gem Industries Incorporated, 6.500%, 01/02/2022	1,918,069	0.93
1,329,000 USD	PRA Holdings Incorporated, 9.500%, 01/10/2023	1,491,802	0.72
165,000 USD	QEP Resources Incorporated, 6.800%, 01/03/2020	170,981	0.08
140,000 USD	QEP Resources Incorporated, 5.375%, 01/10/2022	135,898	0.07
25,000 USD	QEP Resources Incorporated, 5.250%, 01/05/2023	24,063	0.01
1,265,000 USD	Quad/Graphics Incorporated, 7.000%, 01/05/2022	1,236,537	0.60
425,000 USD	Quintiles Transnational Corporation, 4.875%, 15/05/2023	428,188	0.21
355,000 USD	Range Resources Corporation, 5.000%, 15/08/2022	349,675	0.17
350,000 USD	Rice Energy Incorporated, 7.250%, 01/05/2023	360,500	0.17
1,010,000 USD	Rosetta Resources Incorporated, 5.625%, 01/05/2021	1,078,175	0.52
450,000 USD	Rosetta Resources Incorporated, 5.875%, 01/06/2022	482,625	0.23
1,980,000 USD	Savient Pharmaceuticals Incorporated, 4.750%, 01/02/2018	29,700	0.01
480,000 USD	Sensata Technologies BV, 5.625%, 01/11/2024	498,600	0.24
800,000 USD	Sensata Technologies BV, 5.000%, 01/10/2025	781,000	0.38
1,527,000 USD	ServiceMaster Company LLC, 7.000%, 15/08/2020	1,620,529	0.78
760,000 USD	SoftBank Corporation, 4.500%, 15/04/2020	764,750	0.37
1,550,000 USD	Sprint Communications Incorporated, 9.000%, 15/11/2018	1,754,228	0.85
600,000 USD	Sprint Communications Incorporated, 7.000%, 01/03/2020	654,120	0.32
1,545,000 USD	Sprint Corporation, 7.250%, 15/09/2021	1,510,237	0.73
360,000 USD	Sprint Corporation, 7.875%, 15/09/2023	352,008	0.17
550,000 USD	Sprint Corporation, 7.125%, 15/06/2024	511,555	0.25
1,490,000 USD	Sterigenics-Nordion Holdings LLC, 6.500%, 15/05/2023	1,516,075	0.73
1,865,000 USD	Sun Products Corporation, 7.750%, 15/03/2021	1,692,487	0.82
800,000 USD	T-Mobile USA Incorporated, 6.625%, 15/11/2020	834,000	0.40
490,000 USD	T-Mobile USA Incorporated, 6.633%, 28/04/2021	509,600	0.25
220,000 USD	T-Mobile USA Incorporated, 6.125%, 15/01/2022	227,700	0.11
1,825,000 USD	T-Mobile USA Incorporated, 6.731%, 28/04/2022	1,907,125	0.92
1,030,000 EUR	TA MFG. Limited, 3.625%, 15/04/2023	1,119,094	0.54
1,580,000 USD	TEGNA Incorporated, 5.125%, 15/10/2019	1,631,350	0.79
1,250,000 USD	TEGNA Incorporated, 4.875%, 15/09/2021	1,243,750	0.60
305,000 USD	TEGNA Incorporated, 5.500%, 15/09/2024	302,713	0.15
1,760,000 USD	Tembec Industries Incorporated, 9.000%, 15/12/2019	1,676,400	0.81
995,000 USD	Tenedora Nemak SA de CV, 5.500%, 28/02/2023	1,019,875	0.49
1,565,000 USD	Tenet Healthcare Corporation, 5.000%, 01/03/2019	1,570,869	0.76
1,580,000 USD	Tenet Healthcare Corporation, 8.125%, 01/04/2022	1,731,680	0.84
165,000 USD	Tenet Healthcare Corporation, 6.750%, 15/06/2023	168,506	0.08
1,260,000 USD	Texas Competitive Electric Holdings Company LLC, 11.500%, 01/10/2020	771,750	0.37
935,000 USD	Tribune Media Company, 5.875%, 15/07/2022	944,350	0.46
940,000 USD	Tullow Oil Plc, 6.000%, 01/11/2020	856,575	0.41

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

# Wellington Management Portfolios (Dublin) plc

## Global High Yield Bond Portfolio (Continued)

Schedule of Investments (US Dollars)

June 30, 2015

<i>Holding/ Nominal</i>	<i>Investment</i>	<i>Fair Value</i>	<i>% Net Assets</i>
<b>Industrials (December 31, 2014: 71.47%) (Continued)</b>			
885,000 USD	Tullow Oil Plc, 6.250%, 15/04/2022	\$ 787,650	0.38 %
1,020,000 EUR	TVN Finance Corporation III AB, 7.375%, 15/12/2020	1,246,439	0.60
1,677,000 USD	United States Steel Corporation, 7.375%, 01/04/2020	1,760,850	0.85
1,885,500 EUR	Unitymedia Hessen GmbH & Company KG, 5.750%, 15/01/2023	2,268,890	1.10
1,305,000 EUR	Valeant Pharmaceuticals International Incorporated, 4.500%, 15/05/2023	1,410,265	0.68
500,000 USD	Valeant Pharmaceuticals International Incorporated, 6.125%, 15/04/2025	515,625	0.25
1,810,000 USD	VimpelCom Holdings BV, 5.200%, 13/02/2019	1,736,242	0.84
995,000 USD	VTR Finance BV, 6.875%, 15/01/2024	1,019,228	0.49
785,000 USD	WellCare Health Plans Incorporated, 5.750%, 15/11/2020	819,344	0.40
2,340,000 EUR	Wind Acquisition Finance SA, 4.000%, 15/07/2020	2,607,228	1.26
350,000 USD	WPX Energy Incorporated, 6.000%, 15/01/2022	347,375	0.17
900,000 USD	WPX Energy Incorporated, 5.250%, 15/09/2024	833,625	0.40
1,171,000 USD	Zayo Group LLC, 6.000%, 01/04/2023	1,159,524	0.56
570,000 USD	Zayo Group LLC, 6.375%, 15/05/2025	554,325	0.27
<b>Total Industrials</b>		<b>\$ 162,705,580</b>	<b>78.59 %</b>
<b>Software (December 31, 2014: 0.60%)</b>			
1,340,000 USD	Emdeon Incorporated, 11.000%, 31/12/2019	\$ 1,458,925	0.70 %
<b>Total Software</b>		<b>\$ 1,458,925</b>	<b>0.70 %</b>
<b>Telecommunication Services (December 31, 2014: 2.51%)</b>			
1,865,000 USD	Syniverse Holdings Incorporated, 9.125%, 15/01/2019	\$ 1,650,525	0.80 %
<b>Total Telecommunication Services</b>		<b>\$ 1,650,525</b>	<b>0.80 %</b>
<b>Transportation (December 31, 2014: 0.48%)</b>			
625,000 USD	Aguila 3 SA, 7.875%, 31/01/2018	\$ 621,094	0.30 %
<b>Total Transportation</b>		<b>\$ 621,094</b>	<b>0.30 %</b>
<b>Utilities (December 31, 2014: 2.45%)</b>			
1,130,000 USD	DPL Incorporated, 7.250%, 15/10/2021	\$ 1,197,800	0.58 %
465,000 USD	Dynegy Incorporated, 7.375%, 01/11/2022	489,412	0.24
800,000 USD	Dynegy Incorporated, 5.875%, 01/06/2023	786,000	0.38
150,000 USD	Dynegy Incorporated, 7.625%, 01/11/2024	159,375	0.08
1,910,000 USD	Energy Transfer Equity LP, 5.500%, 01/06/2027	1,914,775	0.92
810,000 USD	GenOn Americas Generation LLC, 8.500%, 01/10/2021	773,550	0.37
970,000 USD	GenOn Americas Generation LLC, 9.125%, 01/05/2031	906,950	0.44
<b>Total Utilities</b>		<b>\$ 6,227,862</b>	<b>3.01 %</b>
<b>Short Term Securities (December 31, 2014: 1.71%)</b>			
1,667,000 USD	State Street Repurchase Agreement, 0.000%, 01/07/2015 <sup>1</sup>	\$ 1,667,000	0.80 %
<b>Total Short Term Securities</b>		<b>\$ 1,667,000</b>	<b>0.80 %</b>
<b>Total Transferable Securities (Cost 2015: \$208,245,376)</b>		<b>\$ 200,210,330</b>	<b>96.70 %</b>
<b>Bank Loan Participations (December 31, 2014: 3.49%)</b>			
961,826 USD	Arch Coal Incorporated, 6.250%, 16/05/2018	\$ 657,648	0.32 %
730,000 USD	Asurion LLC, 8.500%, 03/03/2021	740,220	0.35
948,063 USD	Freescale Semiconductor Incorporated, 5.000%, 15/01/2021	950,960	0.46
401,882 EUR	Infor US Incorporated, 4.000%, 03/06/2020	441,061	0.21
1,016,427 USD	Lands' End Incorporated, 4.250%, 04/04/2021	968,993	0.47
1,445,000 USD	Texas Competitive Electric Holdings Company LLC, 4.671%, 10/10/2017	827,263	0.40
<b>Total Bank Loan Participations (Cost 2015: \$5,275,972)</b>		<b>\$ 4,586,145</b>	<b>2.21 %</b>

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

# Wellington Management Portfolios (Dublin) plc

## Global High Yield Bond Portfolio (Continued)

Schedule of Investments (US Dollars)

June 30, 2015

### Financial Derivative Instruments (December 31, 2014: (0.27)%)

#### Traded Forward Contracts - Open Positions<sup>2</sup> (December 31, 2014: (0.27)%)

<i>Maturity Date</i>	<i>Amount Bought</i>	<i>Amount Sold</i>	<i>Counterparty</i>	<i>Unrealised Appreciation/ (Depreciation) USD</i>	<i>% Net Assets</i>
31/07/2015 <sup>(H)</sup>	EUR 610,000	USD 682,500	Bank of Montreal	\$ (2,584)	(0.00) %
31/07/2015 <sup>(H)</sup>	USD 549,373	CAD 680,000	Bank of Montreal	4,905	0.00
31/07/2015 <sup>(H)</sup>	USD 3,066,184	GBP 1,950,000	Bank of Montreal	20	0.00
31/07/2015 <sup>(H)</sup>	EUR 19,470,000	USD 21,836,345	Citibank	(134,757)	(0.07)
31/07/2015 <sup>(H)</sup>	USD 16,329,593	EUR 14,560,000	Citibank	100,775	0.05
31/07/2015 <sup>(H)</sup>	GBP 58,857,000	USD 92,504,429	HSBC	41,826	0.02
31/07/2015 <sup>(H)</sup>	USD 1,045,168	GBP 665,000	HSBC	(473)	(0.00)
31/07/2015	CAD 1,301,000	USD 1,051,080	Bank of Montreal	(9,385)	(0.00)
31/07/2015	USD 738,442	EUR 660,000	Bank of Montreal	2,795	0.00
31/07/2015	EUR 929,000	USD 1,041,909	Citibank	(6,430)	(0.00)
31/07/2015	GBP 2,967,000	USD 4,663,178	HSBC	2,108	0.00
31/07/2015	USD 339,201	EUR 304,000	Morgan Stanley	357	0.00
31/07/2015	USD 112,194	EUR 100,000	Toronto Dominion Bank	733	0.00
Unrealised gain on forward foreign currency exchange contracts				\$ 153,519	0.07 %
Unrealised loss on forward foreign currency exchange contracts				(153,629)	(0.07)
<b>Total Traded Forward Contracts - Open Positions</b>				<b>\$ (110)</b>	<b>(0.00) %</b>
<b>Net Liquid Assets</b>					
Cash and Collateral <sup>3</sup>				\$ 156,357	0.08 %
<b>Other Net Assets/(Liabilities)</b>				<b>\$ 2,093,129</b>	<b>1.01 %</b>
<b>Total Net Assets of Portfolio</b>				<b>\$ 207,045,851</b>	<b>100.00 %</b>

<sup>1</sup> Repurchase agreement with State Street Corporation dated 30/06/2015 at 0.000% to be repurchased at \$1,667,000 on 01/07/2015 collateralised by 2,225,000 Fannie Mae Remics, 2.500%, 25/12/2042 with a market value of \$1,702,311.

<sup>2</sup> Over the counter (OTC) financial derivative instruments.

<sup>3</sup> All cash holdings are held with State Street Bank and Trust Company.

<sup>(H)</sup> These forward foreign exchange contracts are in respect of hedges relating to Hedged Share Classes.

#### Classifications

#### % of Total Current Assets<sup>4</sup>

Transferable securities and money market instruments admitted to an official stock exchange listing or traded on a regulated market	95.28
Transferable securities other than those admitted to an official stock exchange listing or traded on a regulated market	2.20
Short Term Securities	0.80
OTC financial derivative instruments	0.07
Other Assets	1.65
	<u>100.00</u>

<sup>4</sup> Analysis of Total Current Assets rather than Net Assets is required under the UCITS Notice 8.5 Appendix B.

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

# Wellington Management Portfolios (Dublin) plc

## Global High Yield Bond Portfolio (Continued)

Schedule of Portfolio Changes for the Period Ended  
June 30, 2015

### Largest Purchases

\$	4,475,000	Calpine Corporation, 5.500%, 01/02/2024
	2,700,000	Micron Technology Incorporated, 5.250%, 01/08/2023
	2,332,430	T-Mobile USA Incorporated, 6.731%, 28/04/2022
	2,288,693	Zayo Gropu LLC, 6.000%, 01/04/2023
	2,283,638	Cinemark USA Incorporated, 4.875%, 01/06/2023
	2,217,707	Vougeot Bidco Plc, 7.875%, 15/07/2020
	2,201,475	Energy Transfer Equity LP, 5.500%, 01/06/2027
	1,808,923	IMS Health Incorporated, 4.125%, 01/04/2023
	1,778,225	Tembec Industries Incorporated, 9.000%, 15/12/2019
	1,684,925	Gazprom OAO Via Gaz Capital SA, 4.950%, 19/07/2022
	1,640,450	UPCB Finance V Limited, 7.250%, 15/11/2021
	1,595,823	New Look Secured Issuer Plc, 6.500%, 01/07/2022
	1,587,750	HCA Holdings Incorporated, 6.250%, 15/02/2021
	1,518,900	TEGNA Incorporated, 4.875%, 15/09/2021
	1,511,018	Cemex SAB de CV, 7.250%, 15/01/2021
	1,504,781	Sterigenics-Nordion Holdings LLC, 6.500%, 15/05/2023
	1,492,008	VTB Bank OJSC Via VTB Capital SA, 6.875%, 29/05/2018
	1,436,108	Level 3 Financing Incorporated, 6.125%, 15/01/2021
	1,398,187	INEOS Group Holdings SA, 5.750%, 15/02/2019
	1,383,187	Valeant Pharmaceuticals International Incorporated, 4.500%, 15/05/2023
	68,098,451	Other Purchases

<b>\$ 106,937,679</b>	<b>Total Purchases</b>
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### Largest Sales

\$	4,469,488	Calpine Corporation, 5.500%, 01/02/2024
	3,031,688	UPCB Finance V Limited, 7.250%, 15/11/2021
	2,993,895	International Lease Finance Corporation, 6.250%, 15/05/2019
	2,729,744	Micron Technology Incorporated, 5.250%, 01/08/2023
	2,434,354	Salix Pharmaceuticals Limited, 6.500%, 15/01/2021
	2,358,312	Cinemark USA Incorporated, 4.875%, 01/06/2023
	2,116,660	Activision Blizzard Incorporated, 5.625%, 15/09/2021
	2,018,938	Provident Funding Associates LP, 6.750%, 15/06/2021
	1,985,405	Freescall Semiconductor Incorporated, 6.000%, 15/01/2022
	1,930,934	Intelsat Jackson Holdings SA, 6.625%, 15/12/2022
	1,847,331	Lennar Corporation, 4.750%, 15/11/2022
	1,843,331	Societe Generale SA, 6.750%, 31/12/2049
	1,814,107	Banco Bilbao Vizcaya Argentaria SA, 7.000%, 31/12/2049
	1,797,111	Windstream Services LLC, 7.875%, 01/11/2017
	1,759,519	Sprint Corporation, 7.250%, 15/09/2021
	1,693,726	Intelsat Luxembourg SA, 7.750%, 01/06/2021
	1,688,680	Cemex SAB de CV, 7.250%, 15/01/2021
	1,563,857	T-Mobile USA Incorporated, 6.731%, 28/04/2022
	1,562,339	HCA Holdings Incorporated, 6.250%, 15/02/2021
	1,503,847	Biomet Incorporated, 6.500%, 01/08/2020
	83,938,130	Other Sales

<b>\$ 127,081,396</b>	<b>Total Sales</b>
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The accompanying notes form an integral part of these financial statements.



## Multi-Asset Absolute Return Portfolio

### Investment Manager's Report

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#### Investment Objective and Policies

The investment objective of the Portfolio is to seek to generate absolute returns and systematically manage downside risk through investing on a long and/or short basis, as further detailed below, in a broad range of asset classes and geographies.

The Investment Manager may cause the Portfolio to invest, directly or through Financial Derivative Instruments ("FDIs"), in the following instruments in pursuit of the Portfolio's investment objective: equity securities or other securities with equity characteristics, including preferred stocks, warrants on equities, investments in Real Estate investment Trusts ("REITs") and depository receipts for such securities (ADRs traded in the United States markets and GDRs traded in other world markets), issued by companies worldwide; securities issued by developed and emerging market issuers and securities of issuers that, while not located in an emerging market, conduct substantial business in emerging markets as determined by the Investment Manager, including (i) companies which have substantial assets in emerging markets; or (ii) companies which derive a substantial portion of their total revenues from either goods and services produced in, or sales made in, emerging markets; investment grade and high yield i.e. below investment grade) fixed or floating rate debt securities (for example, bonds) issued by government, agency, supranational or corporate issuers with no sectoral, geographic or industry focus; mortgage-backed securities (including "to-be-announced" (TBA) securities; hybrid securities such as convertible bonds, contingent capital securities (which may be automatically written down upon the occurrence of a specific event) and contingent convertible securities (which may be automatically converted into an equity security upon the occurrence of a particular event), sukuk (financial instruments with cash flows similar to conventional bonds that are structured to comply with Islamic law; commercial mortgage-backed securities and asset-backed securities which qualify as Transferable Securities; REIT debt securities; credit-linked securities (such as credit linked notes); Structured Notes, which give exposure to underlying assets such as fixed income securities, equity prices, and UCITS eligible exchange traded commodities and exchange traded notes which give exposure to commodity, equity and fixed income indices on an unleveraged basis; capital securities (securities that combine the features of corporate bonds and preferred stock) that pay a coupon and include a final maturity; loan participation securities that qualify as an eligible investment by the Portfolio (including, but not limited to, trade finance loan participations); interests in master limited partnerships, securities issued pursuant to Rule 144A and/or Regulation S securities (Regulation S securities are those offered outside the United States without registration under the United States Securities Act of 1933 (as amended); bank loan assignments that qualify as Money Market Instruments; cash and cash equivalents. There will be no limitations on the credit quality of individual securities in the Portfolio and the Portfolio will invest in securities denominated in multiple currencies. As a result of investments in high yield or sub-investment grade bonds, the Portfolio's weighted average credit quality may be below investment grade. The Investment Manager may engage in currency hedging strategies to protect or enhance the value of the Portfolio holdings.

The Portfolio may gain exposure to the performance of commodities indirectly using swaps and options. These swaps and options may reference UCITS eligible commodity assets comprising UCITS eligible exchange traded commodities or notes and UCITS eligible commodities indices. In addition, the Portfolio may invest in exchange-traded securities and both UCITS and non-UCITS exchange traded funds. Such exchange-traded securities may include debt instruments issued by financial institutions such as notes, certificates, and UCITS eligible exchange traded commodities that may reference and therefore be used to gain indirect exposure to the performance of commodities or commodity indices. Furthermore, such non-UCITS exchange traded funds may reference and therefore be used to gain indirect exposure to the performance of commodities or commodity indices. Such exchange-traded securities and non-UCITS exchange traded funds will be listed and/or traded on the markets and exchanges as set out in the Prospectus. Furthermore, any commodity indices utilised by the Portfolio shall be in compliance with the requirements and cleared by the Central Bank.

The Portfolio may make investments in securities traded on Russian markets and may invest more than 20% of its Net Asset Value in emerging markets. In addition, the Portfolio may invest in excess of 30% of its Net Asset Value in below investment grade securities. As a result of the foregoing, an investment in the Portfolio should not constitute a substantial proportion of an investment portfolio and may not be appropriate for all investors.

*Multi-Asset Absolute Return Portfolio (Continued)*

Investment Manager's Report

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The Portfolio may invest in collective investment schemes and in exchange traded funds that provide exposure to the types of securities listed above and which constitute an eligible investment for the Portfolio. Such exchange traded funds will be listed and/or traded and regulated as UCITS or as non-UCITS exchange traded funds.

As set out above, the Portfolio may invest in FDIs in order to achieve the investment objective. Such FDIs may include options, futures, swaps, forwards, warrants and convertible securities. FDIs may also be used for efficient portfolio management or for hedging purposes in order to hedge against, among other risks, exchange rate risk, interest rate risk, market risk and credit risk associated with investments in the Portfolio.

The Portfolio may buy and sell exchange-traded and over-the-counter FDIs, including (but not limited to) futures (including interest rate, index (including credit index) and currency futures); swaps (including currency, interest rate, total return and credit default swaps under which the Portfolio may exchange one stream of cash flows or other asset attributes for another, such as paying the total return of one equity index and receiving the total return of another equity index); warrants; options (including currency and bond options); deliverable and non-deliverable forward contracts and "to-be-announced" (TBA) securities.

In allocating and managing risk within the Portfolio, the Investment Manager will review relevant historical data that demonstrates how markets and sources of positive risk-adjusted returns ("alpha") have behaved in the past. The Investment Manager will also consider market analysis and predictions regarding future economic environments and how markets and alpha sources are likely to behave based on these predictions. Based on the results of the foregoing, the Investment Manager will allocate the Net Asset Value of the Portfolio among the various asset classes and instruments listed above, investing either directly in those instruments or using FDIs to gain the desired exposures.

Furthermore, the Investment Manager will decide whether to take long exposure or short exposure to the relevant instrument or security, and any short exposure will be achieved indirectly through FDIs. The percentage of the net asset of the Portfolio that will be invested in each of the above-listed asset classes, as well as the decision to invest on a long, short, direct and/or indirect basis in such asset classes, will depend on the global economic and prevailing market conditions in the relevant markets. In addition, the following key principles will be taken into account by the Investment Manager when deciding to take long exposure or short exposure to the relevant instrument or security within the Portfolio:

- **Capital Preservation.** In order to manage downside risks, the Investment Manager will seek to diversify the Portfolio's sources of alpha, maintain Portfolio liquidity, and limit the Portfolio's volatility and systematic market risks. The Investment Manager will seek to manage the Portfolio's market exposure to an overall volatility range of 4-7% and in so doing, exposure to each asset class will be systematically reduced as the volatility of the asset class rises. Since losses tend to occur when volatility levels rise, this process should reduce the likelihood of losses in many instances. In addition, the Investment Manager may opportunistically use FDIs (e.g., options) to protect the Portfolio's exposures from adverse movements in markets or interest rates.
- **Diversification.** In managing the Portfolio, the Investment Manager will seek consistent diversification (including investment horizon and asset class), and will seek to do so within an overall targeted volatility range of 4-7%, although the Portfolio's actual volatility may fall outside this range.
- **Capital Growth.** The Investment Manager will use a combination of diversified market exposures across the various asset classes in pursuit of the Portfolio's objective. Each market exposure tends to produce an attractive return and volatility profile in a distinct economic environment, so holding diversified market exposures should allow the Portfolio to consistently seek capital growth as economic environments change.

As set out above, the Portfolio seeks to provide investors with absolute returns and in so doing may use FDIs to gain "short" exposure to particular asset classes. The result of this investment approach is that the Portfolio may be leveraged through the use of FDIs.

The Net Asset Value of the Portfolio is expected to have a high volatility from time to time.

## Multi-Asset Absolute Return Portfolio (Continued)

## Investment Manager's Report

## Performance

The Multi-Asset Absolute Return Portfolio launched on November 28, 2012. The table below details the performance of all funded Share Classes within the Portfolio.

Share Class <sup>1</sup>	Total Returns (%)						Inception date
	Periods Ended June 30, 2015						
	6 Mths	1 Year	3 Years	5 Years	10 Years	Since Inception	
Sterling S (Hedged)	(0.09%)	(0.36%)	N/A	N/A	N/A	4.04%	November 28, 2012
BofA Merrill Lynch 3-Month UK LIBOR	0.28%	0.56%	0.58%	0.69%	2.47%	0.53%	
US Dollar T	0.19%	0.09%	N/A	N/A	N/A	3.84%	September 4, 2013
BofA Merrill Lynch 3-Month US LIBOR	0.13%	0.24%	0.29%	0.33%	1.89%	0.25%	
US Dollar D	(0.50%)	N/A	N/A	N/A	N/A	(0.60%)	August 13, 2014
BofA Merrill Lynch 3-Month US LIBOR	0.13%	0.24%	0.29%	0.33%	1.89%	0.22%	
US Dollar N	(0.20%)	N/A	N/A	N/A	N/A	0.00%	August 13, 2014
BofA Merrill Lynch 3-Month US LIBOR	0.13%	0.24%	0.29%	0.33%	1.89%	0.22%	
US Dollar S	(0.20%)	N/A	N/A	N/A	N/A	(0.30%)	September 9, 2014
BofA Merrill Lynch 3-Month US LIBOR	0.13%	0.24%	0.29%	0.33%	1.89%	0.20%	

<sup>1</sup> All Classes are Accumulating and Unhedged unless otherwise noted.

Portfolio returns are net of fees and expenses.

Returns for periods greater than one year are annualised.

Past Performance is no indication of current or future Performance.

Share Class <sup>1</sup>	As at June 30, 2015		As at December 31, 2014		As at June 30, 2014	
	Net Asset Value	NAV per Share	Net Asset Value	NAV per Share	Net Asset Value	NAV per Share
US Dollar D	24,838	9.94	24,981	9.99	-	-
US Dollar N	24,991	10.00	25,048	10.02	-	-
US Dollar S	6,875,830	9.97	1,816,180	9.99	-	-
US Dollar T	9,659,059	10.71	4,609,038	10.69	4,613,747	10.70
Sterling S (Hedged)	20,648,752	11.08	19,479,048	11.09	19,535,162	11.12

<sup>1</sup> All Classes are Accumulating and Unhedged unless otherwise noted.

The launch price of the Share Class was US Dollar = USD 10.00; Sterling = GBP 10.00.

Wellington Management Company, LLP  
July 17, 2015

# Wellington Management Portfolios (Dublin) plc

## Multi-Asset Absolute Return Portfolio (Continued)

### Statement of Financial Position as at June 30, 2015

	June 30, 2015 US Dollars	December 31, 2014* US Dollars	January 1, 2014* US Dollars
<b>Assets</b>			
<b>Current Assets</b>			
Financial assets at fair value through profit or loss:			
Transferable securities at fair value	\$ 44,560,838	\$ 32,729,778	\$ 34,280,295
Collective investment schemes	1,020,889	678,444	-
Bank loan participations	-	-	-
Financial derivative instruments	2,057,442	2,190,820	2,210,351
Cash at bank	28,066	252,096	454,004
Cash held with brokers and counterparties for open financial derivative instruments	2,917,239	1,628,194	630,718
Cash received as collateral	-	5,000	255,000
Debtors – amounts falling due within one year			
Interest income receivable	-	-	222,433
Bank loan income receivable	-	-	-
Dividends receivable	92,135	23,538	19,304
Receivable for shares issued	-	67,636	-
Sales awaiting settlement	7,753,623	1,067,757	184,001
Other debtors	726,198	515,864	10,522
<b>Total Assets</b>	<b>\$ 59,156,430</b>	<b>\$ 39,159,127</b>	<b>\$ 38,266,628</b>
<b>Liabilities</b>			
<b>Current Liabilities</b>			
Financial liabilities at fair value through profit or loss:			
Financial derivative instruments	\$ (1,256,229)	\$ (1,571,310)	\$ (1,920,728)
Creditors – amounts falling due within one year			
Cash due to brokers and counterparties for open financial derivative instruments	-	-	-
Collateral due to counterparties	-	(5,000)	(255,000)
Payable for shares redeemed	-	-	-
Purchases awaiting settlement	(8,683,544)	(536,780)	(297,138)
Expenses payable	(146,679)	(192,706)	(105,429)
Bank overdraft	-	-	-
Distribution payable	-	-	-
Withholding and capital gains tax payable	(10,960)	(5,382)	(3,777)
Other payables	-	-	-
<b>Total Liabilities</b>	<b>\$ (10,097,412)</b>	<b>\$ (2,311,178)</b>	<b>\$ (2,582,072)</b>
<b>Net Assets Attributable to Holders of Redeemable Participating Shares (at last traded market prices)</b>	<b>\$ 49,059,018</b>	<b>\$ 36,847,949</b>	<b>\$ 35,684,556</b>

\*Prior year balances have been restated to show the impact of the adoption of IFRS 13, "Fair Value measurement" (see Note 1).

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

# Wellington Management Portfolios (Dublin) plc

## Multi-Asset Absolute Return Portfolio (Continued)

### Statement of Comprehensive Income for the Period Ended June 30, 2015

	Notes	Period ended June 30, 2015 US Dollars	Period ended June 30, 2014* US Dollars
<b>Income</b>			
Interest income		\$ -	\$ -
Dividend income		412,235	419,195
Bank loan participation income		-	-
Other income		18,209	17,677
Net changes in fair value on financial assets at fair value through profit or loss	3	1,211	2,079,913
<b>Total Investment Income/(Expense)</b>		<b>\$ 431,655</b>	<b>\$ 2,516,785</b>
<b>Expenses</b>			
Management fees	6	\$ (121,929)	\$ (111,019)
Administration fees		(20,580)	(12,594)
Custodian fees		(136,201)	(297,361)
Directors' fees		(1,654)	(1,984)
Professional fees		(23,780)	(34,860)
Other fees		(49,414)	(33,574)
Expense reimbursement	6	198,713	351,497
<b>Total Operating Expenses</b>		<b>\$ (154,845)</b>	<b>\$ (139,895)</b>
<b>Operating Profit/(Loss)</b>		<b>\$ 276,810</b>	<b>\$ 2,376,890</b>
<b>Finance Costs</b>			
Distributions to holders of Redeemable Participating Shares		\$ -	\$ -
<b>Total Finance Costs</b>		<b>\$ -</b>	<b>\$ -</b>
<b>Profit/(Loss) for the Period Before Tax</b>		<b>\$ 276,810</b>	<b>\$ 2,376,890</b>
Withholding tax		\$ (53,718)	\$ (49,457)
Capital Gains Tax		-	-
<b>Profit/(Loss) for the Period After Tax</b>		<b>\$ 223,092</b>	<b>\$ 2,327,433</b>
<b>Increase/(Decrease) in Net Assets Attributable to Holders of Redeemable Participating Shares</b>		<b>\$ 223,092</b>	<b>\$ 2,327,433</b>

\*Prior period balances have been restated to show the impact of the adoption of IFRS 13, "Fair Value measurement" (see Note 1).

There are no recognised gains or losses arising in the period other than the increase/decrease in net assets attributable to holders of redeemable participating shares of each Portfolio.  
In arriving at the results for the period, all amounts above relate to continuing operations.

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

*Wellington Management Portfolios (Dublin) plc*

*Multi-Asset Absolute Return Portfolio (Continued)*

Statement of Changes in Net Assets  
Attributable to Holders of Redeemable Participating Shares  
for the Period Ended June 30, 2015

	<i>Period ended June 30, 2015 US Dollars</i>	<i>Period ended June 30, 2014 US Dollars</i>
Net assets attributable to holders of redeemable participating shares at the beginning of the period	\$ 36,847,949	\$ 35,684,556
Increase/(Decrease) in net assets attributable to holders of redeemable participating shares from statement of comprehensive income	\$ 223,092	\$ 2,327,433
<b>Share Transactions</b>		
Proceeds from redeemable participating shares issued	\$ 12,224,233	\$ 3,948
Cost of redeemable participating shares redeemed	(236,256)	-
<b>Increase/(Decrease) in Net Assets Resulting from Redeemable Participating Share Transactions</b>	<b>\$ 11,987,977</b>	<b>\$ 3,948</b>
<b>Increase/(Decrease) in Net Assets Attributable to Holders of Redeemable Participating Shares</b>	<b>\$ 12,211,069</b>	<b>\$ 2,331,381</b>
<b>Net Assets Attributable to Holders of Redeemable Participating Shares at the End of the Period</b>	<b>\$ 49,059,018</b>	<b>\$ 38,015,937</b>

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

# Wellington Management Portfolios (Dublin) plc

## Multi-Asset Absolute Return Portfolio (Continued)

### Statement of Cash Flow for the Period Ended June 30, 2015

	June 30, 2015 US Dollars	June 30, 2014 US Dollars
<b>Operating activities</b>		
Increase/(decrease) in net assets attributable to holders of redeemable participating shares	\$ 223,092	\$ 2,327,433
Distributions to holders of Redeemable Participating Shares	-	-
Total comprehensive income/(expense) attributable to holders of redeemable shares before distributions	<b>\$ 223,092</b>	<b>\$ 2,327,433</b>
<b>Adjustments for:</b>		
Movement in margin cash	\$ (1,289,045)	\$ (3,281,672)
Movement in financial assets at fair value through profit or loss	(10,712,607)	(44,479)
Unrealised movement on derivative assets and liabilities	(181,703)	451,816
Unrealised movement on foreign exchange	213,966	337,054
<b>Operating cash flows before movements in working capital</b>	<b>\$ (11,746,297)</b>	<b>\$ (209,848)</b>
Movement in receivables	\$ (278,931)	\$ (149,056)
Movement in payables	(40,449)	166,416
<b>Cash inflow/(outflow) from operations</b>	<b>\$ (319,380)</b>	<b>\$ 17,360</b>
<b>Net cash inflow/(outflow) from operating activities</b>	<b>\$ (12,065,677)</b>	<b>\$ (192,488)</b>
<b>Financing activities</b>		
Proceeds from subscriptions	\$ 12,291,869	\$ 3,948
Payment of redemptions	(236,256)	-
Distributions paid to shareholders	-	-
<b>Net cash generated from/(used in) financing activities</b>	<b>\$ 12,055,613</b>	<b>\$ 3,948</b>
<b>Net increase/(decrease) in cash and cash equivalents</b>	<b>\$ (10,064)</b>	<b>\$ (188,540)</b>
Cash at bank at the start of the period	\$ 252,096	\$ 454,004
Unrealised movement on foreign exchange	(213,966)	(337,054)
<b>Cash at bank at the end of the period</b>	<b>\$ 28,066</b>	<b>\$ (71,590)</b>

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

# Wellington Management Portfolios (Dublin) plc

## Multi-Asset Absolute Return Portfolio (Continued)

Schedule of Investments (US Dollars)

June 30, 2015

<i>Holding/ Nominal</i>	<i>Investment</i>	<i>Fair Value</i>	<i>% Net Assets</i>
<b>Transferable Securities (December 31, 2014: 88.82%)</b>			
<b>Consumer Discretionary (December 31, 2014: 8.96%)</b>			
26,853	361 Degrees International Limited	\$ 8,798	0.02 %
19,250	Ability Enterprise Company Limited	10,357	0.02
3,031	Altek Corporation	2,770	0.01
1,035	Amazon.com Incorporated	449,283	0.92
2,609	ANTA Sports Products Limited	6,361	0.01
192	Aoyama Trading Company Limited	7,767	0.02
2,686	Apollo Tyres Limited	7,171	0.01
2,941	Asics Corporation	76,070	0.16
1,100	Bandai Namco Holdings Incorporated	21,287	0.04
163	Bed Bath & Beyond Incorporated	11,244	0.02
15,337	Belle International Holdings Limited	17,607	0.04
18,937	Berjaya Auto Sdn Bhd	13,552	0.03
118	Best Buy Company Incorporated	3,848	0.01
831	Bharat Forge Limited	13,806	0.03
293	Big Lots Incorporated	13,182	0.03
9,800	Brilliance China Automotive Holdings Limited	15,296	0.03
882	Canon Marketing Japan Incorporated	15,014	0.03
412	Cashbuild	10,217	0.02
18,018	CECEP COSTIN New Materials Group Limited	11,016	0.02
725	Chico's FAS Incorporated	12,057	0.02
9,954	China Maple Leaf Educational Systems Limited	3,082	0.01
19,370	China Travel International Investment Hong Kong Limited	8,520	0.02
33	Chipotle Mexican Grill Incorporated	19,965	0.04
1,201	Cie Financiere Richemont SA	97,733	0.20
85	CJ E&M Corporation	5,967	0.01
110	Coach Incorporated	3,807	0.01
8,486	Compass Group Plc	140,533	0.29
21	Coway Company Limited	1,721	0.00
190	Cub Elecparts Incorporated	2,383	0.00
3,252	CVC Brasil Operadora e Agencia de Viagens SA	19,681	0.04
2,443	CyberAgent Incorporated	115,996	0.24
2,494	Cyrela Brazil Realty SA Empreendimentos e Participacoes	7,948	0.02
2,604	Daihatsu Motor Company Limited	37,092	0.08
196	Darden Restaurants Incorporated	13,932	0.03
682	Delphi Automotive Plc	58,031	0.12
943	Descente Limited	14,157	0.03
6,516	Dish TV India Limited	10,841	0.02
1,233	Dogus Otomotiv Servis ve Ticaret AS	7,226	0.01
80	Domino's Pizza Incorporated	9,072	0.02
24,742	Dongfeng Motor Group Company Limited	33,127	0.07
53	DSW Incorporated	1,769	0.00
670	DY Corporation	3,790	0.01
857	Echo Entertainment Group Limited	2,872	0.01
1,238	Expedia Incorporated	135,375	0.28
615	Ez Tec Empreendimentos e Participacoes SA	2,867	0.01
14,910	Fairfax Media Limited	9,340	0.02
24	Fast Retailing Company Limited	10,897	0.02
324	FF Group	9,097	0.02
287	Foot Locker Incorporated	19,232	0.04
600	Foschini Group Limited	7,860	0.02
5,208	Fuguiniao Company Limited	9,647	0.02
95	Fuji Heavy Industries Limited	3,500	0.01
377	Galaxy Entertainment Group Limited	1,498	0.00
934	Gap Incorporated	35,651	0.07
113,820	Geely Automobile Holdings Limited	60,929	0.12
131	Global & Yuasa Battery Company Limited	4,492	0.01
694	Golfzon Company Limited	8,182	0.02
2,675	GoPro Incorporated	141,026	0.29

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



# Wellington Management Portfolios (Dublin) plc

## Multi-Asset Absolute Return Portfolio (Continued)

Schedule of Investments (US Dollars)

June 30, 2015

<i>Holding/ Nominal</i>	<i>Investment</i>		<i>Fair Value</i>	<i>% Net Assets</i>
<b>Consumer Discretionary (December 31, 2014: 8.96%) (Continued)</b>				
4,084	Great Wall Motor Company Limited	\$	20,012	0.04 %
94	GS Home Shopping Incorporated		17,688	0.04
729	Haier Electronics Group Company Limited		1,961	0.00
149	Halla Holdings Corporation		6,933	0.01
47	Halla Visteon Climate Control Corporation		1,624	0.00
117	Hana Tour Service Incorporated		13,374	0.03
252	Hankook Tire Company Limited		9,489	0.02
1,566	Harvey Norman Holdings Limited		5,428	0.01
783	Heiwa Corporation		15,600	0.03
73,795	Hengdeli Holdings Limited		14,849	0.03
662	Home Depot Incorporated		73,568	0.15
21,302	HOSA International Limited		10,744	0.02
5,914	Hota Industrial Manufacturing Company Limited		19,014	0.04
2,721	Hu Lane Associate Inc		12,170	0.02
103	Hugo Boss AG		11,505	0.02
22	Hyundai Department Store Company Limited		2,899	0.01
474	Hyundai Home Shopping Network Corporation		52,055	0.11
3,478	Hyundai Hy Communications & Networks Company Limited		13,688	0.03
142	Hyundai Mobis Company Limited		26,988	0.06
187	Hyundai Motor Company		22,800	0.05
1,310	Imax Corporation		52,754	0.11
1,207	Inchcape Plc		15,395	0.03
2,403	Isetan Mitsukoshi Holdings Limited		42,968	0.09
1,304	Isuzu Motors Limited		17,131	0.03
147	J Front Retailing Company Limited		2,768	0.01
56	Jardine Cycle & Carriage Limited		1,377	0.00
6	Jardine Cycle & Carriage Limited (Rights)		25	0.00
3,290	Jollibee Foods Corporation		14,396	0.03
718	K's Holdings Corporation		25,877	0.05
1,136	Kangwon Land Incorporated		37,682	0.08
1,584	Kia Motors Corporation		64,328	0.13
11,365	Kinpo Electronics		4,218	0.01
435	Kitex Garments Limited		6,804	0.01
630	Kohl's Corporation		39,444	0.08
639	Koito Manufacturing Company Limited		24,935	0.05
146	L Brands Incorporated		12,517	0.03
916	Lewis Group Limited		7,440	0.02
615	LF Corporation		16,706	0.03
36	LOTTE Himart Company Limited		2,443	0.00
755	Lowe's Companies Incorporated		50,562	0.10
86	Lululemon Athletica Incorporated		5,616	0.01
109	Macy's Incorporated		7,354	0.01
3,584	Makalot Industrial Company Limited		30,840	0.06
88,335	Maoye International Holdings Limited		20,396	0.04
2,410	Mazda Motor Corporation		47,229	0.10
5,000	MBM Resources BHD		4,612	0.01
121,300	Media Nusantara Citra Tbk PT		17,650	0.04
182	MegaStudy Company Limited		6,306	0.01
116	Michael Kors Holdings Limited		4,882	0.01
3,066	Mitsubishi Motors Corporation		26,109	0.05
1,121	Mr Price Group Limited		23,135	0.05
8,223	MRV Engenharia e Participacoes SA		20,674	0.04
144	Naspers Limited		22,482	0.05
84	Netflix Incorporated		55,183	0.11
6,209	New Oriental Education & Technology Group Incorporated		152,245	0.31
243	News Corporation		3,545	0.01
1,203	NGK Spark Plug Company Limited		33,377	0.07
1,238	Nikon Corporation		14,326	0.03
4,130	Nippon Television Holdings Incorporated		73,072	0.15

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

# Wellington Management Portfolios (Dublin) plc

## Multi-Asset Absolute Return Portfolio (Continued)

Schedule of Investments (US Dollars)

June 30, 2015

<i>Holding/ Nominal</i>	<i>Investment</i>	<i>Fair Value</i>	<i>% Net Assets</i>
<b>Consumer Discretionary (December 31, 2014: 8.96%) (Continued)</b>			
31	Nitori Holdings Company Limited	\$ 2,528	0.01 %
12	Page Industries Limited	2,836	0.01
3,715	Panasonic Corporation	51,050	0.10
636	Pandora A/S	68,299	0.14
31,637	Peak Sport Products Company Limited	7,754	0.02
1,850	Persimmon Plc	57,463	0.12
40	Polaris Industries Incorporated	5,924	0.01
5,108	Pou Chen Corporation	7,284	0.01
1,627	ProSiebenSat.1 Media SE	80,307	0.16
35,689	Qingling Motors Company Limited	12,061	0.02
4,452	Rakuten Incorporated	71,947	0.15
451	RELX NV	10,691	0.02
13,029	Ripley Corp SA	5,399	0.01
1,842	Ruentex Industries Limited	4,215	0.01
100	Ryohin Keikaku Company Limited	19,401	0.04
93	S&T Motiv Co Limited	5,544	0.01
1,387	Salvatore Ferragamo SpA	41,633	0.08
13,450	Sands China Limited	45,108	0.09
129	Sega Sammy Holdings Incorporated	1,687	0.00
920	Sharp Corporation	1,120	0.00
3,351	Shenzhou International Group Holdings Limited	16,252	0.03
1,584	Shimachu Company Limited	45,695	0.09
355	Shimano Incorporated	48,449	0.10
12,822	SJM Holdings Limited	13,843	0.03
3,884	SKY Perfect JSAT Holdings Incorporated	20,854	0.04
30,255	Skyworth Digital Holdings Limited	26,928	0.05
1,108	SL Corporation	17,780	0.04
1,659	Smiles SA	28,140	0.06
3,006	Sony Corporation	85,035	0.17
2,424	SSP Group Plc	10,933	0.02
434	Stanley Electric Company Limited	9,051	0.02
68	Starz	3,041	0.01
2,280	Sumitomo Electric Industries Limited	35,346	0.07
1,161	Super Group Limited	3,016	0.01
1,693	SuperGroup Plc	32,723	0.07
56	Suzuki Motor Corporation	1,892	0.00
138	Symphony Limited	4,631	0.01
5,208	Taiwan Paiho Limited	14,685	0.03
392	Takata Corporation	4,270	0.01
454	Tata Motors Limited	15,649	0.03
551	Techtronic Industries Company Limited	1,812	0.00
490	Tesla Motors Incorporated	131,447	0.27
6,402	Texhong Textile Group Limited	5,781	0.01
9,353	Tianneng Power International Limited	4,476	0.01
51,944	Time Watch Investments Limited	8,710	0.02
370	Tokyo Broadcasting System Holdings Incorporated	5,113	0.01
1,180	Toyo Tire & Rubber Company Limited	24,957	0.05
975	Toyota Industries Corporation	55,616	0.11
248	Truworths International Limited	1,751	0.00
868	Tung Thih Electronic Company Limited	4,923	0.01
13	Ulta Salon Cosmetics & Fragrance Incorporated	2,008	0.00
1,235	Via Varejo SA	4,465	0.01
287	Vipshop Holdings Limited	6,386	0.01
1,811	Vivendi SA	45,653	0.09
12,001	Weiqiao Textile Company	8,421	0.02
50,658	Welling Holding Limited	10,912	0.02
2,250	WH Smith Plc	54,069	0.11
204	Whitbread Plc	15,868	0.03
100,151	Xingda International Holdings Limited	29,067	0.06

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

# Wellington Management Portfolios (Dublin) plc

## Multi-Asset Absolute Return Portfolio (Continued)

Schedule of Investments (US Dollars)

June 30, 2015

<i>Holding/ Nominal</i>	<i>Investment</i>		<i>Fair Value</i>	<i>% Net Assets</i>
<b>Consumer Discretionary (December 31, 2014: 8.96%) (Continued)</b>				
11,349	Xinhua Winshare Publishing and Media Company Limited	\$	13,497	0.03 %
77,200	Xinyi Glass Holdings Limited		41,425	0.08
767	Yamada Denki Company Limited		3,071	0.01
25	Youngone Holdings Company Limited		1,972	0.00
556	Yue Yuen Industrial Holdings Limited		1,854	0.00
2,749	Zeng Hsing Industrial Company Limited		14,211	0.03
263	zulily Incorporated		3,430	0.01
<b>Total Consumer Discretionary</b>		<b>\$</b>	<b>4,608,092</b>	<b>9.39 %</b>
<b>Consumer Staples (December 31, 2014: 4.67%)</b>				
158	Aeon Company Limited	\$	2,243	0.00 %
82	Al Meera Consumer Goods Company QSC		5,691	0.01
1,070	Altria Group Inc		52,334	0.11
80	Amorepacific Corporation		29,979	0.06
272	Amorepacific Group		45,600	0.09
909	Anheuser-Busch InBev NV		108,877	0.22
444	Archer-Daniels-Midland Company		21,410	0.04
830	Asahi Group Holdings Limited		26,403	0.05
7,377	Astra Agro Lestari Tbk PT		12,698	0.03
1,549	Astral Foods Limited		20,547	0.04
811	AVI Limited		5,449	0.01
1,691	Bajaj Corp Limited		11,547	0.02
123	BGF retail Company Limited		17,643	0.04
33,255	Booker Group Plc		88,073	0.18
557	Britannia Industries Limited		24,141	0.05
1,814	British American Tobacco Malaysia Bhd		29,809	0.06
4,212	British American Tobacco Plc		226,217	0.46
215	Bunge Limited		18,877	0.04
47	Calbee Incorporated		1,982	0.00
1,231	Carlsberg Brewery Malaysia Bhd		4,078	0.01
37,500	Charoen Pokphand Foods Plc		26,647	0.05
34,146	China Child Care Corporation Limited		5,946	0.01
4,500	China Mengniu Dairy Company Limited		22,406	0.05
4	Chocoladefabriken Lindt & Sprungli AG		21,161	0.04
59	CJ CheilJedang Corporation		23,326	0.05
3,797	Clicks Group Limited		28,154	0.06
4,085	Cloetta AB		12,357	0.03
2,810	Coca-Cola West Company Limited		50,751	0.10
7,377	Controladora Comercial Mexicana SAB de CV		23,155	0.05
6	Crown Confectionery Company Limited		3,443	0.01
964	CVS Health Corporation		101,104	0.21
64	Dae Han Flour Mills Company Limited		12,910	0.03
32	Dongwon F&B Company Limited		10,844	0.02
8	E-Mart Company Limited		1,657	0.00
174	Empire Company Limited		12,261	0.03
385	FamilyMart Company Limited		17,714	0.04
5,203	Golden Agri-Resources Limited		1,584	0.00
1,645	Grape King Bio Limited		10,503	0.02
3,444	Gruma SAB de CV		44,502	0.09
318	GS Retail Company Limited		13,314	0.03
1,539	Heineken NV		116,723	0.24
862	Imperial Tobacco Group Plc		41,578	0.09
7,091	Indofood Sukses Makmur Tbk PT		3,497	0.01
5,334	Industrias Bachoco SAB de CV		23,966	0.05
8,075	JBS SA		42,527	0.09
1,044	Kao Corporation		48,572	0.10
958	Kemel Holding SA		9,621	0.02
1,689	Kikkoman Corporation		52,796	0.11

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

# Wellington Management Portfolios (Dublin) plc

## Multi-Asset Absolute Return Portfolio (Continued)

Schedule of Investments (US Dollars)

June 30, 2015

<i>Holding/ Nominal</i>	<i>Investment</i>	<i>Fair Value</i>	<i>% Net Assets</i>
<b>Consumer Staples (December 31, 2014: 4.67%) (Continued)</b>			
122	Kirin Holdings Company Limited	\$ 1,681	0.00 %
1,247	Koninklijke Ahold NV	23,342	0.05
625	Kose Corporation	51,383	0.11
417	KT&G Corporation	35,477	0.07
628	L'Oreal SA	111,955	0.23
456	Lawson Incorporated	31,229	0.06
23	LG Household & Health Care Limited	15,959	0.03
122,104	Matahari Putra Prima Tbk PT	27,017	0.06
411	MEIJI Holdings Company Limited	53,069	0.11
75	Monster Beverage Corporation	10,051	0.02
86	NH Foods Limited	1,964	0.00
426	Nissin Foods Holdings Company Limited	18,695	0.04
868	Pernod Ricard SA	100,194	0.20
34	Philip Morris CR AS	14,620	0.03
2,295	Pick n Pay Holdings Limited	4,944	0.01
1,594	Pigeon Corporation	50,218	0.10
99	Pilgrim's Pride Corporation	2,274	0.01
1,183	Raia Drogasil SA	15,264	0.03
7,660	Real Nutriceutical Group Limited	2,292	0.01
1,615	Reckitt Benckiser Group Plc	139,390	0.28
606	Reynolds American Incorporated	45,244	0.09
491	Royal Unibrew A/S	16,779	0.03
261,080	Sawit Sumbermas Sarana Tbk PT	36,129	0.07
988	Seven & i Holdings Company Limited	42,470	0.09
1,632	SPAR Group Limited	25,501	0.05
58	Tiger Brands Limited	1,355	0.00
78	Toyo Suisan Kaisha Limited	2,846	0.01
7,354	Universal Robina Corporation	31,641	0.06
351	Viscofan SA	21,216	0.04
16,709	Wal-Mart de Mexico SAB de CV	40,882	0.08
582	Wal-Mart Stores Incorporated	41,281	0.08
849	Walgreens Boots Alliance Incorporated	71,690	0.15
830	Wesfarmers Limited	24,899	0.05
697	Wilmar International Limited	1,698	0.00
2,906	WM Morrison Supermarkets Plc	8,263	0.02
1,347	Woolworths Limited	27,912	0.06
9,930	Wumart Stores Incorporated	6,955	0.01
76	Yakult Honsha Company Limited	4,509	0.01
1,070	Yaoko Company Limited	49,755	0.10
<b>Total Consumer Staples</b>		<b>\$ 2,748,660</b>	<b>5.60 %</b>
<b>Energy (December 31, 2014: 1.31%)</b>			
141,950	Adaro Energy Tbk PT	\$ 8,092	0.02 %
180	Atwood Oceanics Incorporated	4,759	0.01
28,348	Bangchak Petroleum Pcl	29,376	0.06
1,818	Banpu Pcl	1,373	0.00
665	Bharat Petroleum Corporation Limited	9,170	0.02
4,117	Caim India Limited	11,702	0.02
1,389	Caltex Australia Limited	34,003	0.07
95	Cameron International Corporation	4,975	0.01
49,010	China Petroleum & Chemical Corporation	42,230	0.09
639	China Shenhua Energy Company Limited	1,457	0.00
27,261	CNOOC Limited	38,751	0.08
40,998	Dana Gas PJSC	5,135	0.01
323	Ecopetrol SA	4,283	0.01
1,495,411	Energi Mega Persada	6,281	0.01
555	FMC Technologies	23,027	0.05
11,981	Gazprom OAO (UK listing)	63,140	0.13

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

# Wellington Management Portfolios (Dublin) plc

## Multi-Asset Absolute Return Portfolio (Continued)

Schedule of Investments (US Dollars)

June 30, 2015

<i>Holding/ Nominal</i>	<i>Investment</i>		<i>Fair Value</i>	<i>% Net Assets</i>
<b>Energy (December 31, 2014: 1.31%) (Continued)</b>				
3,653	Gazprom OAO (US listing)	\$	18,813	0.04%
4,101	Inpex Corporation		46,635	0.10
2,049	Ipek Dogal Enerji Kaynaklari Arastirma Ve Uretim AS		2,210	0.00
155,903	IRPC Pcl		20,679	0.04
689	Japan Petroleum Exploration Company Limited		21,932	0.04
99	Lukoil OAO (UK listing)		4,356	0.01
238	Lukoil OAO (US listing)		10,689	0.02
180	Marathon Petroleum Corporation		9,416	0.02
307	Motor Oil Hellas Corinth Refineries SA		2,579	0.01
151	Neste OYJ		3,846	0.01
107	Oil States International Incorporated		3,984	0.01
5,177	Petronas Dagangan Bhd		28,238	0.06
1,923	Polski Koncern Naftowy Orlen SA		37,750	0.08
7,389	Polskie Gornictwo Naftowe i Gazownictwo SA		12,967	0.03
3,487	PTT Exploration & Production Pcl		11,253	0.02
686	PTT Pcl		7,291	0.02
3,594	Rosneft OAO		14,807	0.03
40	S-Oil Corporation		2,424	0.01
673	Sasol Limited		24,951	0.05
20	SK Innovation Company Limited		2,187	0.00
272	Surgutneftegas OAO (UK listing)		1,603	0.00
2,842	Surgutneftegas OAO (US listing)		16,739	0.03
348	Tatneft OAO		11,129	0.02
121	Tesoro Corporation		10,214	0.02
1,357	Thai Oil Pcl		2,210	0.00
371	Valero Energy Corporation		23,225	0.05
981	Woodside Petroleum Limited		25,809	0.05
<b>Total Energy</b>		<b>\$</b>	<b>665,690</b>	<b>1.36 %</b>
<b>Financials (December 31, 2014: 20.40%)</b>				
733	3i Group Plc	\$	5,954	0.01 %
613	ACE Limited		62,330	0.13
35,383	Agile Property Holdings Limited		23,824	0.05
74,262	Agricultural Bank of China Limited		40,136	0.08
11,618	ALA Group Limited		75,754	0.15
14,432	Al Waha Capital PJSC		9,666	0.02
140,412	Alam Sutera Realty Tbk PT		6,056	0.01
7,148	Allahabad Bank		9,721	0.02
9,853	Alpha Bank AE		2,854	0.01
1,451	American Capital Agency Corporation		26,655	0.05
2,693	American International Group Incorporated		166,481	0.34
340	Ameriprise Financial Incorporated		42,476	0.09
63,100	AMMB Holdings Bhd		100,846	0.21
74,672	Ananda Development Pcl		8,136	0.02
4,156	Andhra Bank		4,441	0.01
8,761	Anima Holding SpA		76,921	0.16
761	Annaly Capital Management Incorporated		6,994	0.01
499	Aon Plc		49,740	0.10
95,026	AP Thailand Pcl		20,257	0.04
68	Aspen Insurance Holdings Limited		3,257	0.01
7,258	Assicurazioni Generali SpA		130,684	0.27
2,302	Assured Guaranty Limited		55,225	0.11
6,067	Atlas Mara Limited		37,919	0.08
1,087	Avanza Bank Holding AB		39,497	0.08
3,950	AXA SA		99,597	0.20
150	Axis Bank Limited		6,547	0.01
180	Baloise Holding AG		21,957	0.04
3,234	Banca Generali SpA		113,793	0.23

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

# Wellington Management Portfolios (Dublin) plc

## Multi-Asset Absolute Return Portfolio (Continued)

Schedule of Investments (US Dollars)

June 30, 2015

<i>Holding/ Nominal</i>	<i>Investment</i>		<i>Fair Value</i>	<i>% Net Assets</i>
<b>Financials (December 31, 2014: 20.40%) (Continued)</b>				
14,185	Banca Popolare dell'Emilia Romagna SC	\$	126,439	0.26 %
6,600	Banco Bradesco SA (Preferred Stock)		60,552	0.12
2,820	Banco do Brasil SA		22,041	0.04
290	BanColombia SA		12,470	0.02
2,446	Bank Leumi Le-Israel BM		10,348	0.02
76,484	Bank Negara Indonesia Persero Tbk PT		30,404	0.06
5,932	Bank of America Corporation		100,963	0.21
84,879	Bank of China Limited		55,290	0.11
18,242	Bank of Chongqing Company Limited		17,412	0.04
31,540	Bank of Communications Company Limited		32,872	0.07
1,804	Bank of Nova Scotia		93,159	0.19
128,508	Bank Pembangunan Daerah Jawa Barat Dan Banten Tbk PT		7,904	0.02
447,272	Bank Pembangunan Daerah Jawa Timur Tbk PT		15,969	0.03
226,825	Bank Tabungan Negara Persero Tbk PT		20,245	0.04
339,300	Bank Tabungan Pensiunan Nasional Tbk PT		87,163	0.18
684	Barclays Africa Group Limited		10,311	0.02
12,996	Beijing Capital Land Limited		9,991	0.02
142	BlackRock Incorporated		49,129	0.10
1,471	BNP Paribas SA		88,751	0.18
9,071	BOC Hong Kong Holdings Limited		37,910	0.08
957	BR Malls Participacoes SA		4,486	0.01
450	Brandywine Realty Trust		5,976	0.01
6,007	BS Financial Group Incorporated		76,471	0.16
37,623	C C Land Holdings Limited		9,172	0.02
20,101	CaixaBank SA		93,080	0.19
6,500	Callidus Capital Corporation		72,630	0.15
2,852	Canadian Imperial Bank of Commerce		210,328	0.43
15,251	Capital Property Fund		17,968	0.04
752	Capitec Bank Holdings Limited		30,046	0.06
22,660	Cathay Financial Holding Company Limited		39,585	0.08
833	CBL & Associates Properties Incorporated		13,495	0.03
14,394	Central China Real Estate Limited		4,122	0.01
6,454	Central China Securities Company Limited		5,003	0.01
76,757	Champion REIT		42,079	0.09
2,033	Chimera Investment Corporation		27,872	0.06
57,864	China Aoyuan Property Group Limited		12,614	0.03
47,466	China CITIC Bank Corporation Limited		37,838	0.08
191,565	China Construction Bank Corporation		175,193	0.36
36,041	China Everbright Bank Company Limited		21,524	0.04
11,596	China Everbright Limited		40,086	0.08
9,856	China Galaxy Securities Company Limited		12,891	0.03
1,607	China Merchants China Direct Investments Limited		3,856	0.01
8,600	China Overseas Land & Investment Limited		30,451	0.06
38,656	China SCE Property Holdings Limited		9,225	0.02
20,316	Chongqing Rural Commercial Bank Company Limited		16,378	0.03
36,398	CIFI Holdings Group Company Limited		9,578	0.02
1,598	CITIC Securities Company Limited		5,771	0.01
3,494	Citigroup Incorporated		193,009	0.39
60	CNP Assurances		1,001	0.00
6,599	Coface SA		76,651	0.16
1,938	Commercial Bank of Qatar QSC		29,220	0.06
668	Commercial International Bank Egypt SAE		4,960	0.01
7,644	Credit Agricole SA		113,616	0.23
1,824	Credito Real SAB de CV		4,086	0.01
2,461	Dah Sing Financial Holdings Limited		16,063	0.03
901	Daishin Securities Company Limited		9,410	0.02
5,759	DCB Bank Limited		11,784	0.02
6,846	Delta Lloyd NV		112,320	0.23
4,824	Dexus Property Group		27,066	0.05

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

# Wellington Management Portfolios (Dublin) plc

## Multi-Asset Absolute Return Portfolio (Continued)

Schedule of Investments (US Dollars)

June 30, 2015

<i>Holding/ Nominal</i>	<i>Investment</i>		<i>Fair Value</i>	<i>% Net Assets</i>
<b>Financials (December 31, 2014: 20.40%) (Continued)</b>				
780	Discover Financial Services	\$	44,944	0.09 %
8,329	EFG International AG		118,088	0.24
7,228	Emira Property Fund		10,112	0.02
369	Endurance Specialty Holdings Limited		24,243	0.05
413,604	Eurobank Ergasias SA		40,093	0.08
97	Everest Re Group Limited		17,655	0.04
71,958	Fantasia Holdings Group Company Limited		12,438	0.02
1,726	Federal Agricultural Mortgage Corporation		50,158	0.10
199,674	Filinvest Land Incorporated		8,237	0.02
1,952	Financial Engines Incorporated		82,921	0.17
9,314	FinecoBank Banca Fineco SpA		68,960	0.14
2,408	First National Financial Corporation		38,171	0.08
15,829	Franshion Properties China Limited		5,656	0.01
21,861	Fubon Financial Holding Company Limited		43,503	0.09
47,492	Future Land Development Holdings Limited		8,821	0.02
3,452	Great Eagle Holdings Limited		12,913	0.03
4,309	Great Western Bancorp Incorporated		103,890	0.21
17,701	Growthpoint Properties Limited		38,588	0.08
4,156	Guangzhou R&F Properties Company Limited		5,093	0.01
4,442	Haitong Securities Company Limited		11,775	0.02
462	Hana Financial Group Incorporated		12,032	0.02
1,012	Hanwha General Insurance		5,580	0.01
2,266	Hartford Financial Services Group Incorporated		94,198	0.19
765	Hatteras Financial Corporation		12,469	0.02
502	Henderson Land Development Company Limited		3,448	0.01
1,230	Hong Kong Exchanges and Clearing Limited		43,409	0.09
9,906	Hopson Development Holdings Limited		9,992	0.02
1,969	Housing Development & Infrastructure Limited		2,840	0.01
13,046	HSBC Holdings Plc		116,970	0.24
12,820	Hysan Development Company Limited		55,480	0.11
17,030	IFCI Limited		6,860	0.01
3,565	IG Group Holdings Plc		41,854	0.08
1,427	Indiabulls Housing Finance Limited		13,941	0.03
8,490	Indiabulls Real Estate Limited		7,579	0.02
90,998	Industrial & Commercial Bank of China Limited		72,188	0.15
1,101	Industrial Bank of Korea		14,263	0.03
6,866	ING Groep NV		113,298	0.23
1,979	Intu Properties Plc		9,574	0.02
673	Inversiones La Construcción SA		7,535	0.01
767	Investor AB		28,554	0.06
89,309	Israel Discount Bank Limited		171,520	0.35
4,170	Itau Unibanco Holding SA		45,937	0.09
2,963	Japan Exchange Group Incorporated		96,252	0.20
2,091	Jardine Lloyd Thompson Group Plc		34,332	0.07
1,720	JB Financial Group Company Limited		10,223	0.02
1,768	JPMorgan Chase & Company		119,800	0.24
4,299	Julius Baer Group Limited		241,274	0.49
2,140	Jyske Bank A/S		107,459	0.22
4,967	Karnataka Bank Limited		11,294	0.02
1,284	KB Financial Group Incorporated		42,476	0.09
473	KB Financial Group Incorporated (ADR)		15,547	0.03
265	KBC Groep NV		17,698	0.04
11,296	Kerry Properties Limited		44,295	0.09
2,854	Korean Reinsurance Company		31,471	0.06
20,423	KWG Property Holding Limited		17,202	0.03
650	Land Securities Group Plc		12,308	0.02
1,023	Legg Mason Incorporated		52,715	0.11
5,420	Leopalace21 Corporation		33,265	0.07
6,524	Link REIT		38,247	0.08

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

# Wellington Management Portfolios (Dublin) plc

## Multi-Asset Absolute Return Portfolio (Continued)

Schedule of Investments (US Dollars)

June 30, 2015

<i>Holding/ Nominal</i>	<i>Investment</i>	<i>Fair Value</i>	<i>% Net Assets</i>
<b>Financials (December 31, 2014: 20.40%) (Continued)</b>			
9,721	Lippo Cikarang Tbk PT	\$ 6,635	0.01 %
23,762	Logan Property Holdings Company Limited	10,666	0.02
9,628	Matrix Concepts Holdings Bhd	7,911	0.02
269	MBIA Incorporated	1,617	0.00
458,398	Megaworld Corporation	48,392	0.10
19,697	Mexico Real Estate Management SA de CV	27,354	0.06
4,763	MFA Financial Incorporated	35,199	0.07
11,707	Mitsubishi UFJ Financial Group Incorporated	84,173	0.17
14,615	Mizuho Financial Group Incorporated	31,651	0.06
208,975	Modemland Realty Tbk PT	8,229	0.02
559	Moody's Corporation	60,350	0.12
1,015	MSCI Incorporated	62,473	0.13
5,157	National Bank of Canada	193,813	0.39
1,120	National Bank of Greece SA	1,174	0.00
4,919	Nordea Bank AB	61,299	0.12
5,625	OM Asset Management Plc	100,069	0.20
231	Oversea-Chinese Banking Corporation Limited	1,746	0.00
37	Pargesa Holding SA	2,490	0.01
172	Partners Group Holding AG	51,441	0.10
60,630	People's Insurance Company Group of China Limited	38,790	0.08
6,924	Permanent TSB Group Holdings Plc	36,197	0.07
20,060	PICC Property & Casualty Company Limited	45,644	0.09
87,669	Piraeus Bank SA	24,420	0.05
477	PNC Financial Services Group Incorporated	45,625	0.09
2,199	Porto Seguro SA	29,307	0.06
1,275	Power Finance Corporation Limited	5,120	0.01
16,298	Powerlong Real Estate Holdings Limited	3,637	0.01
758	Principal Financial Group Incorporated	38,878	0.08
5,408	Prudential Plc	130,342	0.27
231	Public Storage	42,589	0.09
468	Redefine Properties Limited	394	0.00
632	Relo Holdings Incorporated	62,495	0.13
2,952	Resilient Property Income Fund Limited	23,457	0.05
267	RMB Holdings Limited	1,462	0.00
8,290	Road King Infrastructure Limited	7,924	0.02
1,490	Rural Electrification Company Limited	6,426	0.01
12,242	Saga Plc	42,337	0.09
1,311	Sampo OYJ	61,715	0.13
407	Samsung Card Company Limited	13,500	0.03
10,812	Sberbank of Russia	13,992	0.03
2,795	Security Bank Corporation	10,011	0.02
856	SEI Investments Company	41,970	0.08
14,975	Seven Bank Limited	69,389	0.14
47,450	Shin Kong Financial Holding Company Limited	14,487	0.03
18,900	Shinsei Bank Limited	38,151	0.08
27,600	Singapore Exchange Limited	160,496	0.33
24,755	Sino-Ocean Land Holdings Limited	18,808	0.04
11,971	SOHO China Limited	7,767	0.02
3,740	Sony Financial Holdings Incorporated	65,591	0.13
2,098	Spar Nord Bank A/S	23,188	0.05
13,955	Spring Real Estate Investment Trust	6,192	0.01
3,324	St James's Place Plc	47,363	0.10
662	Standard Bank Group Limited	8,736	0.02
5,180	Standard Chartered Plc	83,014	0.17
43,187	Storebrand ASA	177,524	0.36
1,686	Sul America SA	8,233	0.02
1,935	Sumitomo Mitsui Financial Group Incorporated	86,325	0.18
9,856	Sunway Bhd	8,986	0.02
1,742	Swire Pacific Limited	21,919	0.04

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



# Wellington Management Portfolios (Dublin) plc

## Multi-Asset Absolute Return Portfolio (Continued)

Schedule of Investments (US Dollars)

June 30, 2015

<i>Holding/ Nominal</i>	<i>Investment</i>		<i>Fair Value</i>	<i>% Net Assets</i>
<b>Financials (December 31, 2014: 20.40%) (Continued)</b>				
145	Swiss Life Holding AG	\$	33,219	0.07 %
253	Swiss Re AG		22,402	0.05
2,827	Syndicate Bank		4,353	0.01
6,840	T&D Holdings Incorporated		102,014	0.21
58,908	Taichung Commercial Bank Company Limited		20,238	0.04
14,850	Taiwan Land Development Corporation		5,775	0.01
14,375	Thanachart Capital Plc		14,151	0.03
18,266	Times Property Holdings Limited		7,775	0.02
12,288	Tisco Financial Group Plc		16,735	0.03
49,472	TMB Bank Plc		3,427	0.01
1,504	Tokio Marine Holdings Incorporated		62,611	0.13
413	Tongyang Life Insurance		5,646	0.01
120,943	Turkiye Sinai Kalkinma Bankasi AS		76,746	0.16
1,713	Turkiye Vakiflar Bankasi Tao		2,756	0.01
15,102	UBS Group AG		320,446	0.65
4,587	Union Bank of India		10,574	0.02
27,138	Unitech Limited		3,388	0.01
7,763	United Overseas Bank Limited		133,006	0.27
442	Validus Holdings Limited		19,444	0.04
1,924	Van Lanschot NV		47,901	0.10
50,580	Vista Land & Lifescapes Incorporated		7,123	0.01
198	Voya Financial Incorporated		9,201	0.02
149,148	WHA Corp Plc		17,663	0.04
5,091	Wharf Holdings Limited		33,885	0.07
4,127	Wheelock & Company Limited		21,161	0.04
13,387	Wing Tai Holdings Limited		18,940	0.04
5,250	XL Group Plc		195,300	0.40
480	Yes Bank Limited		6,368	0.01
38,342	Yuexiu Property Company Limited		8,358	0.02
43,212	Yuzhou Properties Company Limited		11,092	0.02
86,349	Zhong An Real Estate Limited		11,361	0.02
<b>Total Financials</b>		<b>\$</b>	<b>9,947,725</b>	<b>20.28 %</b>
<b>Health Care (December 31, 2014: 15.46%)</b>				
1,469	Abbott Laboratories	\$	72,098	0.15 %
330	Acadia Healthcare Company Incorporated		25,849	0.05
2,010	Achillion Pharmaceuticals Incorporated		17,809	0.04
513	Acorda Therapeutics Incorporated		17,098	0.04
219	Actelion Limited		32,057	0.07
957	Aetna Incorporated		121,979	0.25
726	Agilent Technologies Incorporated		28,009	0.06
340	Agios Pharmaceuticals Incorporated		37,788	0.08
422	Ajanta Pharma Limited		10,401	0.02
1,618	Al Noor Hospitals Group Plc		24,047	0.05
1,690	Alkermes Plc		108,735	0.22
597	Allergan Plc		181,166	0.37
1,024	Almirall SA		20,229	0.04
428	Alnylam Pharmaceuticals Incorporated		51,304	0.10
232	AmerisourceBergen Corporation		24,671	0.05
26	Amgen Incorporated		3,992	0.01
116	Anthem Incorporated		19,040	0.04
8,989	Arena Pharmaceuticals Incorporated		41,709	0.09
766	Asahi Intecc Company Limited		52,521	0.11
61	Aspen Pharmacare Holdings Limited		1,809	0.00
7,575	Astellas Pharma Incorporated		108,055	0.22
1,641	AstraZeneca Plc		104,548	0.21
387	athenahealth Incorporated		44,342	0.09
307	Aurobindo Pharma Limited		7,029	0.01

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

# Wellington Management Portfolios (Dublin) plc

## Multi-Asset Absolute Return Portfolio (Continued)

Schedule of Investments (US Dollars)

June 30, 2015

<i>Holding/ Nominal</i>	<i>Investment</i>	<i>Fair Value</i>	<i>% Net Assets</i>
<b>Health Care (December 31, 2014: 15.46%) (Continued)</b>			
2,195	Bangkok Dusit Medical Services Pcl	\$ 1,280	0.00 %
1,050	Baxter International Incorporated	73,426	0.15
660	Baxter International Incorporated (Wl)	25,080	0.05
791	Bayer AG	110,651	0.23
427	Becton Dickinson and Company	60,485	0.12
78	Bio-Rad Laboratories Incorporated	11,748	0.02
214	Biogen Idec Incorporated	86,443	0.18
119	Boryung Pharmaceutical Company Limited	7,500	0.02
4,937	Boston Scientific Corporation	87,385	0.18
5,683	Bristol-Myers Squibb Company	378,147	0.77
572	Cardinal Health Incorporated	47,848	0.10
971	Celgene Corporation	112,379	0.23
43	Celltrion Incorporated	3,007	0.01
68	Centene Corporation	5,467	0.01
8,877	China Shineway Pharmaceutical Group Limited	13,282	0.03
2,221	Chugai Pharmaceutical Company Limited	76,686	0.16
590	Cigna Corporation	95,580	0.20
565	CSL Limited	37,550	0.08
1,920	CSPC Pharmaceutical Group Limited	1,902	0.00
1,960	Daiichi Sankyo Company Limited	36,264	0.07
11,765	Dawnrays Pharmaceutical Holdings Limited	10,168	0.02
804	DiaSorin SpA	36,684	0.08
193	Edwards Lifesciences Corporation	27,489	0.06
2,098	Eisai Company Limited	140,867	0.29
3,823	Eli Lilly & Company	319,182	0.65
1,261	Envision Healthcare Holdings Incorporated	49,784	0.10
331	Essilor International SA	39,462	0.08
2,406	Gilead Sciences Incorporated	281,694	0.57
1,888	H Lundbeck A/S	36,377	0.07
1,445	HCA Holdings Incorporated	131,090	0.27
1,362	Hoya Corporation	54,618	0.11
1,056	IHH Healthcare Bhd	1,584	0.00
795	Il Dong Pharmaceutical Company Limited	23,662	0.05
250	Illumina Incorporated	54,590	0.11
784	IMS Health Holdings Incorporated	24,030	0.05
602	Incyte Corporation	62,734	0.13
114	Ipsen SA	6,286	0.01
1,816	Ironwood Pharmaceuticals Incorporated	21,901	0.04
29,536	Jintian Pharmaceutical Group Limited	15,773	0.03
1,560	Johnson & Johnson	152,038	0.31
11,686	Kalbe Farma Tbk PT	1,468	0.00
68	Kissei Pharmaceutical Company Limited	1,728	0.00
4,731	Kossan Rubber Industries	8,150	0.02
541	KYORIN Holdings Incorporated	11,040	0.02
156	Kyowa Hakko Kirin Company Limited	2,041	0.00
133	Lonza Group AG	17,775	0.04
90	M3 Incorporated	1,811	0.00
2,880	Marksans Pharma Limited	2,863	0.01
598	McKesson Corporation	134,436	0.27
1,518	Medicines Company	43,430	0.09
226	Mediclinic International Limited	1,906	0.00
3,190	Medtronic Plc	236,379	0.48
60	Medy-Tox Incorporated	29,961	0.06
4,505	Merck & Company Incorporated	256,470	0.52
222	Merck KGaA	22,108	0.05
2,707	Mitsubishi Tanabe Pharma Corporation	40,594	0.08
1,340	Mylan NV	90,932	0.19
310	Natco Pharma Limited	11,134	0.02
2,980	Netcare Limited	9,398	0.02

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

# Wellington Management Portfolios (Dublin) plc

## Multi-Asset Absolute Return Portfolio (Continued)

Schedule of Investments (US Dollars)

June 30, 2015

<i>Holding/ Nominal</i>	<i>Investment</i>	<i>Fair Value</i>	<i>% Net Assets</i>
<b>Health Care (December 31, 2014: 15.46%) (Continued)</b>			
819	NMC Health Plc	\$ 10,240	0.02 %
768	Novartis AG	75,728	0.15
1,314	Novo Nordisk A/S	71,555	0.15
1,570	Olympus Corporation	54,273	0.11
1,052	Ono Pharmaceutical Company Limited	114,945	0.23
1,201	Otsuka Holdings Company Limited	38,312	0.08
4,979	Pharmania Bhd	9,409	0.02
524	Quintiles Transnational Holdings Incorporated	38,048	0.08
482	Regeneron Pharmaceuticals Incorporated	245,883	0.50
753	Richter Gedeon Nyrt	11,310	0.02
428	Roche Holding AG	119,989	0.24
679	Samjin Pharmaceutical Company Limited	17,957	0.04
1,021	Sanofi	100,382	0.20
6,879	Santen Pharmaceutical Company Limited	97,424	0.20
359	Seattle Genetics Incorporated	17,376	0.04
4,385	Shandong Luoxin Pharmaceutical Group Stock Company Limited	8,439	0.02
1,847	Shandong Weigao Group Medical Polymer Company Limited	1,365	0.00
1,713	Shanghai Fosun Pharmaceutical Group Company Limited	6,330	0.01
12,844	Shanghai Pharmaceuticals Holding Company Limited	35,786	0.07
7,093	Shionogi & Company Limited	275,048	0.56
16,097	Sihuan Pharmaceutical Holdings Group Limited	9,157	0.02
20,870	Sino Biopharmaceutical Limited	24,282	0.05
544	Sinopharm Group Company Limited	2,414	0.01
8,238	Smith & Nephew Plc	139,146	0.28
118	Sonic Healthcare Limited	1,938	0.00
1,196	St Jude Medical Incorporated	87,392	0.18
515	Strides Arcolab Limited	8,977	0.02
656	Stryker Corporation	62,694	0.13
204	Sumitomo Dainippon Pharma Company Limited	2,249	0.00
1,102	Suven Life Sciences Limited	4,023	0.01
882	Sysmex Corporation	52,618	0.11
29	Taisho Pharmaceutical Holdings Company Limited	1,960	0.00
340	Takeda Pharmaceutical Company Limited	16,424	0.03
307	Tecan Group AG	36,792	0.08
1,116	Teva Pharmaceutical Industries Limited	65,956	0.13
381	Thermo Fisher Scientific Incorporated	49,439	0.10
8,166	Top Glove Bhd	14,393	0.03
1,630	UCB SA	116,942	0.24
436	Ultragenyx Pharmaceutical Incorporated	44,642	0.09
79	United Therapeutics Corporation	13,742	0.03
959	UnitedHealth Group Incorporated	116,998	0.24
276	Varian Medical Systems Incorporated	23,275	0.05
705	Vertex Pharmaceuticals Incorporated	87,053	0.18
486	Wockhardt Ltd	10,837	0.02
405	Zimmer Holdings Incorporated	44,238	0.09
<b>Total Health Care</b>		<b>\$ 7,229,412</b>	<b>14.74 %</b>
<b>Industrials (December 31, 2014: 5.94%)</b>			
1,247	Aboitiz Equity Ventures Incorporated	\$ 1,605	0.00 %
145	Adecco SA	11,776	0.02
447	Aegean Airlines SA	2,779	0.01
25,738	Air Arabia PJSC	11,352	0.02
6,368	Air China Limited	7,195	0.01
7,941	Air New Zealand Limited	13,695	0.03
54,500	AirAsia Bhd	22,245	0.05
612	Airports of Thailand Pcl	5,490	0.01
200	Amada Company Limited	2,115	0.00
615	Amara Raja Batteries Limited	8,528	0.02

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

# Wellington Management Portfolios (Dublin) plc

## Multi-Asset Absolute Return Portfolio (Continued)

Schedule of Investments (US Dollars)

June 30, 2015

<i>Holding/ Nominal</i>	<i>Investment</i>	<i>Fair Value</i>	<i>% Net Assets</i>
<b>Industrials (December 31, 2014: 5.94%) (Continued)</b>			
8,400	Anhui Expressway Company Limited	\$ 8,939	0.02 %
4	AP Moeller - Maersk A/S	7,241	0.01
1,162	Arcam AB	19,921	0.04
3,519	Asahi Glass Company Limited	21,137	0.04
14,367	Ashok Leyland Limited	16,379	0.03
3,328	Asiana Airlines	18,916	0.04
5,370	Assa Abloy AB	101,025	0.21
4,098	Atlas Copco AB	114,581	0.23
5,639	BAE Systems Plc	40,014	0.08
15,328	Baoye Group Company Limited	11,744	0.02
16,220	Beijing Capital International Airport Company Limited	18,704	0.04
10	Belimo Holding AG	23,862	0.05
339	BEML Limited	6,454	0.01
1,994	Berendsen Plc	31,955	0.07
22,792	Blue Label Telecoms Limited	15,191	0.03
3,064	Boer Power Holdings Limited	6,505	0.01
12,870	Cahaya Mata Sarawak Bhd	17,567	0.04
3,084	Cebu Air Incorporated	5,814	0.01
677	Central Japan Railway Company	122,299	0.25
25,904	China Airlines Limited	11,040	0.02
9,490	China Communications Construction Company Limited	14,151	0.03
84,786	China Lessor Group Holdings Limited	68,900	0.14
4,187	China Merchants Holdings International Company Limited	17,985	0.04
17,164	China Railway Group Limited	18,620	0.04
7,235	CIMC Enric Holdings Limited	6,159	0.01
771	CIMIC Group Limited	12,889	0.03
4,860	COSCO Pacific Limited	6,582	0.01
32	Cummins Incorporated	4,198	0.01
98	Daetwyler Holding AG	11,650	0.02
1,212	Daewoo International Corporation	28,033	0.06
333	Doosan Corporation	32,540	0.07
633	Doosan Heavy Industries & Construction Company Limited	13,620	0.03
4,174	DSV A/S	135,158	0.28
1,032	East Japan Railway Company	92,856	0.19
1,809	Edenred	44,675	0.09
83	Elbit Systems Limited	6,521	0.01
3,255	Enka Insaat ve Sanayi AS	6,197	0.01
487	Equifax Incorporated	47,283	0.10
1,533	Far Eastern New Century Corporation	1,625	0.00
256	Geberit AG	85,384	0.17
3,596	Grupo Aeroportuario del Pacifico SAB de CV	24,660	0.05
7,612	Guangdong Yueyun Transportation Ltd-H	6,922	0.01
4,334	Gujarat Pipavav Port Limited	14,806	0.03
779	Haitian International Holdings Limited	1,793	0.00
2,308	Hanjin Shipping Company Limited	11,877	0.02
2,167	Harim Holdings Company Limited	9,082	0.02
1,141	Hino Motors Limited	14,117	0.03
695	Hudaco Industries Limited	7,444	0.02
109	Hyundai Development Company-Engineering & Construction	6,469	0.01
1,040	ISS A/S	34,297	0.07
1,967	Jamco Corporation	64,621	0.13
3,688	Japan Airlines Company Limited	128,695	0.26
32,000	Jiangnan Group	9,246	0.02
129	JTEKT Corporation	2,444	0.01
3,249	Kone OYJ	131,769	0.27
484	Kuehne + Nagel International AG	64,271	0.13
2,176	Kung Long Batteries Industrial Company Limited	10,720	0.02
2,232	Legrand SA	125,240	0.26
814	LG Corporation	45,099	0.09

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

# Wellington Management Portfolios (Dublin) plc

## Multi-Asset Absolute Return Portfolio (Continued)

Schedule of Investments (US Dollars)

June 30, 2015

<i>Holding/ Nominal</i>	<i>Investment</i>		<i>Fair Value</i>	<i>% Net Assets</i>
<b>Industrials (December 31, 2014: 5.94%) (Continued)</b>				
878	LG International Corporation	\$	30,619	0.06 %
90	LIXIL Group Corporation		1,787	0.00
72,904	Lonking Holdings Limited		14,294	0.03
521	Melrose Industries Plc		2,028	0.00
718	Metka SA		5,672	0.01
246	Minebea Company Limited		4,063	0.01
10,684	MISC Bhd		21,861	0.04
2,496	Mitsubishi Electric Corporation		32,270	0.07
339	Mitsubishi Heavy Industries Limited		2,063	0.00
3,434	Mitsuboshi Belting Company Limited		27,222	0.06
723	Mitsui & Company Limited		9,823	0.02
1,480	MTR Corporation Limited		6,882	0.01
122	NGK Insulators Limited		3,146	0.01
476	Norma Group SE		24,049	0.05
266	Northrop Grumman Corporation		42,196	0.09
154	NSK Limited		2,380	0.00
1,141	NWS Holdings Limited		1,657	0.00
198	Otokar Otomotiv Ve Savunma Sanayi A.S.		6,282	0.01
102,721	Pembangunan Perumahan Persero Tbk PT		26,735	0.05
5,000	Petrobras International Finance BV, 6.750%, 27/01/2041		4,404	0.01
1,829	Reunert Limited		9,991	0.02
67	RR Donnelley & Sons Company		1,168	0.00
371	Sammok S-Form Company Limited		9,047	0.02
292	Schindler Holding AG		47,774	0.10
84	Securitas AB		1,110	0.00
3,355	Sembcorp Industries Limited		9,692	0.02
3,968	Sembcorp Marine Limited		8,369	0.02
3,590	Shanghai Electric Group Company Limited		2,917	0.01
2,314	Shanghai Industrial Holdings Limited		7,850	0.02
10,722	Shenzhen Expressway Company Limited		8,547	0.02
7,300	Shin Zu Shing Company Limited		22,145	0.05
35,123	Shun Tak Holdings Limited		19,481	0.04
18,902	Sinopec Engineering Group Company Limited		17,506	0.04
40,704	Sinotrans Limited		27,302	0.06
5,283	Sinotruk Hong Kong Limited		3,182	0.01
1,875	Sintex Industries Limited		2,944	0.01
27	SK Holdings Company Limited		4,793	0.01
137	SMC Corporation		41,274	0.08
242	Southwest Airlines Company		8,008	0.02
1,266	Spirax-Sarco Engineering Plc		67,556	0.14
5,618	Sriracha Construction Pcl		4,408	0.01
51,222	Surya Semesta Internusa Tbk PT		3,707	0.01
2,266	Syncmold Enterprise Corporation		4,157	0.01
1,895	TechnoPro Holdings		47,698	0.10
3,962	Trelleborg AB		73,200	0.15
2,724	Turk Hava Yollari		8,948	0.02
81	United Continental Holdings Incorporated		4,294	0.01
18,473	United Integrated Services Company Limited		19,967	0.04
560	United Parcel Service Incorporated		54,270	0.11
14,727	United Tractors Tbk PT		22,506	0.05
361	Valid Solucoes e Servicos de Seguranca em Meios de Pagamento e Identificacao SA		5,567	0.01
436	WABCO Holdings Incorporated		53,942	0.11
18,700	Wan Hai Lines Limited		14,849	0.03
293	WEG SA		1,797	0.00
617	Weichai Power Company Ltd		2,065	0.00
1,033	West Japan Railway Company		66,143	0.13
6,907	Yuexiu Transport Infrastructure		4,962	0.01
41,878	Zhejiang Expressway Company Limited		58,124	0.12
944	Zhuzhou CSR Times Electric Company Ltd		7,111	0.01
<b>Total Industrials</b>		<b>\$</b>	<b>3,122,470</b>	<b>6.36 %</b>

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

# Wellington Management Portfolios (Dublin) plc

## Multi-Asset Absolute Return Portfolio (Continued)

Schedule of Investments (US Dollars)

June 30, 2015

<i>Holding/ Nominal</i>	<i>Investment</i>		<i>Fair Value</i>	<i>% Net Assets</i>
	<b>Information Technology (December 31, 2014: 21.07%)</b>			
1,365	21Vianet Group Incorporated	\$	28,010	0.06 %
393	AAC Technologies Holdings Incorporated		2,223	0.00
2,356	Accenture Plc		228,014	0.47
2,504	Activision Blizzard Incorporated		60,622	0.12
1,628	Advanced Semiconductor Engineering Incorporated		2,206	0.00
259	Advantech Company Limited		1,780	0.00
1,074	Akamai Technologies Incorporated		74,987	0.15
195	Alibaba Group Holding Limited		16,043	0.03
2,900	Alps Electric Company Limited		89,466	0.18
8,659	Apple Incorporated		1,086,055	2.21
4,390	Applied Micro Circuits Corporation		29,633	0.06
1,630	Arista Networks Incorporated		133,236	0.27
1,340	ARRIS Group Incorporated		41,004	0.08
191	ASM Pacific Technology Limited		1,887	0.00
580	ASML Holding NV		59,906	0.12
48,844	AU Optronics Corporation		21,609	0.04
564	Automatic Data Processing Incorporated		45,250	0.09
1,225	Avago Technologies Limited		162,839	0.33
1,402	Baidu Incorporated		279,110	0.57
3,481	Boardtek Electronics Corporation		5,054	0.01
161	Brother Industries Limited		2,281	0.00
437	Canon Incorporated		14,223	0.03
298	Catcher Technology Company Limited		3,728	0.01
114	CGI Group Incorporated		4,461	0.01
709	Check Point Software Technologies Limited		56,401	0.12
13,638	Chimei Materials Technology Corporation		11,912	0.02
3,848	ChinaCache International Holdings Limited		48,177	0.10
4,890	Ciena Corporation		115,795	0.24
16,923	Cisco Systems Incorporated		464,706	0.95
1,605	Cognizant Technology Solutions Corporation		98,049	0.20
13,592	Compal Electronics Incorporated		10,352	0.02
186	Computer Sciences Corporation		12,209	0.03
14	Constellation Software Incorporated		5,561	0.01
17,782	Coretronic Corporation		21,727	0.04
8,185	Cypress Semiconductor Corporation		96,256	0.20
1,325	Daeduck Electronics Company		8,802	0.02
4,432	Darwin Precisions Corporation		2,205	0.00
375	Demandware Incorporated		26,655	0.05
524	Dip Corporation		49,931	0.10
788	Electronic Arts Incorporated		52,402	0.11
1,905	Elite Advanced Laser Corporation		10,095	0.02
6,395	Elitegroup Computer Systems Company Limited		6,508	0.01
7,829	Everlight Electronics		15,021	0.03
1,229	F5 Networks Incorporated		147,910	0.30
5,036	Facebook Incorporated		431,913	0.88
259	Factset Research Systems Incorporated		42,090	0.09
10,370	Faraday Technology Corporation		12,755	0.03
615	First Solar Incorporated		28,893	0.06
538	Fiserv Incorporated		44,563	0.09
1,845	FleetMatics Group Plc		86,401	0.18
2,520	FLEXium Interconnect		10,209	0.02
11,542	Foxconn Technology Company Limited		41,897	0.09
1,655	Freescale Semiconductor Limited		66,150	0.14
1,336	FUJIFILM Holdings Corporation		47,751	0.10
23,139	Fujitsu Limited		129,419	0.26
672	Gartner Incorporated		57,644	0.12
6,080	Genpact Limited		129,686	0.26
21,821	Gigabyte Technology Company Limited		22,136	0.05
23,156	Globalwafers Company Limited		66,373	0.14

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

# Wellington Management Portfolios (Dublin) plc

## Multi-Asset Absolute Return Portfolio (Continued)

Schedule of Investments (US Dollars)

June 30, 2015

<i>Holding/ Nominal</i>	<i>Investment</i>	<i>Fair Value</i>	<i>% Net Assets</i>
<b>Information Technology (December 31, 2014: 21.07%) (Continued)</b>			
7,841	Globetronics Technology Bhd	\$ 12,365	0.03 %
1,210	Google Incorporated, Class A	653,448	1.33
60	Google Incorporated, Class C	31,231	0.06
4,842	Greatek Electronics Incorporated	5,673	0.01
2,362	Gree Incorporated	13,802	0.03
1,990	GrubHub Incorporated	67,799	0.14
562	GungHo Online Entertainment Incorporated	2,186	0.00
3,408	Halma Plc	40,841	0.08
2,870	Hamamatsu Photonics KK	84,670	0.17
702	Hanmi Semiconductor Company Limited	8,716	0.02
2,842	HCL Technologies Limited	41,064	0.08
7,391	Hexaware Technologies Limited	29,597	0.06
305	Hirose Electric Company Limited	43,694	0.09
58	Hitachi High-Technologies Corporation	1,633	0.00
3,673	Hitachi Limited	24,218	0.05
24,367	Hon Hai Precision Industry Company Limited	76,605	0.16
665	HubSpot Incorporated	32,971	0.07
44	Inficon Holding AG	15,043	0.03
6,474	Infineon Technologies AG	80,284	0.16
2,634	Infosys Limited	41,749	0.09
39,629	Innolux Corporation	20,679	0.04
614	Intel Corporation	18,675	0.04
477	Intuit Incorporated	48,067	0.10
8,016	Inventec Corporation	5,547	0.01
819	Jack Henry & Associates Incorporated	52,989	0.11
54,813	JCY International Bhd	10,242	0.02
36,683	Ju Teng International Holdings Limited	17,744	0.04
131	Keyence Corporation	70,722	0.14
13,077	Kingboard Chemical Holdings Limited	22,671	0.05
12,093	Kingboard Laminates Holdings Limited	5,772	0.01
224	Konica Minolta Incorporated	2,616	0.01
713	Largan Precision Company Limited	81,457	0.17
18	LEM Holding SA	13,839	0.03
349	Lexmark International Incorporated	15,426	0.03
442	LG Display Company Limited	10,243	0.02
5,055	Lite-On Technology Corporation	5,931	0.01
403	Lite-On Technology Corporation (GDR)	4,728	0.01
1,170	Marketo Incorporated	32,830	0.07
812	MasterCard Incorporated	75,906	0.15
650	Mellanox Technologies Limited	31,584	0.06
2,747	Microsoft Corporation	121,280	0.25
49	Mixi Incorporated	2,435	0.01
980	Mphasis Limited	6,329	0.01
290	Murata Manufacturing Company Limited	50,622	0.10
12,023	Nan Ya Printed Circuit Board Corporation	15,840	0.03
83	NAVER Corporation	47,176	0.10
800	NEC Corporation	2,426	0.01
452	NetEase Incorporated	65,479	0.13
575	Nexon Company Limited	7,913	0.02
392	NHN Entertainment Corporation	20,945	0.04
4,410	Nimble Storage Incorporated	123,745	0.25
158	Nintendo Company Limited	26,431	0.05
220	Nokia OYJ	1,493	0.00
539	Nomura Research Institute Limited	21,099	0.04
4,041	Novatek Microelectronics Corporation	19,514	0.04
54	NTT Data Corporation	2,361	0.00
1,797	NXP Semiconductor NV	176,465	0.36
1,508	Obic Company Limited	67,288	0.14
59	Omron Corporation	2,565	0.01

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

# Wellington Management Portfolios (Dublin) plc

## Multi-Asset Absolute Return Portfolio (Continued)

Schedule of Investments (US Dollars)

June 30, 2015

<i>Holding/ Nominal</i>	<i>Investment</i>	<i>Fair Value</i>	<i>% Net Assets</i>
<b>Information Technology (December 31, 2014: 21.07%) (Continued)</b>			
1,290	Oracle Corporation	\$ 51,987	0.11 %
42	Oracle Corporation Japan	1,757	0.00
51	Otsuka Corporation	2,384	0.01
754	Partron Company Limited	5,725	0.01
4,860	Pegatron Corporation	14,223	0.03
1,550	Polaris Consulting & Services Limited	3,834	0.01
328	Qihoo 360 Technology Company Limited	22,202	0.05
4,751	Qualcomm Incorporated	297,555	0.61
18,250	Quanta Storage Incorporated	17,064	0.03
135	Rackspace Hosting Incorporated	5,021	0.01
5,575	Radware Limited	123,765	0.25
3,350	Ricoh Company Limited	34,769	0.07
33	Rohm Company Limited	2,214	0.00
500	salesforce.com Incorporated	34,815	0.07
188	Samsung Electronics Company Limited	213,711	0.44
100	Seiko Epson Corporation	1,774	0.00
367	Silicon Motion Technology Corp	12,702	0.03
265	Silicon Works Company Limited	8,933	0.02
1,214	Siliconware Precision Industries Co Limited	1,859	0.00
800	Siltronic AG	31,198	0.06
8,317	Sirtec International Company Limited	15,904	0.03
3,920	Sitronix Technology Corporation	12,768	0.03
1,110	SK Hynix Incorporated	42,093	0.09
2,222	Sonus Networks Incorporated	15,376	0.03
2,481	Spectris Plc	82,329	0.17
5,550	Sumco Corporation	69,531	0.14
2,720	SunEdison Semiconductor Limited	46,974	0.10
39,882	SVI Pcl	5,503	0.01
246	Synopsys Incorporated	12,460	0.03
10,406	Taiwan PCB Techvest Company Limited	14,603	0.03
2,271	Taiwan Semiconductor Company Limited	2,204	0.00
37,975	Taiwan Semiconductor Manufacturing Company Limited	172,924	0.35
164	Tata Elxsi Limited	3,086	0.01
2,359	TCL Communication Technology Holdings Limited	2,206	0.00
382	TDK Corporation	29,251	0.06
1,905	TE Connectivity Limited	122,491	0.25
7,026	Tencent Holdings Limited	140,293	0.29
33	Tokyo Electron Limited	2,089	0.00
6,407	TravelSky Technology	9,421	0.02
67	Trend Micro Incorporated	2,294	0.00
1,423	Tripod Technology Corporation	2,537	0.01
1,891	UBISOFT Entertainment	33,669	0.07
12,239	Unisem M Bhd	7,558	0.02
922	United Internet AG	40,963	0.08
91,921	United Microelectronics Corporation	38,878	0.08
985	Vantiv Incorporated	37,617	0.08
2,995	VeriFone Systems Incorporated	101,710	0.21
555	Verint Systems Incorporated	33,713	0.07
820	VeriSign Incorporated	50,610	0.10
15,730	Violin Memory Incorporated	38,538	0.08
1,732	Visa Incorporated	116,304	0.24
10,482	Visual Photonics Epitaxy Company Limited	16,986	0.03
16,734	Walton Advanced Engineering Incorporated	4,610	0.01
1,095	Western Digital Corporation	85,870	0.18
16,436	Win Semiconductors Corporation	22,906	0.05
1,768	Wipro Limited	21,163	0.04
1,583	Wistron Corporation	1,201	0.00
5,997	Wistron NeWeb Corporation	17,026	0.03
985	Workday Incorporated	75,244	0.15

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



# Wellington Management Portfolios (Dublin) plc

## Multi-Asset Absolute Return Portfolio (Continued)

Schedule of Investments (US Dollars)

June 30, 2015

<i>Holding/ Nominal</i>	<i>Investment</i>	<i>Fair Value</i>	<i>% Net Assets</i>
<b>Information Technology (December 31, 2014: 21.07%) (Continued)</b>			
15,111	Yageo Corporation	\$ 23,704	0.05 %
5,764	Yahoo Japan Corporation	23,270	0.05
1,351	Zillow Group Incorporated	117,186	0.24
<b>Total Information Technology</b>		<b>\$ 10,111,399</b>	<b>20.61 %</b>
<b>Materials (December 31, 2014: 2.12%)</b>			
445	Aeci Limited	\$ 4,180	0.01 %
447	Anhui Conch Cement Company Limited	1,568	0.00
2,219	Asahi Kasei Corporation	18,234	0.04
3,619	Asia Plastic Recycling Holding Limited	2,164	0.01
1,628	Assore Limited	13,882	0.03
138	Atul Limited	2,590	0.01
183	Bayer CropScience Limited	11,285	0.02
2,047	BBMG Corporation	2,057	0.00
382	Cemex Latam Holdings SA	1,875	0.00
870	CF Industries Holdings Incorporated	55,924	0.11
59,816	China BlueChemical Limited	21,913	0.05
32,325	China Resources Cement Holdings Limited	17,929	0.04
11,393	China Synthetic Rubber Corporation	11,945	0.02
925	Cia de Minas Buenaventura SAA	9,602	0.02
902	Coromandel International Limited	3,506	0.01
4,399	Daicel Corporation	56,513	0.12
390	Domtar Corporation	16,146	0.03
18,680	Dongpeng Holdings Company Limited	9,614	0.02
6,167	Dongyue Group Limited	2,227	0.01
15,828	Eregli Demir ve Celik Fabrikalari TAS	25,642	0.05
2,536	Essentra Plc	39,605	0.08
2,167	Fibria Celulose SA	29,592	0.06
269	Fletcher Building Limited	1,477	0.00
17,933	Formosan Rubber Group Incorporated	16,884	0.04
10,447	Fufeng Group Limited	7,748	0.02
14	Givaudan SA	24,238	0.05
16,609	Grand Pacific Petrochemical	10,631	0.02
3,184	Gubre Fabrikalari TAS	8,438	0.02
71	Hanil Cement Company Limited	10,821	0.02
133	Hansol Chemical Company Limited	11,768	0.02
1,024	Hitachi Metals Limited	15,741	0.03
48,117	Huabao International Holdings Limited	28,923	0.06
171	Hyundai BNG Steel Company Limited	1,794	0.00
411	Hyundai Steel Company	24,945	0.05
7,107	Indocement Tunggal Prakarsa Tbk PT	11,128	0.02
88	International Paper Company	4,188	0.01
87	JFE Holdings Incorporated	1,931	0.00
1,450	JSR Corporation	25,643	0.05
402	KGHM Polska Miedz SA	11,389	0.02
216	KISCO Corporation	9,721	0.02
278	Klabin SA	1,708	0.00
1,374	Kobe Steel Limited	2,313	0.01
51	Korea Petro Chemical Ind	8,824	0.02
2	Korea Zinc Company Limited	977	0.00
969	Koza Altin Isletmeleri AS	10,254	0.02
620	Kumba Iron Ore Limited	7,711	0.02
1,177	Kuraray Company Limited	14,399	0.03
9,723	Lee & Man Paper Manufacturing Limited	6,196	0.01
89	LG Chem Limited	22,221	0.05
9	Lotte Chemical Corporation	2,332	0.01
2,637	Mitsubishi Chemical Holdings Corporation	16,605	0.03
6,910	Mitsubishi Gas Chemical Company Incorporated	38,739	0.08

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

# Wellington Management Portfolios (Dublin) plc

## Multi-Asset Absolute Return Portfolio (Continued)

Schedule of Investments (US Dollars)

June 30, 2015

<i>Holding/ Nominal</i>	<i>Investment</i>		<i>Fair Value</i>	<i>% Net Assets</i>
<b>Materials (December 31, 2014: 2.12%) (Continued)</b>				
10,751	Mitsubishi Materials Corporation	\$	41,294	0.08 %
2,929	Mondi Limited		64,419	0.13
796	Mytilineos Holdings SA		4,435	0.01
445	Newcrest Mining Limited		4,453	0.01
722	Nippon Steel & Sumitomo Metal Corporation		1,873	0.00
599	Nitto Denko Corporation		49,246	0.10
301	OCI Materials Company Limited		34,810	0.07
1,571	Oji Holdings Corporation		6,830	0.01
695	Orora Limited		1,116	0.00
17,918	Petronas Chemicals Group Bhd		30,014	0.06
508	PI Industries Limited		5,130	0.01
14,444	PTT Global Chemical Pcl		29,615	0.06
130	Samsung Life & Science Company Limited		12,062	0.03
1,330	Sappi Limited		4,728	0.01
502	Seah Besteel Corporation		19,599	0.04
33	SeAH Steel		2,041	0.00
17,031	Semen Indonesia Persero Tbk PT		15,329	0.03
1,068	Severstal PAO		11,299	0.02
275	Shin-Etsu Chemical Company Limited		17,078	0.04
25,621	Sibanye Gold Limited		41,204	0.08
347	SKC Co Limited		11,448	0.02
311	Soulbrain Company Limited		13,620	0.03
425	Southern Copper Corporation		12,499	0.03
46,400	STP & I Pcl		23,492	0.05
548	Sumitomo Chemical Company Limited		3,296	0.01
150	Sumitomo Metal Mining Company Limited		2,284	0.01
13	Taekwang Industrial Company Limited		15,815	0.03
47,522	TCC International Holdings Limited		14,344	0.03
23,761	TCC International Holdings Limited (Rights)		423	0.00
1,001	Tongyang Cement & Energy Corporation		5,402	0.01
1,308	Turquoise Hill Resources Limited		4,957	0.01
168	Unid Company Limited		10,196	0.02
766	UPL Limited		6,434	0.01
376	UPM-Kymmene OYJ		6,649	0.01
227	Vale SA		1,337	0.00
746	Victrex Plc		22,643	0.05
22,796	West China Cement Limited		4,440	0.01
50	Yara International ASA		2,596	0.01
<b>Total Materials</b>		<b>\$</b>	<b>1,276,130</b>	<b>2.60 %</b>
<b>Mortgage Backed Securities (December 31, 2014: (1.43)%)</b>				
100,000	Fannie Mae Pool TBA, 2.500%, 15/07/2045	\$	95,943	0.20 %
800,000	Fannie Mae Pool TBA, 3.500%, 15/07/2045		824,500	1.68
<b>Total Mortgage Backed Securities</b>		<b>\$</b>	<b>920,443</b>	<b>1.88 %</b>
<b>Telecommunication Services (December 31, 2014: 2.76%)</b>				
65,233	America Movil SAB de CV	\$	69,845	0.14 %
2,495	APT Satellite Holdings Limited		2,285	0.01
58	AT&T Incorporated		2,060	0.00
1,782	Bezeq The Israeli Telecommunication Corporation Limited		3,037	0.01
2,125	Bharti Infratel Limited		14,976	0.03
583	CenturyLink Incorporated		17,129	0.04
38,012	China Communications Services Corporation Limited		19,073	0.04
7,113	China Mobile Limited		91,200	0.19
86,947	China Telecom Corporation Limited		51,029	0.10
40,459	China Unicom Hong Kong Limited		63,565	0.13
11,756	Chunghwa Telecom Company Limited		37,492	0.08

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

# Wellington Management Portfolios (Dublin) plc

## Multi-Asset Absolute Return Portfolio (Continued)

Schedule of Investments (US Dollars)

June 30, 2015

<i>Holding/ Nominal</i>	<i>Investment</i>	<i>Fair Value</i>	<i>% Net Assets</i>
<b>Telecommunication Services (December 31, 2014: 2.76%) (Continued)</b>			
1,124	Far EasTone Telecommunications Company Limited	\$ 2,718	0.01 %
146	Globe Telecom Incorporated	8,127	0.02
149	Hellenic Telecommunications Organization SA	1,188	0.00
1,402	HKT Trust and HKT Limited	1,646	0.00
163,347	Jasmine International Pcl	25,632	0.05
80,072	Jasmine International Pcl (Warrant)	2,987	0.01
2,040	KDDI Corporation	49,247	0.10
743	KT Corporation	18,950	0.04
5,802	LG Uplus Corporation	51,287	0.10
156	Mobile TeleSystems PJSC	1,526	0.00
118	MTN Group Limited	2,224	0.00
4,152	Nippon Telegraph & Telephone Corporation	150,434	0.31
2,561	NTT DOCOMO Incorporated	49,058	0.10
2,964	PCCW Limited	1,766	0.00
438	Philippine Long Distance Telephone Company	27,296	0.06
39	Rogers Communications Incorporated	1,384	0.00
401	SK Telecom Company Limited	89,874	0.18
596	SoftBank Corporation	35,113	0.07
5,562	Spark New Zealand Limited	10,514	0.02
507	Telekom Malaysia Bhd	879	0.00
48,756	Telekomunikasi Indonesia Persero Tbk PT	10,715	0.02
411	Telephone & Data Systems Inc	12,083	0.02
3,693	Telkom SA SOC Limited	19,512	0.04
8,728	Telstra Corporation Limited	41,189	0.08
664	Tim Participacoes SA	2,189	0.00
5,200	Total Access Communication Pcl	12,817	0.03
2,551	TPG Telecom Limited	17,587	0.04
2,623	Turkcell Iletisim Hizmetleri AS	12,092	0.03
696	Verizon Communications Incorporated	32,441	0.07
<b>Total Telecommunication Services</b>		<b>\$ 1,064,166</b>	<b>2.17 %</b>
<b>Utilities (December 31, 2014: 1.80%)</b>			
47	Acciona SA	\$ 3,547	0.01 %
602	AGL Energy Limited	7,195	0.02
763	CEZ AS	17,714	0.04
645	Cheung Kong Infrastructure Holdings Limited	5,004	0.01
22,100	China Resources Gas Group Limited	65,423	0.13
143	Chubu Electric Power Company Incorporated	2,132	0.00
126	Chugoku Electric Power Company Incorporated	1,839	0.00
3,677	Cia Energetica de Minas Gerais (Preferred Stock)	14,039	0.03
800	Cia Energetica de Sao Paulo (Preferred Stock)	5,050	0.01
1,317	Cia Paranaense de Energia (Preferred Stock)	14,818	0.03
438	Consolidated Edison Incorporated	25,351	0.05
14,489	E.CL SA	19,665	0.04
652	Electric Power Development Company Limited	23,045	0.05
122,098	Energis SA (Chile listing)	38,756	0.08
3,004	Energis SA (US listing)	47,553	0.10
598	Entergy Corporation	42,159	0.09
53	Exelon Corporation	1,665	0.00
8,403	Federal Grid Unified Energy System JSC	4,202	0.01
53,199	Guangdong Investment Limited	74,386	0.15
2,086	Gujarat State Petronet Limited	3,865	0.01
161,700	Huadian Fuxin Energy Corporation Limited	77,591	0.16
6,244	Huadian Power International Corporation Limited	6,967	0.01
16,789	Huaneng Power International Incorporated	23,345	0.05
2,577	Indraprastha Gas Limited	16,918	0.03
2,493	Inter RAO UES PJSC	5,485	0.01
192	Kansai Electric Power Company Incorporated	2,127	0.00

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

# Wellington Management Portfolios (Dublin) plc

## Multi-Asset Absolute Return Portfolio (Continued)

Schedule of Investments (US Dollars)

June 30, 2015

<i>Holding/ Nominal</i>	<i>Investment</i>	<i>Fair Value</i>	<i>% Net Assets</i>
<b>Utilities (December 31, 2014: 1.80%) (Continued)</b>			
142	Korea District Heating Corporation	\$ 9,904	0.02 %
944	Korea Electric Power Corporation	38,760	0.08
34,394	Lopez Holdings Corporation	5,416	0.01
1,286	Meridian Energy Limited	1,879	0.00
11,151	Osaka Gas Company Limited	44,043	0.09
29,320	Perusahaan Gas Negara Persero Tbk PT	9,489	0.02
2,009	PGE Polska Grupa Energetyczna SA	9,850	0.02
76	Pinnacle West Capital Corporation	4,324	0.01
3,933	Power Assets Holdings Limited	35,817	0.07
545	Public Service Enterprise Group Incorporated	21,408	0.04
14,382	Tenaga Nasional Bhd	48,180	0.10
10,144	Tianjin Development Holdings Limited	9,944	0.02
210	Tohoku Electric Power Company Incorporated	2,845	0.01
453	Tokyo Electric Power Company Incorporated	2,469	0.01
7,528	Tokyo Gas Company Limited	39,989	0.08
891	Tractebel Energia SA	9,807	0.02
139	Xcel Energy Incorporated	4,473	0.01
5,388	YTL Bhd	2,213	0.00
<b>Total Utilities</b>		<b>\$ 850,651</b>	<b>1.73 %</b>
<b>Short Term Securities (December 31, 2014: 5.76%)</b>			
2,016,000	State Street Repurchase Agreement, 0.000%, 01/07/2015 <sup>1</sup>	\$ 2,016,000	4.11 %
<b>Total Short Term Securities</b>		<b>\$ 2,016,000</b>	<b>4.11 %</b>
<b>Total Transferable Securities (Cost 2015: \$42,599,839)</b>		<b>\$ 44,560,838</b>	<b>90.83 %</b>
<b>Collective Investment Schemes (December 31, 2014: 1.84%)</b>			
11,777	ETFS Physical PM Basket	\$ 1,020,889	2.08 %
<b>Total Collective Investment Schemes (Cost: \$1,074,557)</b>		<b>\$ 1,020,889</b>	<b>2.08 %</b>

### Financial Derivative Instruments (December 31, 2014: 1.69%)

#### Bond Forwards<sup>2,3</sup> (December 31, 2014: (0.33)%)

<i>Notional Amount</i>	<i>CCY</i>	<i>Investment</i>	<i>Termination Date</i>	<i>Unrealised Appreciation/ (Depreciation) USD</i>	<i>% Net Assets</i>
(405,000)	AUD	Australia Government Bond, 4.500%, 21/04/2033	10/07/2015	\$ 16,712	0.03 %
290,000	AUD	Australia Government Bond, 2.000%, 21/08/2035	10/07/2015	(15,684)	(0.04)
230,000	EUR	Austria Government Bond, 3.900%, 15/07/2020	23/07/2015	(1,844)	(0.00)
235,000	EUR	Belgium Government Bond, 2.600%, 22/06/2024	08/07/2015	(4,142)	(0.01)
(245,000)	EUR	Bundesrepublik Deutschland, 1.500%, 15/05/2023	23/07/2015	1,451	0.00
500,000	CAD	Canada Government Bond, 1.250%, 01/08/2017	16/07/2015	(4,400)	(0.01)
(225,000)	CAD	Canada Government Bond, 5.750%, 01/06/2029	30/07/2015	(2,524)	(0.00)
(125,000)	CAD	Canada Government Bond, 5.750%, 01/06/2029	30/07/2015	(1,402)	(0.00)
241,759	CAD	Canada Government Bond, 4.000%, 01/12/2031	17/07/2015	(3,313)	(0.01)
75,000	CAD	Canada Government Bond, 5.000%, 01/06/2037	30/07/2015	1,145	0.00
100,000	CAD	Canada Government Bond, 3.500%, 01/12/2045	16/07/2015	1,568	0.00
485,000	DKK	Denmark Government Bond, 4.500%, 15/11/2039	23/07/2015	(4,759)	(0.01)
244,233	EUR	Deutsche Bundesrepublik Inflation Linked Bond, 0.100%, 15/04/2023	23/07/2015	(1,037)	(0.00)
170,000	EUR	Finland Government Bond, 3.375%, 15/04/2020	23/07/2015	(1,509)	(0.00)
275,000	EUR	France Government Bond OAT, 3.500%, 25/04/2020	23/07/2015	(2,305)	(0.00)
140,000	EUR	Ireland Government Bond, 4.500%, 18/04/2020	23/07/2015	(1,415)	(0.00)
105,000	EUR	Ireland Government Bond, 5.400%, 13/03/2025	23/07/2015	(595)	(0.00)
350,000	EUR	Italy Buoni Poliennali Del Tesoro, 4.750%, 01/06/2017	23/07/2015	(4,086)	(0.01)

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

# Wellington Management Portfolios (Dublin) plc

## Multi-Asset Absolute Return Portfolio (Continued)

Schedule of Investments (US Dollars)

June 30, 2015

### Bond Forwards<sup>2,3</sup> (December 31, 2014: (0.33)%) (Continued)

Notional Amount	Investment	Termination Date	Unrealised Appreciation/ (Depreciation) USD	% Net Assets
375,000 EUR	Italy Buoni Poliennali Del Tesoro, 1.500%, 01/08/2019	13/07/2015	\$ (5,320)	(0.02) %
(175,000) EUR	Italy Buoni Poliennali Del Tesoro, 4.750%, 01/08/2023	23/07/2015	560	0.00
189,078 EUR	Italy Buoni Poliennali Del Tesoro, 2.600%, 15/09/2023	23/07/2015	(2,300)	(0.00)
110,000 EUR	Italy Buoni Poliennali Del Tesoro, 5.000%, 01/09/2040	23/07/2015	(1,138)	(0.00)
87,185,200 JPY	Japan Government CPI Linked Bond, 0.100%, 10/09/2023	10/07/2015	9,590	0.02
25,500,000 JPY	Japan Government Ten Year Bond, 0.800%, 20/12/2022	21/07/2015	450	0.00
(92,900,000) JPY	Japan Government Ten Year Bond, 0.600%, 20/09/2023	21/07/2015	17,794	0.05
22,950,000 JPY	Japan Government Thirty Year Bond, 2.300%, 20/03/2035	21/07/2015	(1,170)	(0.00)
400,000 EUR	Netherlands Government Bond, 2.000%, 15/07/2024	23/07/2015	(2,214)	(0.00)
50,000 EUR	Netherlands Government Bond, 4.000%, 15/01/2037	23/07/2015	(1,422)	(0.00)
1,175,000 NOK	Norway Government Bond, 4.250%, 19/05/2017	23/07/2015	(2,773)	(0.01)
1,040,000 NOK	Norway Government Bond, 3.750%, 25/05/2021	23/07/2015	(2,793)	(0.01)
1,140,000 NOK	Norway Government Bond, 3.000%, 14/03/2024	23/07/2015	(4,227)	(0.01)
200,000 EUR	Spain Government Bond, 1.400%, 31/01/2020	03/08/2015	(2,936)	(0.01)
300,000 EUR	Spain Government Bond, 4.400%, 31/10/2023	03/08/2015	(6,171)	(0.02)
1,150,000 SEK	Sweden Government Bond, 5.000%, 01/12/2020	23/07/2015	(1,190)	(0.00)
(820,000) SEK	Sweden Government Bond, 2.500%, 12/05/2025	22/07/2015	1,703	0.00
1,920,000 SEK	Sweden Inflation Linked Bond, 1.000%, 01/06/2025	22/07/2015	(4,077)	(0.01)
75,000 GBP	United Kingdom Gilt, 3.750%, 07/09/2021	24/07/2015	57	0.00
(230,000) GBP	United Kingdom Gilt, 2.750%, 07/09/2024	17/07/2015	(3,823)	(0.01)
65,000 GBP	United Kingdom Gilt, 5.000%, 07/03/2025	31/07/2015	2,885	0.01
(135,000) GBP	United Kingdom Gilt, 4.500%, 07/09/2034	24/07/2015	3,190	0.01
50,000 GBP	United Kingdom Gilt, 3.500%, 22/01/2045	24/07/2015	548	0.00
218,585 GBP	United Kingdom Gilt Inflation Linked, 0.125%, 22/03/2024	31/07/2015	861	0.00
65,000 GBP	United Kingdom Gilt Inflation Linked, 2.000%, 26/01/2035	31/07/2015	2,548	0.01
560,000 USD	United States Treasury Bond, 2.750%, 15/11/2042	09/07/2015	(3,618)	(0.01)
2,760,862 USD	United States Treasury Inflation Indexed Bonds, 2.500%, 15/07/2016	31/07/2015	(748)	(0.00)
695,975 USD	United States Treasury Inflation Indexed Bonds, 1.875%, 15/07/2019	31/07/2015	462	0.00
340,459 USD	United States Treasury Inflation Indexed Bonds, 0.125%, 15/07/2024	31/07/2015	93	0.00
240,924 USD	United States Treasury Inflation Indexed Bonds, 0.250%, 15/01/2025	31/07/2015	353	0.00
(2,715,000) USD	United States Treasury Note, 0.500%, 31/07/2016	31/07/2015	(1,085)	(0.00)
975,000 USD	United States Treasury Note, 0.500%, 30/04/2017	31/07/2015	763	0.00
(735,000) USD	United States Treasury Note, 1.625%, 31/07/2019	31/07/2015	(2,762)	(0.01)
380,000 USD	United States Treasury Note, 2.000%, 15/02/2022	31/07/2015	1,293	0.00
(355,000) USD	United States Treasury Note, 2.500%, 15/05/2024	31/07/2015	(1,700)	(0.00)
(250,000) USD	United States Treasury Note, 2.000%, 15/02/2025	31/07/2015	(1,790)	(0.00)
Bond Forwards at positive fair value			64,026	0.13
Bond Forwards at negative fair value			(102,272)	(0.21)
<b>Bond Forwards at positive fair value</b>			<b>\$ (38,246)</b>	<b>(0.08) %</b>

### Credit Default Swaps<sup>2</sup> (December 31, 2014: (0.40)%)

Notional				Termination		Fair Value	% Net
Amount	CCY	Underlying Security	Premium	Date	Counterparty	USD	Assets
Protection Bought							
1,745,000	USD	CDX.NA.IG.24	1.000%	20/06/2020	Barclays Bank	\$ 24,903	0.06 %
27,000	EUR	iTraxx Europe Crossover Series 22 Version I	5.000%	20/12/2019	BNP Paribas	2,156	0.00
1,986,000	EUR	iTraxx Europe Series 22 Version I	1.000%	20/12/2019	BNP Paribas	33,215	0.08
154,440	USD	CDX.NA.HY.24	5.000%	20/06/2020	Credit Suisse	9,793	0.02

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

# Wellington Management Portfolios (Dublin) plc

## Multi-Asset Absolute Return Portfolio (Continued)

Schedule of Investments (US Dollars)

June 30, 2015

### Credit Default Swaps<sup>2</sup> (December 31, 2014: (0.40)%) (Continued)

Notional Amount	CCY	Underlying Security	Premium	Termination Date	Counterparty	Fair Value USD	% Net Assets
<b>Protection Bought (Continued)</b>							
137,000	EUR	iTraxx Europe Crossover Series 23 Version I	5.000%	20/06/2020	Credit Suisse	\$ 11,694	0.02%
15,000	USD	Brazil Government International Bond, 12.250%, 06/03/2030	1.000%	20/12/2019	Goldman Sachs	864	0.00
99,500	USD	CDX.EM.22	1.000%	20/12/2019	Goldman Sachs	10,907	0.02
10,000	USD	Ukraine Government International Bond, 6.750%, 14/11/2017	5.000%	20/12/2019	Goldman Sachs	5,142	0.01
5,000	USD	Ukraine Government International Bond, 6.750%, 14/11/2017	5.000%	20/12/2019	Goldman Sachs	2,571	0.01
10,000	USD	Ukraine Government International Bond, 6.750%, 14/11/2017	5.000%	20/12/2019	Goldman Sachs	5,142	0.01
9,000	USD	Brazil Government International Bond, 12.250%, 06/03/2030	1.000%	20/12/2019	JPMorgan Chase	519	0.00
164,340	USD	CDX.NA.HY.24	5.000%	20/06/2020	Morgan Stanley	10,420	0.02
31,680	USD	CDX.NA.HY.24	5.000%	20/06/2020	Morgan Stanley	2,009	0.00
26,730	USD	CDX.NA.HY.24	5.000%	20/06/2020	Morgan Stanley	1,695	0.00
605,000	USD	CDX.NA.IG.24	1.000%	20/06/2020	Morgan Stanley	8,634	0.02
100,000	USD	CDX.NA.IG.24	1.000%	20/06/2020	Morgan Stanley	1,427	0.00
927,000	EUR	iTraxx Europe Series 23 Version I	1.000%	20/06/2020	Morgan Stanley	12,690	0.03
103,000	EUR	iTraxx Europe Series 23 Version I	1.000%	20/06/2020	Morgan Stanley	1,410	0.00
1,490,000	EUR	iTraxx Europe Series 23 Version I	1.000%	20/06/2020	Morgan Stanley	20,397	0.04
1,360,000	EUR	iTraxx Europe Series 22 Version I	1.000%	20/12/2019	Societe Generale	22,745	0.05
<b>Protection Sold</b>							
218,000	USD	CDX.EM.23	1.000%	20/06/2020	BNP Paribas	\$ (20,197)	(0.04)%
798,000	EUR	iTraxx Europe Crossover Series 23 Version I	1.000%	20/06/2020	BNP Paribas	(10,924)	(0.02)
739,000	EUR	iTraxx Europe Senior Financials Series 23	1.000%	20/06/2020	BNP Paribas	(4,245)	(0.01)
1,326,000	EUR	iTraxx Europe Series 22 Version I	1.000%	20/12/2019	BNP Paribas	(22,176)	(0.05)
35,000	USD	Turkey Government International Bond, 11.875%, 15/01/2030	1.000%	20/06/2020	BNP Paribas	(1,875)	(0.00)
115,000	USD	Bank of America Corporation, 5.650%, 01/05/2018	1.000%	20/12/2017	Credit Suisse	1,757	0.00
653,000	USD	CMBX.NA.AAA.8	0.500%	17/10/2057	Credit Suisse	(27,915)	(0.06)
57,000	USD	Goldman Sachs Group Incorporated, 5.950%, 18/01/2018	1.000%	20/12/2017	Credit Suisse	701	0.00
1,717,000	EUR	iTraxx Europe Series 23 Version I	1.000%	20/06/2020	Credit Suisse	(23,505)	(0.05)
625,329	USD	ABX.HE.AAA.06-2	0.110%	25/05/2046	Goldman Sachs	(116,849)	(0.23)
440,000	USD	CDX.EM.23	1.000%	20/06/2020	Goldman Sachs	(40,766)	(0.08)
113,000	USD	Citigroup Incorporated, 6.125%, 15/05/2018	1.000%	20/12/2017	Goldman Sachs	1,553	0.00
60,000	USD	Morgan Stanley, 6.000%, 28/04/2015	1.000%	20/12/2017	Goldman Sachs	791	0.00
10,000	USD	Penerbangan Malaysia Bhd, 5.625%, 15/03/2016	1.000%	20/06/2020	JPMorgan Chase	(132)	(0.00)
104,073	USD	ABX.HE.AAA.06-2	0.110%	25/05/2046	Morgan Stanley	(19,447)	(0.04)
60,000	USD	CDX.NA.IG.24	1.000%	20/06/2020	Morgan Stanley	(856)	(0.00)
14,000	USD	CDX.NA.IG.24	1.000%	20/06/2020	Morgan Stanley	(200)	(0.00)
2,020,000	EUR	iTraxx Europe Series 22 Version I	1.000%	20/12/2019	Morgan Stanley	(33,783)	(0.07)
950,000	EUR	iTraxx Europe Series 23 Version I	1.000%	20/06/2020	Morgan Stanley	(13,005)	(0.03)

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

# Wellington Management Portfolios (Dublin) plc

## Multi-Asset Absolute Return Portfolio (Continued)

Schedule of Investments (US Dollars)

June 30, 2015

### Credit Default Swaps<sup>2</sup> (December 31, 2014: (0.40)%) (Continued)

Notional Amount	CCY	Underlying Security	Premium	Termination Date	Counterparty	Fair Value USD	% Net Assets
<b>Protection Sold (Continued)</b>							
98,000	USD	CMBX.NA.BBB-7	3.000%	17/01/2047	UBS	\$ (2,717)	(0.01)%
		Credit Default Swaps at positive fair value				193,135	0.39
		Credit Default Swaps at negative fair value				(338,592)	(0.69)
<b>Total Credit Default Swaps</b>						<b>\$ (145,457)</b>	<b>(0.30)%</b>

### Interest Rate Swaps<sup>2</sup> (December 31, 2014: 0.23%)

Notional Amount	CCY	Fund Pays	Fund Receives	Termination Date	Counterparty	Fair Value USD	% Net Assets
35,000	USD	3 Month LIBOR	3.360%	30/06/2025	Deutsche Bank	\$ 223	0.00%
20,000	USD	3.465%	3 Month LIBOR	30/06/2035	Deutsche Bank	(168)	(0.00)
770,000	CHF	0.458%	6 Month LIBOR	17/06/2025	Goldman Sachs	(5,287)	(0.01)
		Interest Rate Swaps at positive fair value				223	0.00
		Interest Rate Swaps at negative fair value				(5,455)	(0.01)
<b>Total Interest Rate Swaps</b>						<b>\$ (5,232)</b>	<b>(0.01)%</b>

### Options Purchased<sup>2</sup> (December 31, 2014: 0.24%)

Notional Amount	Investment	Expiry Date	Counterparty	Fair Value USD	% Net Assets
15	Put at 11,152.44 DAX Index	18/09/2015	Bank of America	\$ 10,506	0.02%
170,000	Call at 1.269 EUR put USD	07/01/2016	Bank of America	341	0.00
20	Put at 6,481.73 FTSE 100 Index	18/12/2015	Barclays Bank	9,435	0.02
20	Put at 6,577.18 FTSE 100 Index	18/12/2015	Barclays Bank	10,837	0.02
2,500	Put at 18,248.596 NIKKEI 225 Index	11/09/2015	Deutsche Bank	3,644	0.01
1,700	Put at 18,769.752 NIKKEI 225 Index	14/08/2015	Goldman Sachs	2,233	0.00
1,900	Put at 17,051.425 NIKKEI 225 Index	11/09/2015	Goldman Sachs	1,164	0.00
2,000	Put at 19,380.154 NIKKEI 225 Index	11/09/2015	Goldman Sachs	6,531	0.01
16	Put at 11,100.00 DAX Index	18/09/2015	Goldman Sachs	10,733	0.02
185,000	Call at 7.754 HKD put USD	01/03/2016	Goldman Sachs	69	0.00
28	Put at 5,482.407 S&P ASX 200 Index	17/09/2015	JPMorgan Chase	4,651	0.01
60	Put at 5,521.503 S&P ASX 200 Index	17/12/2015	JPMorgan Chase	14,388	0.03
35	Put at 6,380.26 FTSE 100 Index	18/12/2015	JPMorgan Chase	14,219	0.03
20	Put at 10,440.05 DAX Index	18/09/2015	Merrill Lynch	7,498	0.02
28	Put at 6,339.72 FTSE 100 Index	18/09/2015	Merrill Lynch	6,607	0.01
200	Put at 2,020.00 S&P 500 Index	17/07/2015	Morgan Stanley	3,520	0.01
10,500	Put at 39.00 iShares MSCI Emerging Markets	18/09/2015	Morgan Stanley	12,285	0.03
100	Put at 1,875.00 S&P 500 Index	18/09/2015	Morgan Stanley	2,230	0.00
300	Put at 1,950.00 S&P 500 Index	18/09/2015	Morgan Stanley	9,390	0.02
100	Put at 1,975.00 S&P 500 Index	18/09/2015	Morgan Stanley	3,490	0.01
100	Put at 2,000.00 S&P 500 Index	18/09/2015	Morgan Stanley	4,240	0.01
13,500	Put at 37.50 iShares MSCI Emerging Markets	18/12/2015	Morgan Stanley	18,225	0.04
100	Put at 1,950.00 S&P 500 Index	19/12/2015	Morgan Stanley	5,870	0.01
200	Put at 1,975.00 S&P 500 Index	19/12/2015	Morgan Stanley	13,050	0.03
100	Put at 2,000.00 S&P 500 Index	19/12/2015	Morgan Stanley	7,166	0.01
<b>Total Options Purchased</b>				<b>\$ 182,322</b>	<b>0.37%</b>

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

# Wellington Management Portfolios (Dublin) plc

## Multi-Asset Absolute Return Portfolio (Continued)

Schedule of Investments (US Dollars)

June 30, 2015

### Options Written<sup>2</sup> (December 31, 2014: 0.06%)

Notional Amount	Investment	Expiry Date	Counterparty	Fair Value USD	% Net Assets
(15)	Put at 9,254.15 DAX Index	18/09/2015	Bank of America	\$ (1,674)	(0.00) %
(20)	Put at 8,663.02 DAX Index	18/09/2015	Bank of America	(1,114)	(0.00)
(20)	Put at 5,667.57 FTSE 100 Index	18/12/2015	Barclays Bank	(2,719)	(0.01)
(20)	Put at 5,575.68 FTSE 100 Index	18/12/2015	Barclays Bank	(2,348)	(0.01)
(2,500)	Put at 15,530.72 NIKKEI 225 Index	11/09/2015	Deutsche Bank	(500)	(0.00)
(1,700)	Put at 16,398.836 NIKKEI 225 Index	14/08/2015	Goldman Sachs	(269)	(0.00)
(2,000)	Put at 17,340.138 NIKKEI 225 Index	11/09/2015	Goldman Sachs	(1,511)	(0.00)
(1,900)	Put at 14,301.196 NIKKEI 225 Index	11/09/2015	Goldman Sachs	(157)	(0.00)
(16)	Put at 9,350.00 DAX Index	18/09/2015	Goldman Sachs	(1,984)	(0.01)
(28)	Put at 4,716.049 S&P ASX 200 Index	17/09/2015	JPMorgan Chase	(595)	(0.00)
(60)	Put at 4,630.938 S&P ASX 200 Index	17/12/2015	JPMorgan Chase	(2,719)	(0.01)
(35)	Put at 5,409.36 FTSE 100 Index	18/12/2015	JPMorgan Chase	(3,136)	(0.01)
(28)	Put at 5,374.98 FTSE 100 Index	18/09/2015	Merrill Lynch	(742)	(0.00)
(200)	Put at 1,800.00 S&P 500 Index	17/07/2015	Morgan Stanley	(300)	(0.00)
(10,500)	Put at 33.00 iShares MSCI Emerging Markets	18/09/2015	Morgan Stanley	(1,470)	(0.00)
(100)	Put at 1,525.00 S&P 500 Index	18/09/2015	Morgan Stanley	(265)	(0.00)
(100)	Put at 1,600.00 S&P 500 Index	18/09/2015	Morgan Stanley	(918)	(0.00)
(100)	Put at 1,650.00 S&P 500 Index	18/09/2015	Morgan Stanley	(520)	(0.00)
(300)	Put at 1,725.00 S&P 500 Index	18/09/2015	Morgan Stanley	(1,185)	(0.00)
(13,500)	Put at 31.50 iShares MSCI Emerging Markets	18/12/2015	Morgan Stanley	(4,658)	(0.01)
(100)	Put at 1,625.00 S&P 500 Index	19/12/2015	Morgan Stanley	(1,400)	(0.00)
(200)	Put at 1,650.00 S&P 500 Index	19/12/2015	Morgan Stanley	(3,140)	(0.01)
(100)	Put at 1,675.00 S&P 500 Index	19/12/2015	Morgan Stanley	(1,725)	(0.00)
<b>Total Options Written</b>				<b>\$ (35,049)</b>	<b>(0.07) %</b>

### Swaptions Purchased<sup>2</sup> (December 31, 2014: 0.44%)

Notional Amount	CCY	Investment	Expiry Date	Counterparty	Fair Value USD	% Net Assets
700,000,000	JPY	Put on 0.25 6 Month JPY-LIBOR-BBA	15/04/2016	Bank of America	\$ 1,425	0.00 %
500,000	USD	Put on 5.49 3 Month USD-LIBOR-BBA	11/12/2020	Bank of America	9,175	0.02
1,600,000	USD	Put on 5.53 3 Month USD-LIBOR-BBA	09/12/2020	Deutsche Bank	28,208	0.06
600,000	USD	Put on 4.50 3Month USD-LIBOR-BBA	15/05/2023	Deutsche Bank	20,640	0.04
325,000	USD	Put on 5.02 3 Month USD-LIBOR-BBA	10/07/2023	Deutsche Bank	8,336	0.02
775,000	USD	Put on 4.88 3 Month USD-LIBOR-BBA	02/04/2024	Deutsche Bank	21,917	0.05
400,000	EUR	Put on 4.00 6 Month EURIBOR	13/12/2023	Goldman Sachs	15,759	0.03
600,000	USD	Put on 4.63 3 Month USD-LIBOR-BBA	31/05/2023	JPMorgan Chase	19,158	0.04
1,100,000	EUR	Put on 4.06 6 Month EURIBOR	11/12/2023	Morgan Stanley	41,340	0.08
Total Swaptions Purchased					\$ 165,958	0.34 %

### Swaptions Written<sup>2</sup> (December 31, 2014: (0.11)%)

Notional Amount	CCY	Investment	Expiry Date	Counterparty	Fair Value USD	% Net Assets
(700,000,000)	JPY	Put on 1.25 6 Month JPY-LIBOR-BBA	15/04/2016	Bank of America	\$ (172)	(0.00) %
(1,685,000)	EUR	Call on 65.00 iTraxx Europe Series 23 Version I	15/07/2015	Barclays Bank	(755)	(0.00)
(1,685,000)	EUR	Put on 65.00 iTraxx Europe Series 23 Version I	15/07/2015	Barclays Bank	(10,822)	(0.02)
(1,450,000)	EUR	Call on 70.00 iTraxx Europe Series 23 Version I	17/07/2015	Barclays Bank	(1,911)	(0.00)
(1,450,000)	EUR	Put on 70.00 iTraxx Europe Series 23 Version I	17/07/2015	Barclays Bank	(6,581)	(0.01)
(600,000)	USD	Put on 6.50 3 Month USD-LIBOR-BBA	15/05/2023	Deutsche Bank	(7,362)	(0.02)
(325,000)	USD	Put on 100.00 3 Month USD-LIBOR-BBA	10/07/2023	Deutsche Bank	(3,325)	(0.01)
(775,000)	USD	Put on 6.88 3 Month USD-LIBOR-BBA	02/04/2024	Deutsche Bank	(9,091)	(0.02)
(400,000)	EUR	Put on 3.85 6 Month EURIBOR	11/12/2015	Goldman Sachs	(45)	(0.00)
(600,000)	USD	Put on 6.63 3 Month USD-LIBOR-BBA	29/05/2023	JPMorgan Chase	(7,008)	(0.02)

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



# Wellington Management Portfolios (Dublin) plc

## Multi-Asset Absolute Return Portfolio (Continued)

Schedule of Investments (US Dollars)

June 30, 2015

### Swaptions Written<sup>2</sup> (December 31, 2014: (0.11)%) (Continued)

Notional Amount	CCY	Investment	Expiry Date	Counterparty	Fair Value USD	% Net Assets
(1,100,000)	EUR	Put on 3.90 6 Month EURIBOR	09/12/2015	Morgan Stanley	\$ (104)	(0.00)%
<b>Total Swaptions Written</b>					<b>\$ (47,176)</b>	<b>(0.10)%</b>

### Total Return Swaps<sup>2</sup> (December 31, 2014: 1.20%)

Notional Amount	CCY	Fund Pays	Fund Receives	Termination Date	Counterparty	Fair Value USD	% Net Assets
(209,854)	USD	1 Month LIBOR	S&P GSCI Agriculture Dynamic Roll Capped Component Index	29/04/2016	Bank of America	\$ 18,170	0.04%
(724,324)	USD	0.003%	S&P GSCI Agriculture Dynamic Roll Capped Component Index	29/04/2016	Bank of America	75,628	0.15
625	USD	0.002%	S&P GSCI Energy Dynamic Roll Capped Commodity Index	29/04/2016	Bank of America	(6,651)	(0.01)
335	USD	1 Month LIBOR	S&P GSCI Energy Dynamic Roll Capped Commodity Index	29/04/2016	Bank of America	(4,786)	(0.01)
3,333	USD	0.002%	S&P GSCI Industrial Metals Dynamic Roll Capped Commodity Index	29/04/2016	Bank of America	(39,606)	(0.08)
356	USD	1 Month LIBOR	S&P GSCI Industrial Metals Dynamic Roll Capped Commodity Index	29/04/2016	Bank of America	(3,550)	(0.01)
4,161	USD	1 Month LIBOR	Citi Merger & Acquisition US Index	30/10/2015	Citibank	(9,701)	(0.02)
674	USD	1 Month LIBOR	Citi Merger & Acquisition US Index	30/10/2015	Citibank	(952)	(0.00)
130	USD	1 Month LIBOR	Credit Suisse Merger Arbitrage Liquid Index	30/10/2015	Credit Suisse	(912)	(0.00)
806	USD	1 Month LIBOR	Credit Suisse Merger Arbitrage Liquid Index	31/10/2015	Credit Suisse	(2,732)	(0.01)
136	USD	1 Month LIBOR	MSCI Daily TR Gross Europe USD	29/04/2016	Deutsche Bank	(36,235)	(0.07)
(174)	USD	MSCI Daily TR Gross Europe USD	1 Month LIBOR	29/04/2016	Deutsche Bank	46,360	0.09
(91)	USD	MSCI Daily TR Gross Europe USD	1 Month LIBOR	29/04/2016	Deutsche Bank	30,817	0.06
(1,915)	USD	MSCI World Health Care Index	1 Month LIBOR	29/04/2016	Deutsche Bank	6,095	0.01
(13,924)	USD	MSCI World Health Care Index	1 Month LIBOR	29/04/2016	Deutsche Bank	48,525	0.10
203	USD	1 Month LIBOR	S&P 500 Total Return IndexSM	29/04/2016	Deutsche Bank	(15,291)	(0.03)
(1,954)	USD	MSCI Daily TR World Gross Banks USD	1 Month LIBOR	31/03/2016	Deutsche Bank	6,040	0.01
(14,074)	USD	MSCI Daily TR World Gross Banks USD	1 Month LIBOR	31/03/2016	Deutsche Bank	8,093	0.02
(743)	USD	MSCI Daily TR World Gross Diversified Financials Industry Group USD	1 Month LIBOR	31/03/2016	Deutsche Bank	3,422	0.01
(5,518)	USD	MSCI Daily TR World Gross Diversified Financials Industry Group USD	1 Month LIBOR	31/03/2016	Deutsche Bank	14,341	0.03
(883)	USD	MSCI Daily TR World Gross UINS	1 Month LIBOR	31/03/2016	Deutsche Bank	2,143	0.00

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

# Wellington Management Portfolios (Dublin) plc

## Multi-Asset Absolute Return Portfolio (Continued)

Schedule of Investments (US Dollars)

June 30, 2015

### Total Return Swaps<sup>2</sup> (December 31, 2014: 1.20%) (Continued)

Notional Amount	CCY	Fund Pays	Fund Receives	Termination Date	Counterparty	Fair Value USD	% Net Assets
(6,545)	USD	MSCI Daily TR World Gross UINS	1 Month LIBOR	31/03/2016	Deutsche Bank	\$ 4,130	0.01 %
157	USD	1 Month LIBOR	S&P 500 Total Return IndexSM	31/05/2016	Deutsche Bank	(11,594)	(0.02)
(2,258)	USD	MSCI All Country World Index	1 Month LIBOR	30/10/2015	Goldman Sachs	10,527	0.02
(4,803)	USD	MSCI All Country World Index	1 Month LIBOR	30/10/2015	Goldman Sachs	22,392	0.05
(3,786)	USD	MSCI Daily TR Gross AC Far East USD	1 Month LIBOR	30/10/2015	Goldman Sachs	22,194	0.05
(46)	USD	MSCI Daily TR Gross Europe USD	1 Month LIBOR	30/10/2015	Goldman Sachs	12,256	0.02
183	USD	1 Month LIBOR	MSCI Daily TR Gross Europe USD	30/10/2015	Goldman Sachs	(48,757)	(0.11)
(185)	USD	MSCI Daily TR Gross Europe USD	1 Month LIBOR	30/10/2015	Goldman Sachs	49,290	0.10
514	USD	1 Month LIBOR	S&P 500 Total Return IndexSM	30/10/2015	Goldman Sachs	(38,717)	(0.08)
(15,939)	USD	S&P North America Technology Sector Index (TR)	1 Month LIBOR	30/10/2015	Goldman Sachs	158,702	0.33
(4,559)	USD	MSCI All Country World Index	1 Month LIBOR	29/04/2016	Goldman Sachs	18,086	0.04
(4,758)	USD	MSCI All Country World Index	1 Month LIBOR	29/04/2016	Goldman Sachs	22,182	0.05
(17,039)	USD	MSCI All Country World Index	1 Month LIBOR	29/04/2016	Goldman Sachs	79,436	0.16
(2,541)	USD	MSCI Daily TR Net Emerging Market USD Index	1 Month LIBOR	29/04/2016	Goldman Sachs	1,128	0.00
(5,853)	USD	MSCI Daily TR Net Emerging Market USD Index	1 Month LIBOR	29/04/2016	Goldman Sachs	64,518	0.13
(5,996)	USD	MSCI Daily TR Net Emerging Market USD Index	1 Month LIBOR	29/04/2016	Goldman Sachs	66,094	0.13
(4,009)	USD	S&P North America Technology Sector Index (TR)	1 Month LIBOR	29/04/2016	Goldman Sachs	36,662	0.07
(5,731)	USD	S&P North America Technology Sector Index (TR)	1 Month LIBOR	29/04/2016	Goldman Sachs	57,063	0.12
336,329	USD	Topix Index	1 Month LIBOR	29/04/2016	Goldman Sachs	(1,868)	(0.00)
(111,622)	USD	Topix Index	1 Month LIBOR	29/04/2016	Goldman Sachs	22,740	0.05
69	USD	1 Month LIBOR	MSCI Daily TR Gross Europe USD	31/05/2016	Goldman Sachs	(23,367)	(0.05)
(2,924)	USD	MSCI Daily TR Gross AC Far East USD	1 Month LIBOR	29/04/2016	HSBC	1,240	0.00
(10,023)	USD	MSCI Daily TR Gross AC Far East USD	1 Month LIBOR	29/04/2016	HSBC	58,755	0.12
220,000	USD	JPMorgan Corporate EMBI Diversified Composite Index Level	3 Month LIBOR	21/12/2015	JPMorgan Chase	(8,698)	(0.02)
270	USD	3 Month LIBOR	JPMorgan EMBI	21/12/2015	JPMorgan Chase	(990)	(0.00)
Total Return Swaps at positive fair value						967,029	1.97
Total Return Swaps at negative fair value						(254,407)	(0.52)
<b>Total Return Swaps</b>						<b>\$ 712,622</b>	<b>1.45 %</b>

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

# Wellington Management Portfolios (Dublin) plc

## Multi-Asset Absolute Return Portfolio (Continued)

Schedule of Investments (US Dollars)

June 30, 2015

### Traded Forward Contracts - Open Positions<sup>2</sup> (December 31, 2014: 0.28%)

Maturity Date	Amount Bought		Amount Sold		Counterparty	Unrealised Appreciation/ (Depreciation) USD	% Net Assets
31/07/2015 <sup>(H)</sup>	GBP	20,741,757	USD	32,615,283	State Street Bank	\$ (1,118)	(0.00) %
16/09/2015	EUR	122,000	USD	137,005	Bank of America	(928)	(0.00)
16/09/2015	GBP	69,000	USD	105,297	Bank of America	3,161	0.01
16/09/2015	USD	928,410	AUD	1,207,000	Bank of America	4,505	0.01
16/09/2015	USD	80,484	CHF	75,000	Bank of America	(5)	(0.00)
16/09/2015	USD	27,047	DKK	180,000	Bank of America	103	0.00
31/07/2015	USD	18,009	DKK	120,000	Bank of America	71	0.00
16/09/2015	USD	223,995	EUR	200,000	Bank of America	917	0.00
16/09/2015	USD	806,818	GBP	522,000	Bank of America	(13,686)	(0.03)
16/09/2015	USD	105,975	HUF	29,338,000	Bank of America	2,415	0.01
16/09/2015	USD	188,780	JPY	23,223,000	Bank of America	(1,190)	(0.00)
16/09/2015	USD	5,125	NOK	40,000	Bank of America	50	0.00
16/09/2015	USD	34,068	SEK	280,000	Bank of America	270	0.00
16/09/2015	USD	168,021	SGD	226,000	Bank of America	360	0.00
31/07/2015	CAD	3,721,000	USD	3,006,201	Bank of Montreal	(26,841)	(0.06)
16/09/2015	USD	195,284	HKD	1,514,000	Barclays Bank	8	0.00
02/10/2015	USD	29,229	IDR	400,000,000	Barclays Bank	(180)	(0.00)
16/09/2015	AUD	243,000	USD	189,346	BNP Paribas	(3,340)	(0.01)
16/09/2015	CAD	746,000	USD	611,027	BNP Paribas	(14,091)	(0.03)
08/10/2015	NGN	9,088,000	USD	50,072	BNP Paribas	(7,755)	(0.02)
16/09/2015	USD	646,850	CAD	802,000	BNP Paribas	5,103	0.01
16/09/2015	USD	123,532	CHF	113,000	BNP Paribas	2,263	0.00
16/09/2015	USD	179,589	EUR	161,000	BNP Paribas	12	0.00
16/09/2015	USD	852,312	GBP	539,000	BNP Paribas	5,087	0.01
16/09/2015	USD	125,521	PLN	472,000	BNP Paribas	277	0.00
31/07/2015	EUR	18,000	USD	20,188	Citibank	(125)	(0.00)
16/09/2015	INR	550,000	USD	8,458	Citibank	81	0.00
18/09/2015	RSD	2,000,000	USD	20,155	Citibank	(1,687)	(0.00)
31/07/2015	SEK	194,000	USD	23,568	Citibank	(174)	(0.00)
16/09/2015	USD	13,236	CZK	320,000	Citibank	141	0.00
18/09/2015	USD	19,402	EUR	15,000	Citibank	2,670	0.01
31/07/2015	USD	3,537,331	EUR	3,154,000	Citibank	21,830	0.05
16/09/2015	USD	15	INR	1,000	Citibank	-	(0.00)
16/09/2015	USD	240,457	KRW	268,146,000	Citibank	864	0.00
08/10/2015	USD	13,650	NGN	2,887,000	Citibank	207	0.00
16/09/2015	USD	176,138	SEK	1,459,000	Citibank	24	0.00
31/07/2015	USD	44,585	SEK	367,000	Citibank	329	0.00
31/07/2015	USD	5,206	SGD	7,000	Citibank	9	0.00
16/09/2015	USD	211,404	TRY	596,000	Citibank	(6,276)	(0.01)
16/09/2015	USD	144,102	ZAR	1,811,000	Citibank	(3,148)	(0.01)
31/07/2015	AUD	507,000	USD	387,105	Commonwealth Bank of Australia	1,959	0.00
18/09/2015	EUR	15,000	USD	16,856	Commonwealth Bank of Australia	(124)	(0.00)
17/09/2015	USD	328,853	MXN	5,102,000	Credit Suisse	5,447	0.01
16/09/2015	AUD	340,000	USD	262,444	Goldman Sachs	(2,189)	(0.00)
31/07/2015	AUD	507,000	USD	387,257	Goldman Sachs	1,807	0.00
02/07/2015	BRL	469,000	USD	147,160	Goldman Sachs	3,818	0.01
16/09/2015	EUR	161,000	USD	180,322	Goldman Sachs	(745)	(0.00)
16/09/2015	NZD	438,000	USD	298,006	Goldman Sachs	(3,691)	(0.01)
16/09/2015	TRY	1,236,000	USD	451,111	Goldman Sachs	318	0.00
02/07/2015	USD	156,763	BRL	492,000	Goldman Sachs	(1,620)	(0.00)
03/03/2016	USD	12,251	HKD	95,000	Goldman Sachs	(2)	(0.00)
16/09/2015	USD	1,337,593	JPY	165,709,000	Goldman Sachs	(17,948)	(0.05)
16/09/2015	CHF	107,000	USD	116,430	HSBC	(1,599)	(0.00)
31/07/2015	CHF	21,000	USD	22,570	HSBC	(75)	(0.00)
16/09/2015	EUR	159,000	USD	180,389	HSBC	(3,042)	(0.01)
31/07/2015	GBP	19,000	USD	29,862	HSBC	14	0.00

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

# Wellington Management Portfolios (Dublin) plc

## Multi-Asset Absolute Return Portfolio (Continued)

Schedule of Investments (US Dollars)

June 30, 2015

### Traded Forward Contracts - Open Positions<sup>2</sup> (December 31, 2014: 0.28%) (Continued)

Maturity Date	Amount Bought	Amount Sold	Counterparty	Unrealised Appreciation/ (Depreciation) USD	% Net Assets
16/09/2015	JPY 102,091,000	USD 828,049	HSBC	\$ 7,080	0.01 %
16/09/2015	KRW 568,805,000	USD 508,458	HSBC	(221)	(0.00)
17/09/2015	MYR 30,000	USD 7,953	HSBC	(45)	(0.00)
16/09/2015	SGD 777,000	USD 577,052	HSBC	(623)	(0.00)
31/07/2015	USD 1,622,871	CHF 1,510,000	HSBC	5,370	0.01
31/07/2015	USD 1,947,313	GBP 1,239,000	HSBC	(880)	(0.00)
16/09/2015	USD 271,577	KRW 304,655,000	HSBC	(637)	(0.00)
17/09/2015	USD 161,813	MXN 2,495,000	HSBC	3,660	0.01
16/09/2015	USD 118,485	NZD 171,000	HSBC	3,581	0.01
16/09/2015	USD 22,260	SGD 30,000	HSBC	4	0.00
16/09/2015	ZAR 4,770,000	USD 378,893	HSBC	8,948	0.02
04/01/2016	BRL 160,000	USD 57,814	JPMorgan Chase	(9,476)	(0.02)
02/07/2015	BRL 151,000	USD 48,975	JPMorgan Chase	(366)	(0.00)
16/09/2015	CHF 150,000	USD 162,101	JPMorgan Chase	(1,123)	(0.00)
16/09/2015	EUR 137,000	USD 154,185	JPMorgan Chase	(1,377)	(0.00)
16/09/2015	HUF 29,434,000	USD 107,375	JPMorgan Chase	(3,477)	(0.01)
02/10/2015	IDR 400,000,000	USD 30,682	JPMorgan Chase	(1,272)	(0.00)
16/09/2015	INR 3,126,000	USD 48,595	JPMorgan Chase	(63)	(0.00)
16/09/2015	JPY 103,621,000	USD 835,005	JPMorgan Chase	12,640	0.03
16/09/2015	KRW 312,282,000	USD 282,480	JPMorgan Chase	(3,451)	(0.01)
17/09/2015	MXN 8,364,000	USD 544,987	JPMorgan Chase	(14,809)	(0.03)
31/07/2015	NOK 177,000	USD 22,491	JPMorgan Chase	(8)	(0.00)
16/09/2015	NZD 61,000	USD 43,524	JPMorgan Chase	(2,535)	(0.01)
16/09/2015	SGD 835,000	USD 619,000	JPMorgan Chase	457	0.00
16/09/2015	TRY 132,000	USD 48,384	JPMorgan Chase	(173)	(0.00)
16/09/2015	TWD 22,975,000	USD 750,940	JPMorgan Chase	(5,543)	(0.01)
16/09/2015	USD 214,647	CAD 263,000	JPMorgan Chase	4,199	0.01
16/09/2015	USD 43,999	DKK 290,000	JPMorgan Chase	590	0.00
16/09/2015	USD 1,471,322	EUR 1,303,000	JPMorgan Chase	17,971	0.04
16/09/2015	USD 49,525	HUF 13,524,000	JPMorgan Chase	1,787	0.00
16/09/2015	USD 49,152	KRW 54,149,000	JPMorgan Chase	769	0.00
16/09/2015	USD 91,097	NOK 708,000	JPMorgan Chase	1,265	0.00
31/07/2015	USD 11,436	NOK 90,000	JPMorgan Chase	4	0.00
16/09/2015	USD 574,992	NZD 818,000	JPMorgan Chase	25,334	0.06
16/09/2015	USD 49,323	PLN 181,000	JPMorgan Chase	1,295	0.00
16/09/2015	USD 49,382	SGD 66,000	JPMorgan Chase	419	0.00
16/09/2015	USD 787,618	TWD 24,331,000	JPMorgan Chase	(1,773)	(0.00)
16/09/2015	USD 188,851	ZAR 2,385,000	JPMorgan Chase	(5,070)	(0.01)
16/09/2015	ZAR 2,981,000	USD 241,255	JPMorgan Chase	1,126	0.00
31/07/2015	CHF 21,000	USD 22,549	Morgan Stanley	(54)	(0.00)
16/09/2015	PLN 474,000	USD 128,123	Morgan Stanley	(2,349)	(0.00)
31/07/2015	USD 1,622,463	CHF 1,511,000	Morgan Stanley	3,892	0.01
16/09/2015	USD 55,721	HKD 432,000	Morgan Stanley	1	0.00
16/09/2015	USD 227,949	TRY 637,000	Morgan Stanley	(4,705)	(0.01)
16/09/2015	USD 232,562	ZAR 2,937,000	Morgan Stanley	(6,241)	(0.01)
31/07/2015	AUD 35,000	USD 26,871	National Australia Bank	(12)	(0.00)
31/07/2015	JPY 5,349,000	USD 43,129	National Australia Bank	599	0.00
16/09/2015	NZD 287,000	USD 198,786	National Australia Bank	(5,936)	(0.01)
31/07/2015	USD 1,566,937	AUD 2,041,000	National Australia Bank	706	0.00
31/07/2015	USD 1,796,117	JPY 222,758,000	National Australia Bank	(24,936)	(0.06)
16/09/2015	USD 532,206	NZD 745,000	National Australia Bank	31,599	0.07
16/09/2015	SEK 1,256,000	USD 152,228	State Street Bank	(618)	(0.00)
02/07/2015	USD 147,991	BRL 473,000	State Street Bank	(4,276)	(0.01)
27/07/2015	USD 422,165	EUR 393,000	Toronto Dominion Bank	(15,857)	(0.03)
04/08/2015	BRL 151,000	USD 48,296	UBS	(245)	(0.00)
02/07/2015	BRL 496,000	USD 158,057	UBS	1,614	0.00

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

# Wellington Management Portfolios (Dublin) plc

## Multi-Asset Absolute Return Portfolio (Continued)

Schedule of Investments (US Dollars)

June 30, 2015

### Traded Forward Contracts - Open Positions<sup>2</sup> (December 31, 2014: 0.28%) (Continued)

<i>Maturity Date</i>	<i>Amount Bought</i>	<i>Amount Sold</i>	<i>Counterparty</i>	<i>Unrealised Appreciation/ (Depreciation) USD</i>	<i>% Net Assets</i>
16/09/2015	CHF 73,000	USD 78,751	UBS	\$ (409)	(0.00) %
16/09/2015	GBP 681,000	USD 1,065,815	UBS	4,613	0.01
16/09/2015	TRY 600,000	USD 213,626	UBS	5,515	0.01
04/08/2015	USD 1,279	BRL 4,000	UBS	7	0.00
02/07/2015	USD 48,842	BRL 151,000	UBS	233	0.00
16/09/2015	USD 539,186	CHF 502,000	UBS	449	0.00
16/09/2015	USD 1,538,096	JPY 188,426,000	UBS	(3,275)	(0.01)
17/09/2015	USD 163,748	MXN 2,548,000	UBS	2,235	0.00
16/09/2015	USD 1,032,392	SGD 1,388,000	UBS	2,685	0.01
31/07/2015	NZD 37,000	USD 25,285	Westpac Banking Corporation	(326)	(0.00)
16/09/2015	USD 275,113	KRW 309,695,000	Westpac Banking Corporation	(1,604)	(0.00)
31/07/2015	USD 1,367	NZD 2,000	Westpac Banking Corporation	18	0.00
Unrealised gain on forward foreign currency exchange contracts				214,785	0.44
Unrealised loss on forward foreign currency exchange contracts				(235,344)	(0.48)
<b>Total Traded Forward Contracts - Open Positions</b>				<b>\$ (20,559)</b>	<b>(0.04) %</b>

### Traded Futures Contracts - Open Positions<sup>4</sup> (December 31, 2014: 0.20%)

<i>Number of Contracts</i>	<i>Investment</i>	<i>Delivery Date</i>	<i>Counterparty</i>	<i>Unrealised Appreciation/ (Depreciation) USD</i>	<i>% Net Assets</i>
<i>Long/(Short)</i>					
46	Australia Treasury Bond Futures, 10 Year	15/09/2015	Credit Suisse	\$ (35,265)	(0.07) %
4	Australia Treasury Bond Futures, 3 Year	15/09/2015	Credit Suisse	(190)	(0.00)
34	CAC 40 Index Futures	17/07/2015	Credit Suisse	(27,699)	(0.06)
6	DAX Index Futures	18/09/2015	Credit Suisse	2,382	0.00
2	Euro OAT Futures	08/09/2015	Credit Suisse	(686)	(0.00)
(17)	FTSE 100 Index Futures	18/09/2015	Credit Suisse	51,474	0.10
1	FTSE MIB Index Futures	18/09/2015	Credit Suisse	240	0.00
(9)	German Euro Bobl Futures	08/09/2015	Credit Suisse	(6,886)	(0.01)
42	German Euro Bund Futures	08/09/2015	Credit Suisse	58,409	0.13
1	German Euro Buxl Futures	08/09/2015	Credit Suisse	1,248	0.00
17	German Euro Schatz Futures	08/09/2015	Credit Suisse	1,492	0.00
(38)	Government of Canada Bond Futures, 10 Year	21/09/2015	Credit Suisse	(37,066)	(0.08)
(5)	IBEX 35 Index Futures	17/07/2015	Credit Suisse	797	0.00
35	Japan Government Bond Mini Futures, 10 Year	09/09/2015	Credit Suisse	13,750	0.03
15	KOSPI 2 Index Futures	10/09/2015	Credit Suisse	11,004	0.02
4	MSCI Emerging Market Mini Futures	18/09/2015	Credit Suisse	(690)	(0.00)
23	MSCI Singapore Index Futures	30/07/2015	Credit Suisse	18,819	0.04
(3)	MSCI Taiwan Index Futures	30/07/2015	Credit Suisse	1,575	0.00
1	NASDAQ 100 E-Mini Futures	18/09/2015	Credit Suisse	(2,700)	(0.01)
(18)	NIKKEI 225 Index Futures	10/09/2015	Credit Suisse	(5,884)	(0.01)
1	Russell 2000 Mini Futures	18/09/2015	Credit Suisse	(465)	(0.00)
31	S&P 500 E-Mini Index Futures	18/09/2015	Credit Suisse	(59,195)	(0.13)
(19)	S&P MID 400 E-Mini Index Futures	18/09/2015	Credit Suisse	33,985	0.07
(13)	S&P TSX 60 Index Futures	17/09/2015	Credit Suisse	14,379	0.03
3	Topix Index Futures	10/09/2015	Credit Suisse	(6,358)	(0.01)
(20)	UK Long Gilt Bond Futures	28/09/2015	Credit Suisse	25,069	0.05
10	Ultra Long US Treasury Bond Futures	21/09/2015	Credit Suisse	(50,078)	(0.10)
(4)	US Long Bond Futures	21/09/2015	Credit Suisse	7,578	0.02
(69)	US Treasury Note Futures, 10 Year	21/09/2015	Credit Suisse	17,843	0.04
37	US Treasury Note Futures, 2 Year	30/09/2015	Credit Suisse	7,570	0.02

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

# Wellington Management Portfolios (Dublin) plc

## Multi-Asset Absolute Return Portfolio (Continued)

Schedule of Investments (US Dollars)

June 30, 2015

### Traded Futures Contracts - Open Positions<sup>4</sup> (December 31, 2014: 0.20%) (Continued)

<i>Number of Contracts</i>	<i>Investment</i>	<i>Delivery Date</i>	<i>Counterparty</i>	<i>Unrealised Appreciation/ (Depreciation) USD</i>	<i>% Net Assets</i>
(5)	US Treasury Note Futures, 5 Year	30/09/2015	Credit Suisse	\$ (2,422)	(0.00) %
	Unrealised gain on open futures contracts			267,614	0.55
	Unrealised loss on open futures contracts			(235,584)	(0.48)
<b>Total Traded Futures Contracts - Open Positions</b>				<b>\$ 32,030</b>	<b>0.07 %</b>
				<i>Fair Value</i>	<i>% Net Assets</i>
<b>Net Liquid Assets</b>					
	Cash and Collateral <sup>5</sup>			\$ 2,945,305	6.00 %
<b>Other Net Assets/(Liabilities)</b>				<b>\$ (269,227)</b>	<b>(0.54) %</b>
<b>Total Net Assets of Portfolio</b>				<b>\$ 49,059,018</b>	<b>100.00 %</b>

<sup>1</sup> Repurchase agreement with State Street Corporation dated 30/06/2015 at 0.000% to be repurchased at \$2,016,000 on 01/07/2015 collateralised by 2,690,000 Fannie Mae Remics, 2.500%, 25/12/2042 with a market value of \$2,058,075.

<sup>2</sup> Over the counter (OTC) financial derivative instruments.

<sup>3</sup> The counterparties for the bond forwards positions are Bank of America, Barclays Bank, Citigroup, Deutsche Bank, HSBC, JPMorgan Chase, Merrill Lynch, Morgan Stanley and Toronto Dominion Bank.

<sup>4</sup> Exchange traded financial derivative instruments.

<sup>5</sup> All cash holdings are held with State Street Bank and Trust Company with the exception of the cash collateral for open financial derivative instruments which is held with Citibank, Credit Suisse, Deutsche Bank and Morgan Stanley.

<sup>(4)</sup> These forward foreign exchange contracts are in respect of hedges relating to Hedged Share Classes.

<b>Classifications</b>	<b>% of Total Current Assets<sup>6</sup></b>
Transferable securities and money market instruments admitted to an official stock exchange listing or traded on a regulated market	71.92
Short Term Securities	3.41
Collective investment schemes	1.73
OTC financial derivative instruments	3.03
Exchange traded financial derivative instruments	0.45
Other Assets	19.46
	<u>100.00</u>

<sup>6</sup> Analysis of Total Current Assets rather than Net Assets is required under the UCITS Notice 8.5 Appendix B.

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

## Wellington Management Portfolios (Dublin) plc

### Multi-Asset Absolute Return Portfolio (Continued)

Schedule of Portfolio Changes for the Period Ended  
June 30, 2015

#### Largest Purchases

\$	3,859,626	United States Treasury Inflation Indexed Bonds, 2.500%, 15/07/2016
	3,430,441	United States Treasury Note, 0.500%, 31/07/2016
	2,187,750	Fannie Mae Pool TBA, 3.500%, 15/06/2045
	2,119,639	United States Treasury Bond, 2.750%, 15/11/2042
	1,884,875	Fannie Mae Pool TBA, 3.500%, 15/01/2045
	1,829,488	United States Treasury Note, 2.000%, 30/04/2016
	1,801,213	Spain Government Bond, 3.800%, 31/01/2017
	1,487,594	United States Treasury Note, 2.250%, 15/11/2024
	1,469,391	Fannie Mae Pool TBA, 3.500%, 15/05/2045
	1,422,793	United States Treasury Inflation Indexed Bonds, 0.125%, 15/04/2019
	1,251,547	Fannie Mae Pool TBA, 3.500%, 15/04/2045
	1,143,283	United States Treasury Inflation Indexed Bonds, 1.875%, 15/07/2019
	1,074,599	United States Treasury Inflation Indexed Bonds, 0.125%, 15/07/2024
	1,050,082	Fannie Mae Pool TBA, 3.500%, 15/02/2045
	1,020,747	United States Treasury Note, 1.625%, 31/07/2019
	972,066	United States Treasury Note, 0.500%, 30/04/2017
	909,836	Fannie Mae Pool TBA, 3.000%, 15/05/2045
	834,306	United States Treasury Inflation Indexed Bonds, 0.250%, 15/01/2025
	833,815	Netherlands Government Bond, 3.750%, 15/01/2042
	833,485	ETFS Physical PM Basket
	45,652,522	Other Purchases

<b>\$</b>	<b>77,069,098</b>	<b>Total Purchases</b>
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#### Largest Sales

\$	3,859,626	United States Treasury Inflation Indexed Bonds, 2.500%, 15/07/2016
	3,430,441	United States Treasury Note, 0.500%, 31/07/2016
	2,180,785	Fannie Mae Pool TBA, 3.500%, 15/06/2045
	2,119,639	United States Treasury Bond, 2.750%, 15/11/2042
	1,829,488	United States Treasury Note, 2.000%, 30/04/2016
	1,801,213	Spain Government Bond, 3.800%, 31/01/2017
	1,487,594	United States Treasury Note, 2.250%, 15/11/2024
	1,461,375	Fannie Mae Pool TBA, 3.500%, 15/05/2045
	1,422,793	United States Treasury Inflation Indexed Bonds, 0.125%, 15/04/2019
	1,254,938	Fannie Mae Pool TBA, 3.500%, 15/01/2045
	1,252,457	Fannie Mae Pool TBA, 3.500%, 15/04/2045
	1,143,283	United States Treasury Inflation Indexed Bonds, 1.875%, 15/07/2019
	1,074,599	United States Treasury Inflation Indexed Bonds, 0.125%, 15/07/2024
	1,047,547	Fannie Mae Pool TBA, 3.500%, 15/02/2045
	1,020,747	United States Treasury Note, 1.625%, 31/07/2019
	972,066	United States Treasury Note, 0.500%, 30/04/2017
	903,865	Fannie Mae Pool TBA, 3.000%, 15/05/2045
	834,306	United States Treasury Inflation Indexed Bonds, 0.250%, 15/01/2025
	833,815	Netherlands Government Bond, 3.750%, 15/01/2042
	624,741	United Kingdom Gilt, 5.000%, 07/03/2025
	35,931,621	Other Sales

<b>\$</b>	<b>66,486,939</b>	<b>Total Sales</b>
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## Enduring Assets Portfolio

### Investment Manager's Report

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#### Investment Objective and Policies

The investment objective of the Portfolio is to seek long term total return. The Portfolio seeks to achieve its objective by investing globally, primarily in companies that own long-lived physical assets (such as companies in the utility, transportation, energy, real estate, and industrial sectors) that the Investment Manager believes possess an advantaged competitive position and that exhibit low levels of earnings volatility. No industry is formally excluded from the investment universe.

The Portfolio will invest, directly or through Financial Derivative Instruments ("FDIs"), in the following instruments in pursuit of the Portfolio's investment objective: equity securities or other FDIs or securities with equity characteristics (including securities issued through private placements) comprising preferred stocks, market access products (including warrants on equities, options on equities, equity-linked notes and depository receipts) for securities issued by companies worldwide. These will be issued by developed and emerging market issuers that, while not located in an emerging market, conduct substantial business in emerging markets as determined by the Investment Manager, including (i) companies that have substantial assets in emerging markets; and (ii) companies that derive a substantial portion of their total revenues from either goods and services produced in, or sales made in, emerging markets.

The Portfolio may also hold bonds issued by government, agency, and supranational issuers; corporate and REIT debt; convertible bonds; capital securities (securities that combine the features of corporate bonds and preferred stock) issued by public or private issuers, both fixed and floating rate. Generally, less than 20% of the Net Asset Value of the Portfolio will be invested in bonds. There will be no limitations on the credit quality of individual securities in the Portfolio and the Portfolio will invest in securities denominated in multiple currencies.

The Portfolio may invest in companies across the market-capitalization spectrum, and may have exposure to various currencies. Generally, less than 25% of the Net Asset Value of the Portfolio will be invested in cash and cash equivalents.

The Portfolio may make substantial investments in securities traded on Russian markets.

The Portfolio may invest in exchange traded funds that invest in the types of securities listed above and which constitute an eligible investment for the Portfolio. These may be transferable securities or collective investment schemes.

The Portfolio may buy and sell exchange-traded and over-the-counter FDIs (such as warrants, futures contracts, options, swaps and deliverable and non-deliverable forward contracts) from time to time in pursuit of the investment objective and as a means of indirectly gaining exposure to the instruments listed above (including to create or reduce exposures in certain countries or geographic regions).

An investment in the Portfolio should not constitute a substantial proportion of an investment portfolio and may not be appropriate for all investors.

The Net Asset Value of the Portfolio may have a high volatility from time to time.



# Wellington Management Portfolios (Dublin) plc

## Enduring Assets Portfolio (Continued)

### Investment Manager's Report

#### Performance

The Enduring Assets Portfolio launched on May 31, 2013. The table below details the performance of all funded Share Classes within the Portfolio.

Share Class <sup>1</sup>	Total Returns (%)			
	Periods Ended June 30, 2015			
	6 Mths	1 Year	Since Inception	Inception date
Sterling S	(1.83%)	5.92%	5.91%	May 31, 2013
Sterling S (Distributing)	(1.79%)	5.99%	5.93%	May 31, 2013
Euro S	7.27%	18.85%	15.21%	May 31, 2013
US Dollar S	(0.91%)	(1.97%)	9.30%	July 3, 2013
Sterling S (Hedged)	(0.85%)	(1.44%)	8.79%	September 26, 2013
Sterling T	(1.52%)	6.77%	8.70%	April 23, 2014
US Dollar D	(1.32%)	(3.10%)	(3.10%)	June 30, 2014
US Dollar N	(0.89%)	N/A	0.40%	August 5, 2014

<sup>1</sup> All Classes are Accumulating and Unhedged unless otherwise noted.

Portfolio returns are net of fees and expenses.

Returns for periods greater than one year are annualised.

Past Performance is no indication of current or future Performance.

Share Class <sup>1</sup>	As at June 30, 2015		As at December 31, 2014		As at June 30, 2014	
	Net Asset Value	NAV per Share	Net Asset Value	NAV per Share	Net Asset Value	NAV per Share
US Dollar D	24,218	9.69	24,545	9.82	-	-
US Dollar S	82,952,867	11.94	64,947,510	12.05	61,452,014	12.18
US Dollar N	25,088	10.04	25,334	10.13	-	-
Euro S	27,917,385	13.43	26,922,958	12.52	34,740,687	11.30
Sterling S	23,972,503	11.27	14,947,933	11.48	14,249,487	10.64
Sterling S (Distributing)	36,930,237	10.97	36,859,544	11.17	31,303,808	10.57
Sterling S (Hedged)	11,286,715	11.60	11,378,479	11.70	18,659,590	11.77
Sterling T	733,457	11.04	476,413	11.21	225,633	10.34

<sup>1</sup> All Classes are Accumulating and Unhedged unless otherwise noted.

The launch prices of the Share Classes were as follows: US Dollar = USD 10.00; Euro = EUR 10.00; Sterling = GBP 10.00.

Wellington Management Company LLP  
July 17, 2015

# Wellington Management Portfolios (Dublin) plc

## Enduring Assets Portfolio (Continued)

### Statement of Financial Position as at June 30, 2015

	June 30, 2015 US Dollars	December 31, 2014* US Dollars	January 1, 2014* US Dollars
<b>Assets</b>			
<b>Current Assets</b>			
Financial assets at fair value through profit or loss:			
Transferable securities at fair value	\$ 227,371,106	\$ 198,392,457	\$ 183,313,744
Collective investment schemes	-	-	-
Bank loan participations	-	-	-
Financial derivative instruments	120	647	299,545
Cash at bank	854,041	402,859	577,952
Cash held with brokers and counterparties for open financial derivative instruments	-	-	-
Cash received as collateral	-	-	-
Debtors – amounts falling due within one year			
Interest income receivable	-	-	-
Bank loan income receivable	-	-	-
Dividends receivable	1,078,297	439,536	568,846
Receivable for shares issued	27,565	37,277	-
Sales awaiting settlement	-	-	164,474
Other debtors	109,463	62,559	13,478
<b>Total Assets</b>	<b>\$ 229,440,592</b>	<b>\$ 199,335,335</b>	<b>\$ 184,938,039</b>
<b>Liabilities</b>			
<b>Current Liabilities</b>			
Financial liabilities at fair value through profit or loss:			
Financial derivative instruments	\$ (705)	\$ (39,522)	\$ -
Creditors – amounts falling due within one year			
Cash due to brokers and counterparties for open financial derivative instruments	-	-	-
Collateral due to counterparties	-	-	-
Payable for shares redeemed	-	-	-
Purchases awaiting settlement	-	-	-
Expenses payable	(537,346)	(1,173,959)	(582,270)
Bank overdraft	-	-	-
Distribution payable	-	(1,221,428)	(395,849)
Withholding and capital gains tax payable	(108,925)	(59,360)	(58,316)
Other payables	-	-	-
<b>Total Liabilities</b>	<b>\$ (646,976)</b>	<b>\$ (2,494,269)</b>	<b>\$ (1,036,435)</b>
<b>Net Assets Attributable to Holders of Redeemable Participating Shares (at last traded market prices)</b>	<b>\$ 228,793,616</b>	<b>\$ 196,841,066</b>	<b>\$ 183,901,604</b>

\*Prior year balances have been restated to show the impact of the adoption of IFRS 13, "Fair Value measurement" (see Note 1).

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

# Wellington Management Portfolios (Dublin) plc

## Enduring Assets Portfolio (Continued)

### Statement of Comprehensive Income for the Period Ended June 30, 2015

	Notes	Period ended June 30, 2015 US Dollars	Period ended June 30, 2014* US Dollars
<b>Income</b>			
Interest income		\$ -	\$ -
Dividend income		4,173,637	4,848,468
Bank loan participation income		-	-
Other income		538	5,521
Net changes in fair value on financial assets at fair value through profit or loss	3	(5,088,436)	18,181,244
<b>Total Investment Income/(Expense)</b>		<b>\$ (914,261)</b>	<b>\$ 23,035,233</b>
<b>Expenses</b>			
Management fees	6	\$ (658,122)	\$ (589,414)
Performance fees		(107,993)	(642,370)
Administration fees		(51,070)	(45,093)
Custodian fees		(36,962)	(50,975)
Directors' fees		(1,654)	(1,984)
Professional fees		(10,409)	(8,333)
Other fees		(48,634)	(47,273)
Expense reimbursement	6	-	-
<b>Total Operating Expenses</b>		<b>\$ (914,844)</b>	<b>\$ (1,385,442)</b>
<b>Operating Profit/(Loss)</b>		<b>\$ (1,829,105)</b>	<b>\$ 21,649,791</b>
<b>Finance Costs</b>			
Distributions to holders of Redeemable Participating Shares		\$ -	\$ -
<b>Total Finance Costs</b>		<b>\$ -</b>	<b>\$ -</b>
<b>Profit/(Loss) for the Period Before Tax</b>		<b>\$ (1,829,105)</b>	<b>\$ 21,649,791</b>
Withholding tax		\$ (510,084)	\$ (460,340)
Capital Gains Tax		-	-
<b>Profit/(Loss) for the Period After Tax</b>		<b>\$ (2,339,189)</b>	<b>\$ 21,189,451</b>
<b>Increase/(Decrease) in Net Assets Attributable to Holders of Redeemable Participating Shares</b>		<b>\$ (2,339,189)</b>	<b>\$ 21,189,451</b>

\*Prior period balances have been restated to show the impact of the adoption of IFRS 13, "Fair Value measurement" (see Note 1).

There are no recognised gains or losses arising in the period other than the increase/decrease in net assets attributable to holders of redeemable participating shares of each Portfolio.  
In arriving at the results for the period, all amounts above relate to continuing operations.

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

Wellington Management Portfolios (Dublin) plc

Enduring Assets Portfolio (Continued)

Statement of Changes in Net Assets  
Attributable to Holders of Redeemable Participating Shares  
for the Period Ended June 30, 2015

	Period ended June 30, 2015 US Dollars	Period ended June 30, 2014 US Dollars
Net assets attributable to holders of redeemable participating shares at the beginning of the period	\$ 196,841,066	\$ 183,901,604
Increase/(Decrease) in net assets attributable to holders of redeemable participating shares from statement of comprehensive income	\$ (2,339,189)	\$ 21,189,451
<b>Share Transactions</b>		
Proceeds from redeemable participating shares issued	\$ 40,557,300	\$ 29,295,160
Cost of redeemable participating shares redeemed	(6,265,561)	(15,188,849)
<b>Increase/(Decrease) in Net Assets Resulting from Redeemable Participating Share Transactions</b>	<b>\$ 34,291,739</b>	<b>\$ 14,106,311</b>
<b>Increase/(Decrease) in Net Assets Attributable to Holders of Redeemable Participating Shares</b>	<b>\$ 31,952,550</b>	<b>\$ 35,295,762</b>
<b>Net Assets Attributable to Holders of Redeemable Participating Shares at the End of the Period</b>	<b>\$ 228,793,616</b>	<b>\$ 219,197,366</b>

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

# Wellington Management Portfolios (Dublin) plc

## Enduring Assets Portfolio (Continued)

### Statement of Cash Flow for the Period Ended June 30, 2015

	June 30, 2015 US Dollars	June 30, 2014 US Dollars
<b>Operating activities</b>		
Increase/(decrease) in net assets attributable to holders of redeemable participating shares	\$ (2,339,189)	\$ 21,189,451
Distributions to holders of Redeemable Participating Shares	-	-
Total comprehensive income/(expense) attributable to holders of redeemable shares before distributions	<b>\$ (2,339,189)</b>	<b>\$ 21,189,451</b>
<b>Adjustments for:</b>		
Movement in margin cash	\$ -	\$ -
Movement in financial assets at fair value through profit or loss	(28,978,649)	(34,570,145)
Unrealised movement on derivative assets and liabilities	(38,290)	129,180
Unrealised movement on foreign exchange	(38,484)	125,793
<b>Operating cash flows before movements in working capital</b>	<b>\$ (31,394,612)</b>	<b>\$ (13,125,721)</b>
Movement in receivables	\$ (685,665)	\$ (558,362)
Movement in payables	(1,808,476)	92,696
<b>Cash inflow/(outflow) from operations</b>	<b>\$ (2,494,141)</b>	<b>\$ (465,666)</b>
<b>Net cash inflow/(outflow) from operating activities</b>	<b>\$ (33,888,753)</b>	<b>\$ (13,591,387)</b>
<b>Financing activities</b>		
Proceeds from subscriptions	\$ 40,567,012	\$ 29,295,160
Payment of redemptions	(6,265,561)	(15,188,849)
Distributions paid to shareholders	-	-
<b>Net cash generated from/(used in) financing activities</b>	<b>\$ 34,301,451</b>	<b>\$ 14,106,311</b>
<b>Net increase/(decrease) in cash and cash equivalents</b>	<b>\$ 412,698</b>	<b>\$ 514,924</b>
Cash at bank at the start of the period	\$ 402,859	\$ 577,952
Unrealised movement on foreign exchange	38,484	(125,793)
<b>Cash at bank at the end of the period</b>	<b>\$ 854,041</b>	<b>\$ 967,083</b>

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

# Wellington Management Portfolios (Dublin) plc

## Enduring Assets Portfolio (Continued)

Schedule of Investments (US Dollars)

June 30, 2015

<i>Holding/ Nominal</i>	<i>Investment</i>	<i>Fair Value</i>	<i>% Net Assets</i>
<b>Transferable Securities (December 31, 2014: 100.79%)</b>			
<b>Consumer Discretionary (December 31, 2014: 3.31%)</b>			
118,661 USD	Comcast Corporation	\$ 7,136,273	3.12 %
<b>Total Consumer Discretionary</b>		<b>\$ 7,136,273</b>	<b>3.12 %</b>
<b>Energy (December 31, 2014: 10.38%)</b>			
188,007 USD	Enbridge Energy Management LLC	\$ 6,204,231	2.71 %
171,715 CAD	Enbridge Incorporated	8,033,860	3.51
135,935 CAD	TransCanada Corporation	5,526,902	2.42
<b>Total Energy</b>		<b>\$ 19,764,993</b>	<b>8.64 %</b>
<b>Financials (December 31, 2014: 6.02%)</b>			
156,040 USD	Equity Lifestyle Properties Incorporated REIT	\$ 8,204,583	3.59 %
58,249 EUR	Groupe Bruxelles Lambert SA	4,685,855	2.05
<b>Total Financials</b>		<b>\$ 12,890,438</b>	<b>5.64 %</b>
<b>Industrials (December 31, 2014: 10.69%)</b>			
701,815 HKD	Beijing Enterprises Holdings Limited	\$ 5,273,197	2.30 %
118,570 CAD	Canadian National Railway Company	6,843,810	2.99
7,067 CHF	Flughafen Zuerich AG	5,471,055	2.39
100,732 EUR	Vinci SA	5,822,782	2.55
<b>Total Industrials</b>		<b>\$ 23,410,844</b>	<b>10.23 %</b>
<b>Telecommunication Services (December 31, 2014: 5.51%)</b>			
467,940 JPY	NTT DOCOMO Incorporated	\$ 8,963,767	3.92 %
310,460 NOK	Telenor ASA	6,779,413	2.96
<b>Total Telecommunication Services</b>		<b>\$ 15,743,180</b>	<b>6.88 %</b>
<b>Utilities (December 31, 2014: 63.12%)</b>			
984,610 HKD	Cheung Kong Infrastructure Holdings Limited	\$ 7,639,331	3.34 %
6,952,955 HKD	China Longyuan Power Group Corporation Limited	7,730,937	3.38
511,765 USD	Cia de Saneamento Basico do Estado de Sao Paulo	2,650,943	1.16
3,530,085 EUR	Enel Green Power SpA	6,894,935	3.01
165,210 USD	Enerdis SA	2,615,274	1.14
1,194,690 HKD	ENN Energy Holdings Limited	7,204,308	3.15
229,201 EUR	Gas Natural SDG SA	5,194,342	2.27
6,676,490 HKD	Guangdong Investment Limited	9,335,400	4.08
137,782 KRW	Korea Electric Power Corporation	5,657,282	2.47
147,465 USD	MDU Resources Group Incorporated	2,879,991	1.26
705,892 GBP	National Grid Plc	9,072,200	3.96
90,485 USD	NextEra Energy Incorporated	8,870,245	3.88
1,031,585 JPY	Osaka Gas Company Limited	4,074,409	1.78
137,840 USD	PG&E Corporation	6,767,944	2.96
796,305 HKD	Power Assets Holdings Limited	7,251,696	3.17
57,958 EUR	Red Electrica Corporation SA	4,641,780	2.03
221,976 GBP	Severn Trent Plc	7,264,807	3.18
1,062,910 EUR	Snam SpA	5,054,568	2.21
270,955 GBP	SSE Plc	6,545,373	2.86
458,895 EUR	Suez Environnement Company	8,531,053	3.73
292,535 USD	UGI Corporation	10,077,831	4.40
142,792 USD	UIL Holdings Corporation	6,542,729	2.86
<b>Total Utilities</b>		<b>\$ 142,497,378</b>	<b>62.28 %</b>

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

# Wellington Management Portfolios (Dublin) plc

## Enduring Assets Portfolio (Continued)

Schedule of Investments (US Dollars)  
June 30, 2015

<i>Holding/ Nominal</i>	<i>Investment</i>	<i>Fair Value</i>	<i>% Net Assets</i>		
<b>Short Term Securities (December 31, 2014: 1.76%)</b>					
5,928,000 USD	State Street Repurchase Agreement, 0.000%, 01/07/2015 <sup>1</sup>	\$ 5,928,000	2.59 %		
<b>Total Short Term Securities</b>		<b>\$ 5,928,000</b>	<b>2.59 %</b>		
<b>Total Transferable Securities (Cost 2015: \$212,338,214)</b>		<b>\$ 227,371,106</b>	<b>99.38 %</b>		
<b>Financial Derivative Instruments (December 31, 2014: (0.02)%)</b>					
<b>Traded Forward Contracts - Open Positions<sup>2</sup> (December 31, 2014: (0.02)%)</b>					
<i>Maturity Date</i>	<i>Amount Bought</i>	<i>Amount Sold</i>	<i>Counterparty</i>	<i>Unrealised Appreciation/ (Depreciation) USD</i>	<i>% Net Assets</i>
31/07/2015 <sup>(H)</sup>	GBP 11,764,293	USD 18,498,780	State Street Bank	\$ (705)	(0.00) %
31/07/2015 <sup>(H)</sup>	USD 239,227	GBP 152,066	State Street Bank	120	0.00
Unrealised gain on forward foreign currency exchange contracts				120	0.00
Unrealised loss on forward foreign currency exchange contracts				(705)	(0.00)
<b>Total Traded Forward Contracts - Open Positions</b>				<b>\$ (585)</b>	<b>(0.00) %</b>
<b>Net Liquid Assets</b>					
Cash and Collateral <sup>3</sup>				\$ 854,041	0.37 %
<b>Other Net Assets/(Liabilities)</b>				<b>\$ 569,054</b>	<b>0.25 %</b>
<b>Total Net Assets of Portfolio</b>				<b>\$ 228,793,616</b>	<b>100.00 %</b>

<sup>1</sup> Repurchase agreement with State Street Corporation dated 30/06/2015 at 0.000% to be repurchased at \$5,928,000 on 01/07/2015 collateralised by 7,905,000 Fannie Mae Remics, 2.500%, 25/12/2042 with a market value of \$6,047,985.

<sup>2</sup> Over the counter (OTC) financial derivative instruments.

<sup>3</sup> All cash holdings are held with State Street Bank and Trust Company.

<sup>(H)</sup> These forward foreign exchange contracts are in respect of hedges relating to Hedged Share Classes.

### Classifications

### % of Total Current Assets<sup>4</sup>

Transferable securities and money market instruments admitted to an official stock exchange listing or traded on a regulated market	96.51
Short Term Securities	2.58
OTC financial derivative instruments	0.00
Other Assets	0.91
	<u>100.00</u>

<sup>4</sup> Analysis of Total Current Assets rather than Net Assets is required under the UCITS Notice 8.5 Appendix B.

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

# Wellington Management Portfolios (Dublin) plc

## Enduring Assets Portfolio (Continued)

Schedule of Portfolio Changes for the Period Ended  
June 30, 2015

### Largest Purchases

\$	7,070,807	UIL Holdings Corporation
	5,758,065	Gas Natural SDG SA
	3,163,933	Cia de Saneamento Basico do Estado de Sao Paulo
	3,158,748	MDU Resources Group Incorporated
	3,015,924	Energis SA
	2,481,074	Enel Green Power SpA
	2,149,088	Power Assets Holdings Limited
	1,837,538	NTT DOCOMO Incorporated
	1,439,706	UGI Corporation
	1,382,078	National Grid Plc
	1,360,274	NextEra Energy Incorporated
	1,336,738	Cheung Kong Infrastructure Holdings Limited
	1,313,454	Guangdong Investment Limited
	1,279,908	Equity LifeStyle Properties Incorporated
	1,192,244	Suez Environnement Company
	1,189,854	Enbridge Incorporated
	1,169,909	Canadian National Railway Company
	1,080,822	PG&E Corporation
	1,069,223	China Longyuan Power Group Corporation Limited
	1,049,465	Comcast Corporation
	12,879,651	Other Purchases

<b>\$</b>	<b>56,378,503</b>	<b>Total Purchases</b>
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### Largest Sales

\$	6,154,233	Endesa SA
	6,025,475	WEC Energy Group Incorporated
	3,652,749	Hong Kong & China Gas Company Limited
	1,206,595	Red Electrica Corporation SA
	1,183,870	Cheung Kong Infrastructure Holdings Limited
	776,056	Guangdong Investment Limited
	703,827	Comcast Corporation
	660,641	Kunlun Energy Company Limited
	658,894	Equity LifeStyle Properties Incorporated
	638,649	Snam SpA
	259,633	Gas Natural SDG SA
	153,640	UGI Corporation
	148,560	National Grid Plc
	144,939	NextEra Energy Incorporated
	136,726	ENN Energy Holdings Limited
	135,888	Enbridge Incorporated
	134,447	NTT DOCOMO Incorporated
	132,866	Suez Environnement Company
	132,501	Canadian National Railway Company
	120,140	China Longyuan Power Group Corporation Limited
	1,437,830	Other Sales

<b>\$</b>	<b>24,598,159</b>	<b>Total Sales</b>
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The accompanying notes form an integral part of these financial statements.



*Emerging Markets Opportunities Portfolio*

Investment Manager's Report

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**Investment Objective and Policies**

The investment objective of the Portfolio is to seek long-term total returns. The Portfolio will seek to achieve its objective by investing primarily in equity securities and other Financial Derivative Instruments ("FDIs") and securities with equity characteristics comprising depository receipts and market access products (including warrants on equities, options on equities and equity swaps) of companies that are located, and/or conduct substantial business activities, in non-developed markets, including frontier markets (as defined by MSCI). The Investment Manager will look to the location of a company's assets, revenues and earnings in determining whether a company conducts substantial business activities in non-developed markets and the location of a company's stock exchange listing will have no bearing in this evaluation.

In managing the Portfolio, the Investment Manager focuses primarily on bottom-up stock selection. The Portfolio's country and sector weights are not constrained and are a by-product of the bottom-up stock selection process. Therefore, country and sector exposures may be significantly overweight or underweight relative to the Index. The Portfolio may invest in companies across a broad spectrum of market capitalizations.

Decisions on positions and their sizes within the Portfolio are taken independently of the composition and weighting of the Index. The maximum position in an individual security is typically less than 5% of the Net Asset Value of the Portfolio, and the Investment Manager will seek to reduce any individual position that exceeds 7% of the Net Asset Value of the Portfolio. Generally, less than 5% of the Portfolio's Net Asset Value will be invested in cash and cash equivalents.

The Portfolio may also invest, either directly or indirectly, in other FDIs and securities with equity characteristics, such as preferred stocks and convertible securities for currency hedging and as ancillary liquid assets.

The Portfolio may invest in exchange traded funds which constitute an eligible investment for the Portfolio. These will be listed and/or traded on the markets and exchanges and may be transferable securities or collective investment schemes.

The Portfolio may buy and sell exchange-traded and over-the-counter FDIs in pursuit of the investment objective and gaining exposure to the instruments listed above, for efficient portfolio management purposes (including to create or reduce exposures in certain countries or geographic regions) and in order to hedge against currency risk.

The Portfolio may invest in an unconstrained manner in securities traded on Russian markets and therefore such investments may be substantial at any given time.

An investment in the Portfolio should not constitute a substantial proportion of an investment portfolio and may not be appropriate for all investors.

The Net Asset Value of the Portfolio is expected to experience a high level of volatility from time to time.

Emerging Markets Opportunities Portfolio (Continued)

Investment Manager's Report

**Performance**

The Emerging Markets Opportunities Portfolio launched on September 3, 2013. The table below details the performance of all funded Share Classes within the Portfolio.

Share Class <sup>1</sup>	Total Returns (%)						Inception date
	Periods Ended June 30, 2015						
	6 Mths	1 Year	3 Years	5 Years	10 Years	Since Inception	
Canadian Dollar S MSCI Emerging Markets IMI to CAD	11.30%	8.05%	N/A	N/A	N/A	13.55%	September 3, 2013
US Dollar S MSCI Emerging Markets IMI to USD	11.71%	12.04%	11.52%	7.27%	N/A	15.41%	
US Dollar D MSCI Emerging Markets IMI to USD	3.25%	(7.86%)	N/A	N/A	N/A	(1.04%)	January 21, 2014
	3.64%	(4.41%)	4.24%	3.87%	N/A	3.21%	
	2.67%	(8.81%)	N/A	N/A	N/A	(3.28%)	May 13, 2014
	3.64%	(4.41%)	4.24%	3.87%	N/A	(1.03%)	

<sup>1</sup> All Classes are Accumulating and Unhedged unless otherwise noted.

Portfolio returns are net of fees and expenses.

Returns for periods greater than one year are annualised.

Past Performance is no indication of current or future Performance.

Share Class <sup>1</sup>	As at June 30, 2015		As at December 31, 2014		As at June 30, 2014	
	Net Asset Value	NAV per Share	Net Asset Value	NAV per Share	Net Asset Value	NAV per Share
US Dollar D	24,078	9.63	23,450	9.38	26,404	10.56
US Dollar S	11,625,562	9.85	11,261,410	9.54	12,610,547	10.69
Canadian Dollar S	205,636,629	12.61	184,672,236	11.33	190,030,356	11.67

<sup>1</sup> All Classes are Accumulating and Unhedged unless otherwise noted.

The launch prices of the Share Classes were as follows: US Dollar = USD 10.00; Canadian Dollar = CAD10.00.

Wellington Management Company, LLP  
July 17, 2015

# Wellington Management Portfolios (Dublin) plc

## Emerging Markets Opportunities Portfolio (Continued)

### Statement of Financial Position as at June 30, 2015

	June 30, 2015 US Dollars	December 31, 2014* US Dollars	January 1, 2014* US Dollars
<b>Assets</b>			
<b>Current Assets</b>			
Financial assets at fair value through profit or loss:			
Transferable securities at fair value	\$ 162,149,932	\$ 155,116,648	\$ 156,074,428
Collective investment schemes	-	-	-
Bank loan participations	-	-	-
Financial derivative instruments	13,573,334	14,978,704	11,900,709
Cash at bank	994,773	904,244	341,531
Cash held with brokers and counterparties for open financial derivative instruments	-	-	-
Cash received as collateral	-	-	-
Debtors – amounts falling due within one year			
Interest income receivable	-	-	-
Bank loan income receivable	-	-	-
Dividends receivable	452,251	72,355	111,870
Receivable for shares issued	-	-	-
Sales awaiting settlement	6,632	209,482	-
Other debtors	-	-	-
<b>Total Assets</b>	<b>\$ 177,176,922</b>	<b>\$ 171,281,433</b>	<b>\$ 168,428,538</b>
<b>Liabilities</b>			
<b>Current Liabilities</b>			
Financial liabilities at fair value through profit or loss:			
Financial derivative instruments	\$ -	\$ -	\$ -
Creditors – amounts falling due within one year			
Cash due to brokers and counterparties for open financial derivative instruments	-	-	-
Collateral due to counterparties	-	-	-
Payable for shares redeemed	-	-	-
Purchases awaiting settlement	(220,174)	-	(196,698)
Expenses payable	(567,188)	(550,667)	(527,665)
Bank overdraft	-	-	-
Distribution payable	-	-	-
Withholding and capital gains tax payable	(26,372)	(5,167)	(3,444)
Other payables	-	-	-
<b>Total Liabilities</b>	<b>\$ (813,734)</b>	<b>\$ (555,834)</b>	<b>\$ (727,807)</b>
<b>Net Assets Attributable to Holders of Redeemable Participating Shares (at last traded market prices)</b>	<b>\$ 176,363,188</b>	<b>\$ 170,725,599</b>	<b>\$ 167,700,731</b>

\*Prior year balances have been restated to show the impact of the adoption of IFRS 13, "Fair Value measurement" (see Note 1).

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

# Wellington Management Portfolios (Dublin) plc

## Emerging Markets Opportunities Portfolio (Continued)

### Statement of Comprehensive Income for the Period Ended June 30, 2015

	Notes	Period ended June 30, 2015 US Dollars	Period ended June 30, 2014* US Dollars
<b>Income</b>			
Interest income		\$ -	\$ -
Dividend income		2,105,326	1,885,265
Bank loan participation income		-	-
Other income		538	2,008
Net changes in fair value on financial assets at fair value through profit or loss	3	4,651,449	11,059,911
<b>Total Investment Income/(Expense)</b>		<b>\$ 6,757,313</b>	<b>\$ 12,947,184</b>
<b>Expenses</b>			
Management fees	6	\$ (884,484)	\$ (872,939)
Administration fees		(39,830)	(34,825)
Custodian fees		(85,875)	(93,780)
Directors' fees		(1,654)	(1,984)
Professional fees		(9,942)	(9,943)
Other fees		(49,389)	(36,584)
Expense reimbursement	6	-	-
<b>Total Operating Expenses</b>		<b>\$ (1,071,174)</b>	<b>\$ (1,050,055)</b>
<b>Operating Profit/(Loss)</b>		<b>\$ 5,686,139</b>	<b>\$ 11,897,129</b>
<b>Finance Costs</b>			
Distributions to holders of Redeemable Participating Shares		\$ -	\$ -
<b>Total Finance Costs</b>		<b>\$ -</b>	<b>\$ -</b>
<b>Profit/(Loss) for the Period Before Tax</b>		<b>\$ 5,686,139</b>	<b>\$ 11,897,129</b>
Withholding tax		\$ (168,544)	\$ (111,137)
Capital Gains Tax		-	-
<b>Profit/(Loss) for the Period After Tax</b>		<b>\$ 5,517,595</b>	<b>\$ 11,785,992</b>
<b>Increase/(Decrease) in Net Assets Attributable to Holders of Redeemable Participating Shares</b>		<b>\$ 5,517,595</b>	<b>\$ 11,785,992</b>

\*Prior period balances have been restated to show the impact of the adoption of IFRS 13, "Fair Value measurement" (see Note 1).

There are no recognised gains or losses arising in the period other than the increase/decrease in net assets attributable to holders of redeemable participating shares of each Portfolio.  
In arriving at the results for the period, all amounts above relate to continuing operations.

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

Wellington Management Portfolios (Dublin) plc

Emerging Markets Opportunities Portfolio (Continued)

Statement of Changes in Net Assets  
Attributable to Holders of Redeemable Participating Shares  
for the Period Ended June 30, 2015

	Period ended June 30, 2015 US Dollars	Period ended June 30, 2014 US Dollars
Net assets attributable to holders of redeemable participating shares at the beginning of the period	\$ 170,725,599	\$ 167,700,731
Increase/(Decrease) in net assets attributable to holders of redeemable participating shares from statement of comprehensive income	\$ 5,517,595	\$ 11,785,992
<b>Share Transactions</b>		
Proceeds from redeemable participating shares issued	\$ 119,994	\$ 11,557,358
Cost of redeemable participating shares redeemed	-	-
<b>Increase/(Decrease) in Net Assets Resulting from Redeemable Participating Share Transactions</b>	<b>\$ 119,994</b>	<b>\$ 11,557,358</b>
<b>Increase/(Decrease) in Net Assets Attributable to Holders of Redeemable Participating Shares</b>	<b>\$ 5,637,589</b>	<b>\$ 23,343,350</b>
<b>Net Assets Attributable to Holders of Redeemable Participating Shares at the End of the Period</b>	<b>\$ 176,363,188</b>	<b>\$ 191,044,081</b>

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

# Wellington Management Portfolios (Dublin) plc

## Emerging Markets Opportunities Portfolio (Continued)

### Statement of Cash Flow for the Period Ended June 30, 2015

	June 30, 2015 US Dollars	June 30, 2014 US Dollars
<b>Operating activities</b>		
Increase/(decrease) in net assets attributable to holders of redeemable participating shares	\$ 5,517,595	\$ 11,785,992
Distributions to holders of Redeemable Participating Shares	-	-
Total comprehensive income/(expense) attributable to holders of redeemable shares before distributions	<b>\$ 5,517,595</b>	<b>\$ 11,785,992</b>
<b>Adjustments for:</b>		
Movement in margin cash	\$ -	\$ -
Movement in financial assets at fair value through profit or loss	(6,610,260)	(22,903,529)
Unrealised movement on derivative assets and liabilities	1,405,370	200,155
Unrealised movement on foreign exchange	1,028	4,167
<b>Operating cash flows before movements in working capital</b>	<b>\$ 313,733</b>	<b>\$ (10,913,215)</b>
Movement in receivables	\$ (379,896)	\$ (175,383)
Movement in payables	37,726	30,944
<b>Cash inflow/(outflow) from operations</b>	<b>\$ (342,170)</b>	<b>\$ (144,439)</b>
<b>Net cash inflow/(outflow) from operating activities</b>	<b>\$ (28,437)</b>	<b>\$ (11,057,654)</b>
<b>Financing activities</b>		
Proceeds from subscriptions	\$ 119,994	\$ 11,557,358
Payment of redemptions	-	-
Distributions paid to shareholders	-	-
<b>Net cash generated from/(used in) financing activities</b>	<b>\$ 119,994</b>	<b>\$ 11,557,358</b>
<b>Net increase/(decrease) in cash and cash equivalents</b>	<b>\$ 91,557</b>	<b>\$ 499,704</b>
Cash at bank at the start of the period	\$ 904,244	\$ 341,531
Unrealised movement on foreign exchange	(1,028)	(4,167)
<b>Cash at bank at the end of the period</b>	<b>\$ 994,773</b>	<b>\$ 837,068</b>

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

# Wellington Management Portfolios (Dublin) plc

## Emerging Markets Opportunities Portfolio (Continued)

Schedule of Investments (US Dollars)

June 30, 2015

<i>Holding / Nominal</i>	<i>Investment</i>	<i>Fair Value</i>	<i>% Net Assets</i>
<b>Transferable Securities (December 31, 2014: 90.86%)</b>			
<b>Consumer Discretionary (December 31, 2014: 10.76%)</b>			
124,105	China Distance Education Holdings Limited	\$ 1,990,644	1.13 %
2,592,000	Cosmo Lady China Holdings Company Limited	2,554,370	1.45
6,302,000	Daphne International Holdings Limited	1,577,014	0.89
12,959	Hyundai Mobis Company Limited	2,462,959	1.40
97,014,800	MNC Investama Tbk PT	1,928,290	1.09
29,097	Naspers Limited	4,542,754	2.58
126,250	Vipshop Holdings Limited	2,809,063	1.59
<b>Total Consumer Discretionary</b>		<b>\$ 17,865,094</b>	<b>10.13 %</b>
<b>Consumer Staples (December 31, 2014: 10.37%)</b>			
417,330	Avon Products Incorporated	\$ 2,612,486	1.48 %
926,000	China Resources Enterprise Limited	2,992,086	1.70
6,722,700	Hero Supermarket Tbk PT	932,833	0.53
284,272	O'Key Group SA	672,303	0.38
50,371	Synergy Company	443,906	0.25
405,817	Ulker Biskuvi Sanayi AS	2,832,690	1.60
130,822	United Spirits Limited	3,398,756	1.93
<b>Total Consumer Staples</b>		<b>\$ 13,885,060</b>	<b>7.87 %</b>
<b>Energy (December 31, 2014: 3.95%)</b>			
82,600	Eurasia Drilling Company Limited	\$ 1,360,422	0.77 %
7,840,000	Hilong Holding Limited	2,275,380	1.29
941,838	Lamprell Plc	2,236,656	1.27
5,044,000	SPT Energy Group Incorporated	917,381	0.52
<b>Total Energy</b>		<b>\$ 6,789,839</b>	<b>3.85 %</b>
<b>Financials (December 31, 2014: 13.82%)</b>			
755,600	BM&FBovespa SA	\$ 2,850,770	1.62 %
459,400	BR Malls Participacoes SA	2,153,253	1.22
228,600	Brasil Insurance Participacoes e Administracao SA	92,723	0.05
204,487	CETIP SA - Mercados Organizados	2,243,406	1.27
942,514	China Taiping Insurance Holdings Company Limited	3,385,856	1.92
631,000	CITIC Securities Company Limited	2,278,992	1.29
1,823,100	Gentera SAB de CV	3,247,517	1.84
387,446	International Personal Finance Plc	2,784,668	1.58
572,800	LPS Brasil Consultoria de Imoveis SA	958,846	0.54
1,902,680	Moscow Exchange MICEX-RTS PJSC	2,373,445	1.35
80,070	Noah Holdings Limited	2,420,516	1.37
473,800	Sberbank of Russia	2,515,878	1.43
<b>Total Financials</b>		<b>\$ 27,305,870</b>	<b>15.48 %</b>
<b>Health Care (December 31, 2014: 4.86%)</b>			
155,950	iKang Healthcare Group Incorporated	\$ 3,016,073	1.71 %
398,500	Luye Pharma Group Limited	426,640	0.24
880,500	Shanghai Fosun Pharmaceutical Group Company Limited	3,253,939	1.84
99,610	WuXi PharmaTech Cayman Incorporated	4,209,519	2.39
<b>Total Health Care</b>		<b>\$ 10,906,171</b>	<b>6.18 %</b>
<b>Industrials (December 31, 2014: 7.60%)</b>			
4,398,700	AirAsia Bhd	\$ 1,795,388	1.02 %
3,183,689	Aramex PJSC	3,016,441	1.71
24,865	Integer.pl SA	793,374	0.45
408,800	JSL SA	1,421,272	0.81
2,012,500	Marcopolo SA	1,503,026	0.85

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

# Wellington Management Portfolios (Dublin) plc

## Emerging Markets Opportunities Portfolio (Continued)

Schedule of Investments (US Dollars)

June 30, 2015

<i>Holding / Nominal</i>	<i>Investment</i>	<i>Fair Value</i>	<i>% Net Assets</i>
<b>Industrials (December 31, 2014: 7.60%) (Continued)</b>			
325,500	Tegma Gestao Logistica	\$ 1,172,529	0.66%
<b>Total Industrials</b>		<b>\$ 9,702,030</b>	<b>5.50 %</b>
<b>Information Technology (December 31, 2014: 26.05%)</b>			
185,975	21Vianet Group Incorporated	\$ 3,816,207	2.16%
421,500	AAC Technologies Holdings Incorporated	2,384,090	1.35
250,000	ASM Pacific Technology Limited	2,470,155	1.40
19,057	Baidu Incorporated	3,793,868	2.15
312,000	Catcher Technology Company Limited	3,903,223	2.21
988,000	Chroma ATE Incorporated	2,183,850	1.24
1,832,000	Digital China Holdings Limited	2,443,439	1.39
137,355	Genpact Limited	2,929,782	1.66
131,396	Hollysys Automation Technologies Limited	3,157,446	1.79
857,816	Hon Hai Precision Industry Company Limited	2,696,792	1.53
124,100	Linx SA	1,939,162	1.10
133,236	Mail.ru Group Limited	2,777,971	1.58
2,479	Samsung Electronics Company Limited	2,818,030	1.60
226,000	Silergy Corporation	2,321,930	1.32
534,000	Simplo Technology Company Limited	2,474,906	1.40
106,409	Suprema Incorporated	2,194,098	1.24
610,000	Taiwan Semiconductor Manufacturing Company Limited	2,777,715	1.57
151,100	Tencent Holdings Limited	3,017,108	1.71
5,170,000	Truly International Holdings	2,134,008	1.21
40,716	YY Incorporated	2,830,576	1.61
<b>Total Information Technology</b>		<b>\$ 55,064,356</b>	<b>31.22 %</b>
<b>Materials (December 31, 2014: 3.97%)</b>			
1,124,660	Fosun International Limited	\$ 2,643,170	1.50%
4,142,438	Greatview Aseptic Packaging Company Limited	2,351,062	1.34
2,619,500	Yingde Gases Group Company Limited	1,804,326	1.02
<b>Total Materials</b>		<b>\$ 6,798,558</b>	<b>3.86 %</b>
<b>Telecommunication Services (December 31, 2014: 3.32%)</b>			
12,082	SK Telecom Company Limited	\$ 2,707,876	1.54%
<b>Total Telecommunication Services</b>		<b>\$ 2,707,876</b>	<b>1.54 %</b>
<b>Utilities (December 31, 2014: 1.44%)</b>			
432,000	ENN Energy Holdings Limited	\$ 2,605,078	1.48%
<b>Total Utilities</b>		<b>\$ 2,605,078</b>	<b>1.48 %</b>
<b>Short Term Securities (December 31, 2014: 4.72%)</b>			
8,520,000	State Street Repurchase Agreement, 0.000%, 01/07/2015 <sup>1</sup>	\$ 8,520,000	4.83%
<b>Total Short Term Securities</b>		<b>\$ 8,520,000</b>	<b>4.83 %</b>
<b>Total Transferable Securities (Cost 2015: \$175,159,321)</b>		<b>\$ 162,149,932</b>	<b>91.94 %</b>

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



# Wellington Management Portfolios (Dublin) plc

## Emerging Markets Opportunities Portfolio (Continued)

Schedule of Investments (US Dollars)

June 30, 2015

### Financial Derivative Instruments (December 31, 2014: 8.77%)

#### Options Purchased<sup>2</sup> (December 31, 2014: 8.77%)

<i>Notional Amount</i>	<i>Investment</i>	<i>Expiry Date</i>	<i>Counterparty</i>	<i>Fair Value USD</i>	<i>% Net Assets</i>
36,082	Call Option TTK Prestige Limited	15/10/2015	JPMorgan Chase	\$ 2,198,633	1.25 %
210,574	Call Option Amara Raja Batteries Limited	05/02/2018	JPMorgan Chase	2,919,862	1.66
37,787	Call Option Gillette India Limited	05/02/2018	JPMorgan Chase	2,740,270	1.55
241,383	Call Option Whirlpool of India Limited	05/02/2018	JPMorgan Chase	2,813,166	1.60
1,254,320	Call Option Infrastructure Development Finance Company	12/09/2019	JPMorgan Chase	2,901,403	1.64
<b>Total Options Purchased</b>				<b>\$ 13,573,334</b>	<b>7.70 %</b>
				<i>Fair Value</i>	<i>% Net Assets</i>
<b>Net Liquid Assets</b>					
Cash and Collateral <sup>3</sup>				\$ 994,773	0.56 %
<b>Other Net Assets/(Liabilities)</b>				<b>\$ (354,851)</b>	<b>(0.20) %</b>
<b>Total Net Assets of Portfolio</b>				<b>\$ 176,363,188</b>	<b>100.00 %</b>

<sup>1</sup> Repurchase agreement with State Street Corporation dated 30/06/2015 at 0.000% to be repurchased at \$8,520,000 on 01/07/2015 collateralised by 11,360,000 Fannie Mae Remics, 2.500%, 25/02/2042 with a market value of \$8,691,349.

<sup>2</sup> Over the counter (OTC) financial derivative instruments.

<sup>3</sup> All cash holdings are held with State Street Bank and Trust Company.

#### Classifications

Transferable securities and money market instruments admitted to an official stock exchange listing or traded on a regulated market  
Short Term Securities  
OTC financial derivative instruments  
Other Assets

#### % of Total Current Assets<sup>4</sup>

86.71  
4.81  
7.66  
0.82  
100.00

<sup>4</sup> Analysis of Total Current Assets rather than Net Assets is required under the UCITS Notice 8.5 Appendix B.

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

## Wellington Management Portfolios (Dublin) plc

### Emerging Markets Opportunities Portfolio (Continued)

Schedule of Portfolio Changes for the Period Ended  
June 30, 2015

#### Largest Purchases

\$	3,311,791	Avon Products Incorporated
	3,260,994	Hollysys Automation Technologies Limited
	2,765,874	YY Incorporated
	2,647,530	Tencent Holdings Limited
	2,616,736	iKang Healthcare Group Incorporated
	2,585,524	Noah Holdings Limited
	2,270,025	Cosmo Lady China Holdings Company Limited
	2,135,687	Mail.Ru Group Limited
	1,809,901	Alibaba Health Information Technology Limited
	1,511,103	Sberbank of Russia
	1,084,410	21Vianet Group Incorporated
	990,749	International Personal Finance Plc
	853,827	Baidu Incorporated
	852,149	Moscow Exchange MICEX-RTS PJSC
	786,144	Gentera SAB de CV
	647,327	SK Telecom Company Limited
	496,125	Hilong Holding Limited
	463,110	Hankook Tire Company Limited
	420,332	Luye Pharma Group Limited
	332,488	WuXi PharmaTech Cayman Incorporated
	1,147,051	Other Purchases

<b>\$</b>	<b>32,988,877</b>	<b>Total Purchases</b>
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#### Largest Sales

\$	3,539,804	Massmart Holdings Limited
	3,298,608	Alibaba Health Information Technology Limited
	2,907,758	Discovery Limited
	2,534,368	Hankook Tire Company Limited
	2,417,067	Perfect World Company Limited
	2,348,675	Turkcell Iletisim Hizmetleri AS
	1,972,071	Fosun International Limited
	1,964,879	Tingyi Cayman Islands Holding Corporation
	1,954,769	China Resources Enterprise Limited
	1,665,783	United Laboratories International Holdings Limited
	1,247,753	Alibaba Group Holding Limited
	1,119,336	Genpact Limited
	877,600	Taiwan Semiconductor Manufacturing Company Limited
	743,620	Digital China Holdings Limited
	521,962	Pacific Rubiales Energy Corporation
	283,415	Vipshop Holdings Limited
	154,890	Integrated Diagnostics Holdings Plc
	55,156	Discovery Limited (Rights)

<b>\$</b>	<b>29,607,514</b>	<b>Total Sales</b>
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\*There were no other sales during the period ended June 30, 2015.

*Asia ex Japan Equity Portfolio*

Investment Manager's Report

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**Investment Objective and Policies**

The investment objective of the Portfolio is to seek to generate long term total returns by investing primarily in companies in developed and emerging markets in the Asia ex Japan region.

The Portfolio will invest primarily in the securities (as described below) issued by companies domiciled in countries in the Asia ex Japan region, however up to 15% of the Net Asset Value of the Portfolio may be invested in companies domiciled outside of Asia if the Investment Manager determines that, on the basis of the company's assets, revenues and earnings, the company conducts substantial business activities in Asia (excluding Japan). The location of a company's stock exchange listing will have no bearing on this evaluation.

The Portfolio will invest, directly or through Financial Derivative Instruments ("FDIs") in equity and other securities with equity characteristics, comprising investments in Real Estate Investment Trusts ("REITs") depository receipts and market access products (comprising warrants on equities, options on equities, total return swaps on equities, index futures, or options on index futures). The indices to which the Portfolio will gain exposure will be eligible indices according to the Central Bank requirements and will comprise indices the constituents of which include the types of securities described above in which the Portfolio may directly invest.

The Portfolio will be actively managed and driven by fundamental company research. Country and sector allocations are actively managed and are primarily a by-product of the bottom-up stock selection process. The Portfolio is expected to be reasonably diversified, generally holding 40-70 securities. The Portfolio may invest in companies across a broad spectrum of market capitalizations.

For the purposes of this Portfolio, an emerging market is one that the Investment Manager considers to be an emerging market.

Generally less than 5% of the Portfolio's Net Asset Value will be invested in cash and cash equivalents.

The Portfolio may invest in exchange traded funds that invest in the types of securities listed above and which constitute an eligible investment for the Portfolio. These will be listed and/or traded on the markets and/or exchanges and may be transferable securities or collective investment schemes. Typically no more than 5% of Net Asset Value of the Portfolio will be invested in non-listed and non-traded collective investment schemes.

The Portfolio may buy and sell exchange-traded and over-the-counter FDIs comprising the market access products mentioned above as well as currency forwards in pursuit of the investment objective and/or to gain exposure to the instruments listed above, for efficient portfolio management purposes and in order to hedge against risk.

An investment in the Portfolio should not constitute a substantial proportion of an investment portfolio and may not be appropriate for all investors. The Net Asset Value of the Portfolio is expected to experience a high level of volatility from time to time.

## Asia ex Japan Equity Portfolio (Continued)

## Investment Manager's Report

## Performance

The Asia ex Japan Equity Portfolio launched on November 29, 2013. The table below details the performance of all funded Share Classes within the Portfolio.

	Total Returns (%)						
	Periods Ended June 30, 2015						
	6 Mths	1 Year	3 Years	5 Years	10 Years	Since Inception	Inception date
Share Class <sup>1</sup>							
US Dollar D	3.74%	0.77%	N/A	N/A	N/A	3.31%	November 29, 2013
MSCI AC Asia ex Japan Index	5.46%	3.83%	9.57%	7.44%	9.37%	5.77%	
US Dollar S	4.19%	1.71%	N/A	N/A	N/A	4.30%	November 29, 2013
MSCI AC Asia ex Japan Index	5.46%	3.83%	9.57%	7.44%	9.37%	5.77%	
Euro D	12.70%	23.87%	N/A	N/A	N/A	17.24%	November 29, 2013
MSCI AC Asia ex Japan Index	14.53%	27.58%	14.42%	9.50%	10.28%	20.02%	
Sterling N	3.25%	10.44%	N/A	N/A	N/A	6.86%	November 29, 2013
MSCI AC Asia ex Japan Index	4.56%	12.88%	9.47%	6.37%	10.81%	8.52%	
US Dollar N	4.13%	1.63%	N/A	N/A	N/A	4.82%	April 4, 2014
MSCI AC Asia ex Japan Index	5.46%	3.83%	9.57%	7.44%	9.37%	7.99%	
Euro N	13.11%	24.81%	N/A	N/A	N/A	23.82%	April 4, 2014
MSCI AC Asia ex Japan Index	14.53%	27.58%	14.42%	9.50%	10.28%	27.55%	
Euro S	13.19%	24.90%	N/A	N/A	N/A	23.89%	April 4, 2014
MSCI AC Asia ex Japan Index	14.53%	27.58%	14.42%	9.50%	10.28%	27.55%	
Sterling N (Distributing)	3.23%	10.45%	N/A	N/A	N/A	10.39%	April 16, 2014
MSCI AC Asia ex Japan Index	4.56%	12.88%	9.47%	6.37%	10.81%	13.41%	
Sterling S (Distributing)	3.23%	10.53%	N/A	N/A	N/A	10.46%	April 16, 2014
MSCI AC Asia ex Japan Index	4.56%	12.88%	9.47%	6.37%	10.81%	13.41%	

<sup>1</sup> All Classes are Accumulating and Unhedged unless otherwise noted.

Portfolio returns are net of fees and expenses.

Returns for periods greater than one year are annualised.

Benchmark Returns are expressed in the currency of the Share Class unless it is a hedged benchmark.

Past Performance is no indication of current or future Performance.

Share Class <sup>1</sup>	As at June 30, 2015		As at December 31, 2014		As at June 30, 2014	
	Net Asset Value	NAV per Share	Net Asset Value	NAV per Share	Net Asset Value	NAV per Share
US Dollar D	4,756,698	10.53	2,538,182	10.15	2,613,192	10.45
US Dollar S	88,738,532	10.69	32,928,129	10.26	33,747,784	10.51
US Dollar N	26,496	10.60	25,441	10.18	26,087	10.43
Euro D	2,393,807	12.87	2,124,838	11.42	1,933,422	10.39
Euro N	23,707	13.03	20,959	11.52	18,994	10.44
Euro S	41,022,584	13.04	20,975	11.52	18,999	10.44
Sterling N	1,724,093	11.11	1,669,726	10.76	1,561,351	10.06
Sterling N (Distributing)	16,900	11.19	16,256	10.84	15,304	10.20
Sterling S (Distributing)	2,785,278	11.19	16,256	10.84	15,307	10.20

<sup>1</sup> All Classes are Accumulating and Unhedged unless otherwise noted.

The launch prices of the Share Classes were as follows: US Dollar = USD 10.00; Euro = EUR 10.00; Sterling = GBP 10.00.

Wellington Management Company, LLP  
July 17, 2015

# Wellington Management Portfolios (Dublin) plc

## Asia ex Japan Equity Portfolio (Continued)

### Statement of Financial Position as at June 30, 2015

	June 30, 2015 US Dollars	December 31, 2014* US Dollars	January 1, 2014* US Dollars
<b>Assets</b>			
<b>Current Assets</b>			
Financial assets at fair value through profit or loss:			
Transferable securities at fair value	\$ 128,533,882	\$ 37,519,356	\$ 9,401,475
Collective Investment Schemes	7,358,904	352,054	-
Bank loan participations	-	-	-
Financial derivative instruments	12,646,833	2,765,226	531,269
Cash at bank	284,395	62,176	11,669
Cash held with brokers and counterparties for open financial derivative instruments	-	-	-
Cash received as collateral	-	-	-
Debtors – amounts falling due within one year			
Interest income receivable	-	-	-
Bank loan income receivable	-	-	-
Dividends receivable	1,341,647	-	4,362
Receivable for shares issued	35,955	-	-
Sales awaiting settlement	238,191	-	-
Other debtors	266,579	233,623	25,259
<b>Total Assets</b>	<b>\$ 150,706,386</b>	<b>\$ 40,932,435</b>	<b>\$ 9,974,034</b>
<b>Liabilities</b>			
<b>Current Liabilities</b>			
Financial liabilities at fair value through profit or loss:			
Financial derivative instruments	\$ -	\$ -	\$ -
Creditors – amounts falling due within one year			
Cash due to brokers and counterparties for open financial derivative instruments	-	-	-
Collateral due to counterparties	-	-	-
Payable for shares redeemed	(52,591)	-	-
Purchases awaiting settlement	(1,071,938)	-	-
Expenses payable	(378,711)	(164,202)	(35,781)
Bank overdraft	-	-	-
Distribution payable	-	(362)	-
Withholding and capital gains tax payable	(161,999)	-	-
Other payables	-	-	-
<b>Total Liabilities</b>	<b>\$ (1,665,239)</b>	<b>\$ (164,564)</b>	<b>\$ (35,781)</b>
<b>Net Assets Attributable to Holders of Redeemable Participating Shares (at last traded market prices)</b>	<b>\$ 149,041,147</b>	<b>\$ 40,767,871</b>	<b>\$ 9,938,253</b>

\*Prior year balances have been restated to show the impact of the adoption of IFRS 13, "Fair Value measurement" (see Note 1).

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

# Wellington Management Portfolios (Dublin) plc

## Asia ex Japan Equity Portfolio (Continued)

### Statement of Comprehensive Income for the Period Ended June 30, 2015

	Notes	Period ended June 30, 2015 US Dollars	Period ended June 30, 2014* US Dollars
<b>Income</b>			
Interest income		\$ -	\$ -
Dividend income		2,121,850	127,568
Bank loan participation income		-	-
Other income		539	2,007
Net changes in fair value on financial assets at fair value through profit or loss	3	(1,315,290)	702,763
<b>Total Investment Income/(Expense)</b>		<b>\$ 807,099</b>	<b>\$ 832,338</b>
<b>Expenses</b>			
Management fees	6	\$ (481,870)	\$ (65,713)
Administration fees		(31,303)	(10,560)
Custodian fees		(32,649)	(26,392)
Directors' fees		(1,654)	(1,984)
Professional fees		(10,655)	(8,579)
Other fees		(97,066)	(63,337)
Expense reimbursement	6	32,956	97,698
<b>Total Operating Expenses</b>		<b>\$ (622,241)</b>	<b>\$ (78,867)</b>
<b>Operating Profit/(Loss)</b>		<b>\$ 184,858</b>	<b>\$ 753,471</b>
<b>Finance Costs</b>			
Distributions to holders of Redeemable Participating Shares		\$ -	\$ -
<b>Total Finance Costs</b>		<b>\$ -</b>	<b>\$ -</b>
<b>Profit/(Loss) for the Period Before Tax</b>		<b>\$ 184,858</b>	<b>\$ 753,471</b>
Withholding tax		\$ (214,838)	\$ (8,702)
Capital Gains Tax		-	-
<b>Profit/(Loss) for the Period After Tax</b>		<b>\$ (29,980)</b>	<b>\$ 744,769</b>
<b>Increase/(Decrease) in Net Assets Attributable to Holders of Redeemable Participating Shares</b>		<b>\$ (29,980)</b>	<b>\$ 744,769</b>

\*Prior period balances have been restated to show the impact of the adoption of IFRS 13, "Fair Value measurement" (see Note 1).

There are no recognised gains or losses arising in the period other than the increase/decrease in net assets attributable to holders of redeemable participating shares of each Portfolio.  
In arriving at the results for the period, all amounts above relate to continuing operations.

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

Wellington Management Portfolios (Dublin) plc

Asia ex Japan Equity Portfolio (Continued)

Statement of Changes in Net Assets  
Attributable to Holders of Redeemable Participating Shares  
for the Period Ended June 30, 2015

	Period ended June 30, 2015 US Dollars	Period ended June 30, 2014 US Dollars
Net assets attributable to holders of redeemable participating shares at the beginning of the period	\$ 40,767,871	\$ 9,938,253
Increase/(Decrease) in net assets attributable to holders of redeemable participating shares from statement of comprehensive income	\$ (29,980)	\$ 744,769
<b>Share Transactions</b>		
Proceeds from redeemable participating shares issued	\$ 113,421,942	\$ 31,125,220
Cost of redeemable participating shares redeemed	(5,118,686)	-
<b>Increase/(Decrease) in Net Assets Resulting from Redeemable Participating Share Transactions</b>	<b>\$ 108,303,256</b>	<b>\$ 31,125,220</b>
<b>Increase/(Decrease) in Net Assets Attributable to Holders of Redeemable Participating Shares</b>	<b>\$ 108,273,276</b>	<b>\$ 31,869,989</b>
<b>Net Assets Attributable to Holders of Redeemable Participating Shares at the End of the Period</b>	<b>\$ 149,041,147</b>	<b>\$ 41,808,242</b>

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

# Wellington Management Portfolios (Dublin) plc

## Asia ex Japan Equity Portfolio (Continued)

### Statement of Cash Flow for the Period Ended June 30, 2015

	June 30, 2015 US Dollars	June 30, 2014 US Dollars
<b>Operating activities</b>		
Increase/(decrease) in net assets attributable to holders of redeemable participating shares	\$ (29,980)	\$ 744,769
Distributions to holders of Redeemable Participating Shares	-	-
Total comprehensive income/(expense) attributable to holders of redeemable shares before distributions	<b>\$ (29,980)</b>	<b>\$ 744,769</b>
<b>Adjustments for:</b>		
Movement in margin cash	\$ -	\$ -
Movement in financial assets at fair value through profit or loss	(97,187,629)	(24,686,230)
Unrealised movement on derivative assets and liabilities	(9,881,607)	(2,517,810)
Unrealised movement on foreign exchange	(1,306)	8,862
<b>Operating cash flows before movements in working capital</b>	<b>\$ (107,100,522)</b>	<b>\$ (26,450,409)</b>
Movement in receivables	\$ (1,374,603)	\$ (96,133)
Movement in payables	376,146	47,192
<b>Cash inflow/(outflow) from operations</b>	<b>\$ (998,457)</b>	<b>\$ (48,941)</b>
<b>Net cash inflow/(outflow) from operating activities</b>	<b>\$ (108,098,979)</b>	<b>\$ (26,499,350)</b>
<b>Financing activities</b>		
Proceeds from subscriptions	\$ 113,385,987	\$ 31,125,220
Payment of redemptions	(5,066,095)	-
Distributions paid to shareholders	-	-
<b>Net cash generated from/(used in) financing activities</b>	<b>\$ 108,319,892</b>	<b>\$ 31,125,220</b>
<b>Net increase/(decrease) in cash and cash equivalents</b>	<b>\$ 220,913</b>	<b>\$ 4,625,870</b>
Cash at bank at the start of the period	\$ 62,176	\$ 11,669
Unrealised movement on foreign exchange	1,306	(8,862)
<b>Cash at bank at the end of the period</b>	<b>\$ 284,395</b>	<b>\$ 4,628,677</b>

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



# Wellington Management Portfolios (Dublin) plc

## Asia ex Japan Equity Portfolio (Continued)

Schedule of Investments (US Dollars)  
June 30, 2015

<i>Holding/ Nominal</i>	<i>Investment</i>	<i>Fair Value</i>	<i>% Net Assets</i>
<b>Transferable Securities (December 31, 2014: 92.05%)</b>			
<b>Consumer Discretionary (December 31, 2014: 14.36%)</b>			
5,791	CJ O Shopping Company Limited	\$ 1,068,437	0.72 %
999,000	Cosmo Lady China Holdings Company Limited	984,497	0.66
665,000	Haier Electronics Group Company Limited	1,788,476	1.20
16,654	Hyundai Motor Company	2,030,520	1.36
1,572,200	Matahari Department Store Tbk PT	1,951,615	1.31
671,900	Samsonite International SA	2,314,043	1.55
440,350	Sands China Limited	1,476,817	0.99
623,000	Techtronic Industries Company Limited	2,049,197	1.38
<b>Total Consumer Discretionary</b>		<b>\$ 13,663,602</b>	<b>9.17 %</b>
<b>Consumer Staples (December 31, 2014: 8.16%)</b>			
9,970	BGF retail Company Limited	\$ 1,430,095	0.96 %
562,400	China Mengniu Dairy Company Limited	2,800,193	1.88
21,217	ITC Limited	103,136	0.07
1,182,000	Uni-President Enterprises Corporation	2,095,493	1.41
65,920	United Spirits Limited	1,712,602	1.15
507,790	Universal Robina Corporation	2,184,770	1.46
<b>Total Consumer Staples</b>		<b>\$ 10,326,289</b>	<b>6.93 %</b>
<b>Energy (December 31, 2014: Nil)</b>			
2,320,000	PetroChina Company Limited	\$ 2,582,583	1.73 %
<b>Total Energy</b>		<b>\$ 2,582,583</b>	<b>1.73 %</b>
<b>Financials (December 31, 2014: 33.41%)</b>			
1,130,200	AIA Group Limited	\$ 7,369,396	4.94 %
1,740	Bajaj Auto Limited (Warrant)	69,272	0.05
2,134,752	Bank Central Asia Tbk PT	2,161,571	1.45
7,565,000	China Construction Bank Corporation	6,918,478	4.64
637,600	China Pacific Insurance Group Company Limited	3,067,698	2.06
207,000	CK Hutchison Holdings Limited	3,054,582	2.05
225,347	DBS Group Holdings Limited	3,462,629	2.32
34,068	HDFC Bank Limited	2,062,136	1.38
30,800	Hong Kong Exchanges and Clearing Limited	1,086,982	0.73
157,310	ICICI Bank Limited	1,639,170	1.10
6,912,000	Industrial & Commercial Bank of China Limited	5,483,202	3.68
212,905	Kasikornbank Plc	1,191,368	0.80
1,061,702	Metropolitan Bank & Trust Company	2,213,351	1.49
944,000	PICC Property & Casualty Company Limited	2,147,959	1.44
9,899	Samsung Fire & Marine Insurance Company Limited	2,609,087	1.75
55,419	State Bank of India	2,291,576	1.54
<b>Total Financials</b>		<b>\$ 46,828,457</b>	<b>31.42 %</b>
<b>Health Care (December 31, 2014: 1.43%)</b>			
1,496,000	Luye Pharma Group Limited	\$ 1,601,641	1.07 %
55,406	WuXi PharmaTech Cayman Incorporated	2,341,457	1.57
<b>Total Health Care</b>		<b>\$ 3,943,098</b>	<b>2.64 %</b>
<b>Industrials (December 31, 2014: 1.96%)</b>			
16,735	KEPCO Plant Service & Engineering Company Limited	\$ 1,770,344	1.19 %
3,899,600	LT Group Incorporated	1,203,868	0.80
<b>Total Industrials</b>		<b>\$ 2,974,212</b>	<b>1.99 %</b>

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

# Wellington Management Portfolios (Dublin) plc

## Asia ex Japan Equity Portfolio (Continued)

Schedule of Investments (US Dollars)

June 30, 2015

<i>Holding/ Nominal</i>	<i>Investment</i>	<i>Fair Value</i>	<i>% Net Assets</i>		
<b>Information Technology (December 31, 2014: 25.96%)</b>					
263,000	Advantech Company Limited	\$ 1,807,062	1.21 %		
19,072	Alibaba Group Holding Limited	1,569,053	1.05		
9,296	Baidu Incorporated	1,850,648	1.24		
204,000	Catcher Technology Company Limited	2,552,107	1.71		
260,300	Delta Electronics Incorporated	1,332,947	0.89		
592,100	Delta Electronics Thailand Pcl	1,586,507	1.07		
23,560	Largan Precision Company Limited	2,691,633	1.81		
1,568,000	Lenovo Group Limited	2,172,230	1.46		
6,519	Samsung Electronics Company Limited	7,410,545	4.97		
78,935	SK Hynix Incorporated	2,993,366	2.01		
1,590,000	Taiwan Semiconductor Manufacturing Company Limited	7,240,273	4.86		
14,413	Taiwan Semiconductor Manufacturing Company Limited (ADR)	327,319	0.22		
319,250	Tencent Holdings Limited	6,374,664	4.28		
<b>Total Information Technology</b>		<b>\$ 39,908,354</b>	<b>26.78 %</b>		
<b>Materials (December 31, 2014: 0.86%)</b>					
<b>Telecommunication Services (December 31, 2014: 1.60%)</b>					
<b>Utilities (December 31, 2014: 2.94%)</b>					
1,547,500	Guangdong Investment Limited	\$ 2,163,791	1.45 %		
3,750,000	Huadian Fuxin Energy Corporation Limited	1,799,408	1.21		
55,799	Korea Electric Power Corporation	2,291,088	1.54		
<b>Total Utilities</b>		<b>\$ 6,254,287</b>	<b>4.20 %</b>		
<b>Short Term Securities (December 31, 2014: 1.37%)</b>					
2,053,000	State Street Repurchase Agreement, 0.000%, 01/07/2015 <sup>1</sup>	\$ 2,053,000	1.38 %		
<b>Total Short Term Securities</b>		<b>\$ 2,053,000</b>	<b>1.38 %</b>		
<b>Collective Investment Schemes (December 31, 2014: 0.86%)</b>					
116,808	iShares MSCI All Country Asia ex Japan ETF	\$ 7,358,904	4.94 %		
<b>Total Collective Investment Schemes (Cost 2015: \$7,547,383)</b>		<b>\$ 7,358,904</b>	<b>4.94 %</b>		
<b>Total Transferable Securities (Cost 2015: \$127,673,259)</b>		<b>\$ 135,892,786</b>	<b>91.18 %</b>		
<b>Financial Derivative Instruments (December 31, 2014: 6.79%)</b>					
<b>Options Purchased<sup>2</sup> (December 31, 2014: 6.79%)</b>					
<i>Notional Amount</i>	<i>Investment</i>	<i>Expiry Date</i>	<i>Counterparty</i>	<i>Fair Value USD</i>	<i>% Net Assets</i>
174,887	Call Option Sun Pharmaceutical Industries Limited	26/04/2016	JPMorgan Chase	\$ 2,401,950	1.61 %
148,397	Call Option HCL Technologies	23/09/2016	JPMorgan Chase	2,143,344	1.44
41,132	Call Option Bajaj Auto Limited	06/02/2017	JPMorgan Chase	1,641,889	1.10
772,907	Call Option NTPC Limited	29/03/2017	JPMorgan Chase	1,670,707	1.12
38,000	Call Option Kwei Generic	16/07/2018	JPMorgan Chase	1,580,116	1.06
363,873	Call Option ITC Limited	24/09/2019	JPMorgan Chase	1,805,365	1.21
642,505	Call Option Power Grid Corporation of India	09/11/2020	JPMorgan Chase	1,403,462	0.94
<b>Total Options Purchased</b>				<b>\$ 12,646,833</b>	<b>8.48 %</b>

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

# Wellington Management Portfolios (Dublin) plc

## Asia ex Japan Equity Portfolio (Continued)

Schedule of Investments (US Dollars)

June 30, 2015

	<i>Fair Value</i>	<i>% Net Assets</i>
<b>Net Liquid Assets</b>		
Cash and Collateral <sup>3</sup>	\$ 284,395	0.19 %
<b>Other Net Assets/(Liabilities)</b>	<b>\$ 217,133</b>	<b>0.15 %</b>
<b>Total Net Assets of Portfolio</b>	<b>\$ 149,041,147</b>	<b>100.00 %</b>

<sup>1</sup> Repurchase agreement with State Street Corporation dated 30/06/2015 at 0.000% to be repurchased at \$2,053,000 on 01/07/2015 collateralised by 2,740,000 Fannie Mae Remics, 2.500%, 25/12/2042 with a market value of \$2,096,329.

<sup>2</sup> Over the counter (OTC) financial derivative instruments.

<sup>3</sup> All cash holdings are held with State Street Bank and Trust Company.

<b>Classifications</b>	<b>% of Total Current Assets<sup>4</sup></b>
Transferable securities and money market instruments admitted to an official stock exchange listing or traded on a regulated market	83.93
Collective Investment Schemes	4.88
Short Term Securities	1.36
OTC financial derivative instruments	8.39
Other Assets	1.44
	<u>100.00</u>

<sup>4</sup> Analysis of Total Current Assets rather than Net Assets is required under the UCITS Notice 8.5 Appendix B.

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

## Wellington Management Portfolios (Dublin) plc

### Asia ex Japan Equity Portfolio (Continued)

Schedule of Portfolio Changes for the Period Ended  
June 30, 2015

#### Largest Purchases

\$	20,164,467	iShares MSCI All Country Asia ex Japan ETF
	6,438,094	Samsung Electronics Company Limited
	5,525,140	AIA Group Limited
	5,441,346	Taiwan Semiconductor Manufacturing Company Limited
	5,074,359	China Construction Bank Corporation
	4,935,225	Tencent Holdings Limited
	4,217,450	Industrial & Commercial Bank of China Limited
	3,338,243	Hyundai Motor Company
	2,967,649	PetroChina Company Limited
	2,417,922	SK Hynix Incorporated
	2,400,411	Sands China Limited
	2,356,867	DBS Group Holdings Limited
	2,339,995	China Pacific Insurance Group Company Limited
	2,323,634	Samsung Fire & Marine Insurance Company Limited
	2,212,077	Bank Central Asia Tbk PT
	2,183,620	Metropolitan Bank & Trust Company
	2,121,696	Advantech Company Limited
	2,121,310	PICC Property & Casualty Company Limited
	2,113,285	Huadian Fuxin Energy Corporation Limited
	2,085,772	Catcher Technology Company Limited
	60,967,597	Other Purchases

<b>\$</b>	<b>143,746,159</b>	<b>Total Purchases</b>
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#### Largest Sales

\$	12,920,336	iShares MSCI All Country Asia ex Japan ETF
	2,717,466	MediaTek Incorporated
	2,280,056	Astra International Tbk PT
	2,263,779	Shinhan Financial Group Company Limited
	1,856,953	Bank Negara Indonesia Persero Tbk PT
	1,802,504	Cheung Kong Property Holdings Limited
	1,682,640	Giant Manufacturing Company Limited
	1,541,407	AAC Technologies Holdings Incorporated
	1,357,695	Krung Thai Bank PCL
	1,292,213	Hyundai Motor Company
	1,253,956	Melco Crown Entertainment Limited
	1,162,499	AIA Group Limited
	1,008,006	Intouch Holdings Pcl
	945,434	HDFC Bank Limited
	799,531	PICC Property & Casualty Company Limited
	778,310	Sands China Limited
	748,751	Sa Sa International Holdings Limited
	723,525	Bank Central Asia Tbk PT
	673,205	Kasikombank Pcl
	671,629	AirAsia Bhd
	8,202,998	Other Sales

<b>\$</b>	<b>46,682,893</b>	<b>Total Sales</b>
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World Bond Portfolio

Investment Manager's Report

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**Investment Objective and Policies**

The investment objective of the Portfolio is to generate total returns by investing in a range of fixed income assets.

The Portfolio allocates its assets across multiple fixed income assets, with an allocation to high quality global sovereign debt combined with opportunistic exposure to various other fixed income assets like corporate debt, securitized debt, developed and emerging market debt and currencies. The Portfolio may also hold securities issued pursuant to Rule 144A and/or Regulation S securities (Regulation S securities are those offered outside the United States without registration under the United States Securities Act of 1933 (as amended)) and bank loan assignments that qualify as Money Market Instruments.

The Portfolio may invest, directly or through Financial Derivative Instruments ("FDIs"), in a diversified portfolio of developed and what the Investment Manager considers to be emerging market debt securities comprising bonds issued by government, agency, quasi-sovereign, supranational, commercial and sub national government issuers as well as residential and commercial mortgage-backed securities, asset-backed securities, covered bonds, corporate and real estate investment trust (REIT) debt (which are bonds and convertible bonds issued by a REIT), both fixed and floating-rate, preferred securities, hybrid securities comprising convertible securities, contingent capital securities that may be automatically written down upon the occurrence of a specific event and contingent convertible securities that may be automatically converted into an equity security upon the occurrence of a specific event, as well as corporate bonds, and forward contracts on such securities.

The Portfolio may also buy and sell index linked bonds and credit linked notes whose interest payments and/or payment at maturity depend on the performance of an underlying index or security. The underlying exposure of an index linked bond may be tied to a market index (such as a bond index or a credit default swap index) or an economic index (such as growth or inflation indices). The underlying exposure of a credit linked note is typically tied to a sovereign, quasi-sovereign or corporate bond issuer. In each case, the underlying exposure will be consistent with the Portfolio's investment objective and policies. The Portfolio also may buy and sell structured notes. Such structured notes shall give exposure to underlying fixed income securities on an unleveraged basis.

The Portfolio may also invest in collective investment schemes and in exchange traded funds that invest in the types of securities listed above and which constitute an eligible investment for the Portfolio. No more than 5% of Net Asset Value of the Portfolio will be invested in non-listed and non-traded collective investment schemes.

The Portfolio may buy and sell exchange-traded and over-the-counter FDIs comprising currency, interest rate, bond, index and inflation options, interest rate, bond, index and currency futures or options on futures, credit default swaps, index credit default swaps, interest rate, total return, inflation and currency swaps, swaptions and swaps on an index, bond and currency forwards, in pursuit of the investment objective and to gain exposure to the instruments listed above, for efficient portfolio management purposes and/or in order to hedge against risk.

The indices to which the Portfolio will gain exposure will be eligible indices according to the Central Bank requirements and will comprise indices the constituents of which include the types of securities described above in which the Portfolio may directly invest.

Debt securities may be denominated in US Dollars or other currencies.

The Portfolio will be denominated in US Dollars. Currency exposure, from the use of forward currency exchange contracts in multiple currencies, is actively managed within the portfolio and may include cross-currency positions which may or may not be influenced by the Portfolio's bond and cash equivalent positions.

## World Bond Portfolio (Continued)

## Investment Manager's Report

**Investment Objective and Policies (Continued)**

The Portfolio will generally be diversified by country, currency, sector and issuer, but may hold positions that are concentrated from time to time. The Portfolio's investments will represent a broad credit spectrum, including issues rated below investment-grade. There is no minimum credit rating for individual securities or currencies. The Portfolio's Net Credit Exposure to securities rated below investment grade will not represent more than 50% of its Net Asset Value at the time of purchase. Net Credit Exposure to securitized securities will not represent more than 40% of Net Asset Value at the time of purchase. Credit ratings for issues will be the lowest of Moody's, S&P's, or Fitch's long term ratings. If an issue is unrated, then an equivalent credit rating, as deemed by the Investment Manager, may be used.

"Net Credit Exposure" is the net loss the Portfolio would experience from an immediate, no recovery, default by a particular issuer or group of issuers, including any gains or losses on derivative positions, according to the Investment Manager's standard calculation, applied in good faith and in accordance with standard industry practice.

An investment in the Portfolio should not constitute a substantial proportion of an investment portfolio and may not be appropriate for all investors. The Net Asset Value of the Portfolio is expected to experience a high level of volatility from time to time.

**Performance**

The World Bond Portfolio launched on March 31, 2014. The table below details the performance of all funded Share Classes within the Portfolio.

	Total Returns (%)			
	Periods Ended June 30, 2015			
	6 Mths	1 Year	Since Inception	Inception date
Share Class <sup>1</sup>				
Canadian Dollar S (Hedged)	0.29%	1.48%	2.31%	March 31, 2014
US Dollar D	(0.40%)	0.00%	0.00%	June 30, 2014
US Dollar N	(0.20%)	0.50%	0.50%	June 30, 2014
Euro D (Hedged)	N/A	N/A	(0.70%)	January 9, 2015
Euro N (Hedged)	N/A	N/A	(0.40%)	January 9, 2015
Sterling N (Hedged)	N/A	N/A	(0.10%)	January 9, 2015
Swiss Franc D (Hedged)	N/A	N/A	(1.30%)	January 9, 2015
US Dollar S	N/A	N/A	(0.60%)	April 30, 2015

<sup>1</sup> All Classes are Accumulating and Unhedged unless otherwise noted.

Portfolio returns are net of fees and expenses.

Returns for periods greater than one year are annualised.

Benchmark Returns are expressed in the currency of the Share Class unless it is a hedged benchmark.

Past Performance is no indication of current or future Performance.

<i>Share Class<sup>1</sup></i>	<i>As at June 30, 2015</i>		<i>As at December 31, 2014</i>		<i>As at June 30, 2014</i>	
	<i>Net Asset Value</i>	<i>NAV per Share</i>	<i>Net Asset Value</i>	<i>NAV per Share</i>	<i>Net Asset Value</i>	<i>NAV per Share</i>
US Dollar D	25,010	10.00	25,099	10.04	-	-
US Dollar N	1,776,573	10.05	25,163	10.07	-	-
US Dollar S	24,845,013	9.94	-	-	-	-

<sup>1</sup> All Classes are Accumulating and Unhedged unless otherwise noted.

# Wellington Management Portfolios (Dublin) plc

## World Bond Portfolio (Continued)

### Investment Manager's Report

	As at June 30, 2015		As at December 31, 2014		As at June 30, 2014	
	Net Asset Value	NAV per Share	Net Asset Value	NAV per Share	Net Asset Value	NAV per Share
<i>Share Class<sup>1</sup></i>						
Canadian Dollar S						
(Hedged)	33,263,475	10.29	28,183,191	10.26	25,356,654	10.14
Euro D (Hedged)	20,860	9.93	-	-	-	-
Euro N (Hedged)	20,911	9.96	-	-	-	-
Sterling N (Hedged)	16,477	9.99	-	-	-	-
Swiss Franc D						
(Hedged)	24,878	9.87	-	-	-	-

<sup>1</sup> All Classes are Accumulating and Unhedged unless otherwise noted.

The launch prices of the Share Classes were as follows: US Dollar = USD 10.00, Canadian Dollar = CAD 10.00, Euro = EUR 10.00, Sterling = GBP 10.00; Swiss Franc = CHF 10.00.

Wellington Management Company, LLP  
July 17, 2015

# Wellington Management Portfolios (Dublin) plc

## World Bond Portfolio (Continued)

### Statement of Financial Position as at June 30, 2015

	June 30, 2015 US Dollars	December 31, 2014* US Dollars
<b>Assets</b>		
<b>Current Assets</b>		
Financial assets at fair value through profit or loss:		
Transferable securities at fair value	\$ 52,457,700	\$ 23,411,135
Collective investment schemes		-
Bank loan participations	522,654	-
Financial derivative instruments	344,363	750,002
Cash at bank	395,970	158,303
Cash held with brokers and counterparties for open financial derivative instruments	76,077	55,209
Cash received as collateral	-	-
Debtors – amounts falling due within one year		
Interest income receivable	406,237	208,184
Bank loan income receivable	334	-
Dividends receivable	-	-
Receivable for shares issued	-	-
Sales awaiting settlement	1,059,251	10,177
Other debtors	298,593	190,056
<b>Total Assets</b>	<b>\$ 55,561,179</b>	<b>\$ 24,783,066</b>
<b>Liabilities</b>		
<b>Current Liabilities</b>		
Financial liabilities at fair value through profit or loss:		
Financial derivative instruments	\$ (448,969)	\$ (280,138)
Creditors – amounts falling due within one year		
Cash due to brokers and counterparties for open financial derivative instruments	-	-
Collateral due to counterparties	-	-
Payable for shares redeemed	-	-
Purchases awaiting settlement	(1,586,171)	-
Expenses payable	(133,939)	(120,103)
Bank overdraft	-	-
Distribution payable	-	-
Withholding and capital gains tax payable	(2,609)	-
Other payables	-	-
<b>Total Liabilities</b>	<b>\$ (2,171,688)</b>	<b>\$ (400,241)</b>
<b>Net Assets Attributable to Holders of Redeemable Participating Shares (at last traded market prices)</b>	<b>\$ 53,389,491</b>	<b>\$ 24,382,825</b>

\* The World Bond Portfolio commenced operations on March 31, 2014. Prior year balances have been restated to show the impact of the adoption of IFRS13, "Fair Value measurement" (see Note 1).

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



# Wellington Management Portfolios (Dublin) plc

## World Bond Portfolio (Continued)

### Statement of Comprehensive Income for the Period Ended June 30, 2015

	Notes	Period ended June 30, 2015 US Dollars	Period ended June 30, 2014* US Dollars
<b>Income</b>			
Interest income		\$ 295,486	\$ 109,393
Dividend income		-	-
Bank loan participations income		419	-
Other income		20	-
Net changes in fair value on financial assets at fair value through profit or loss	3	(2,223,528)	1,081,153
<b>Total Investment Income/(Expense)</b>		<b>\$ (1,927,603)</b>	<b>\$ 1,190,546</b>
<b>Expenses</b>			
Management fees	6	\$ (75,013)	\$ (25,898)
Administration fees		(13,935)	(5,136)
Custodian fees		(45,482)	(24,931)
Directors' fees		(1,654)	(1,324)
Professional fees		(24,026)	(16,264)
Other fees		(46,766)	(28,077)
Expense reimbursement	6	108,410	67,099
<b>Total Operating Expenses</b>		<b>\$ (98,466)</b>	<b>\$ (34,531)</b>
<b>Operating Profit/(Loss)</b>		<b>\$ (2,026,069)</b>	<b>\$ 1,156,015</b>
<b>Finance Costs</b>			
Distributions to holders of Redeemable Participating Shares		\$ -	\$ -
<b>Total Finance Costs</b>		<b>\$ -</b>	<b>\$ -</b>
<b>Profit/(Loss) for the Period Before Tax</b>		<b>\$ (2,026,069)</b>	<b>\$ 1,156,015</b>
Withholding tax		\$ (3,444)	\$ (385)
Capital Gains Tax		-	-
<b>Profit/(Loss) for the Period After Tax</b>		<b>\$ (2,029,513)</b>	<b>\$ 1,155,630</b>
<b>Increase/(Decrease) in Net Assets Attributable to Holders of Redeemable Participating Shares</b>		<b>\$ (2,029,513)</b>	<b>\$ 1,155,630</b>

\* The World Bond Portfolio commenced operations on March 31, 2014. Prior period balances have been restated to show the impact of the adoption of IFRS 13, "Fair Value measurement" (see Note 1).

There are no recognised gains or losses arising in the period other than the increase/decrease in net assets attributable to holders of redeemable participating shares of each Portfolio.

In arriving at the results for the period, all amounts above relate to continuing operations.

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

# Wellington Management Portfolios (Dublin) plc

## World Bond Portfolio (Continued)

### Statement of Changes in Net Assets Attributable to Holders of Redeemable Participating Shares for the Period Ended June 30, 2015

	Period ended June 30, 2015 US Dollars	Period ended June 30, 2014* US Dollars
Net assets attributable to holders of redeemable participating shares at the beginning of the period	\$ 24,382,825	\$ -
Increase/(Decrease) in net assets attributable to holders of redeemable participating shares from statement of comprehensive income	\$ (2,029,513)	\$ 1,155,630
<b>Share Transactions</b>		
Proceeds from redeemable participating shares issued	\$ 31,036,179	\$ 22,650,050
Cost of redeemable participating shares redeemed	-	-
<b>Increase/(Decrease) in Net Assets Resulting from Redeemable Participating Share Transactions</b>	<b>\$ 31,036,179</b>	<b>\$ 22,650,050</b>
<b>Increase/(Decrease) in Net Assets Attributable to Holders of Redeemable Participating Shares</b>	<b>\$ 29,006,666</b>	<b>\$ 23,805,680</b>
<b>Net Assets Attributable to Holders of Redeemable Participating Shares at the End of the Period</b>	<b>\$ 53,389,491</b>	<b>\$ 23,805,680</b>

\* The World Bond Portfolio commenced operations on March 31, 2014.

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

# Wellington Management Portfolios (Dublin) plc

## World Bond Portfolio (Continued)

### Statement of Cash Flow for the Period Ended June 30, 2015

	June 30, 2015 US Dollars	June 30, 2014 US Dollars
<b>Operating activities</b>		
Increase/(decrease) in net assets attributable to holders of redeemable participating shares	\$ (2,029,513)	\$ 1,155,630
Distributions to holders of Redeemable Participating Shares	-	-
Total comprehensive income/(expense) attributable to holders of redeemable shares before distributions	<b>\$ (2,029,513)</b>	<b>\$ 1,155,630</b>
<b>Adjustments for:</b>		
Movement in margin cash	\$ (20,868)	\$ (102,962)
Movement in financial assets at fair value through profit or loss	(29,032,122)	(23,389,904)
Unrealised movement on derivative assets and liabilities	574,470	(54,996)
Unrealised movement on foreign exchange	699,939	(85,040)
<b>Operating cash flows before movements in working capital</b>	<b>\$ (29,808,094)</b>	<b>\$ (22,477,272)</b>
Movement in receivables	\$ (306,924)	\$ (260,275)
Movement in payables	16,445	82,197
<b>Cash inflow/(outflow) from operations</b>	<b>\$ (290,479)</b>	<b>\$ (178,078)</b>
<b>Net cash inflow/(outflow) from operating activities</b>	<b>\$ (30,098,573)</b>	<b>\$ (22,655,350)</b>
<b>Financing activities</b>		
Proceeds from subscriptions	\$ 31,036,179	\$ 22,650,050
Payment of redemptions	-	-
Distributions paid to shareholders	-	-
<b>Net cash generated from/(used in) financing activities</b>	<b>\$ 31,036,179</b>	<b>\$ 22,650,050</b>
<b>Net increase/(decrease) in cash and cash equivalents</b>	<b>\$ 937,606</b>	<b>\$ (5,300)</b>
Cash at bank at the start of the period	\$ 158,303	\$ -
Unrealised movement on foreign exchange	(699,939)	85,040
<b>Cash at bank at the end of the period</b>	<b>\$ 395,970</b>	<b>\$ 79,740</b>

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

# Wellington Management Portfolios (Dublin) plc

## World Bond Portfolio (Continued)

Schedule of Investments (US Dollars)

June 30, 2015

<i>Holding/ Nominal</i>	<i>Investment</i>	<i>Fair Value</i>	<i>% Net Assets</i>
<b>Transferable Securities (December 31, 2014: 96.02%)</b>			
<b>Asset Backed Securities (December 31, 2014: 8.02%)</b>			
28,074 USD	American Credit Acceptance Receivables Trust, 1.140%, 12/03/2018	\$ 28,069	0.05 %
10,025 USD	American Credit Acceptance Receivables Trust, 1.330%, 10/07/2018	10,024	0.02
250,000 USD	Apidos CLO XVIII, 1.688%, 22/07/2026	250,023	0.47
250,000 USD	Apidos CLO XXI, 1.707%, 18/07/2027	249,807	0.47
250,000 USD	Cent CLO Limited, 1.756%, 07/11/2026	250,141	0.47
200,000 USD	CIFC Funding 2012 Limited, 1.629%, 05/12/2024	200,004	0.37
250,000 USD	CIFC Funding 2014 Limited, 1.775%, 18/04/2025	250,162	0.47
55,000 USD	DT Auto Owner Trust, 1.880%, 15/05/2019	54,995	0.10
57,654 USD	Exeter Automobile Receivables Trust, 1.540%, 15/11/2019	57,662	0.11
25,000 USD	First Investors Auto Owner Trust, 1.490%, 15/01/2020	25,044	0.05
110,000 USD	Ford Credit Floorplan Master Owner Trust A, 1.120%, 15/01/2018	110,159	0.21
100,000 USD	GreatAmerica Leasing Receivables, 1.860%, 15/08/2020	100,332	0.19
32,775 USD	GSAA Home Equity Trust, 0.487%, 25/03/2036	23,544	0.04
37,155 USD	GSAA Home Equity Trust, 5.985%, 25/06/2036	21,676	0.04
50,153 USD	GSAA Home Equity Trust, 5.876%, 25/09/2036	29,097	0.05
57,137 USD	GSAA Home Equity Trust, 0.267%, 25/02/2037	30,870	0.06
47,831 USD	GSAA Home Equity Trust, 0.285%, 25/03/2037	25,903	0.05
57,243 USD	GSAA Home Equity Trust, 0.257%, 25/12/2046	34,033	0.06
33,809 USD	GSAA Home Equity Trust, 0.417%, 25/04/2047	22,585	0.04
250,000 USD	Madison Park Funding XII Limited, 1.775%, 20/07/2026	250,143	0.47
250,000 USD	Magnetite IX Limited, 1.697%, 25/07/2026	249,715	0.47
250,000 USD	Magnetite VIII Limited, 1.755%, 15/04/2026	250,099	0.47
250,000 USD	Neuberger Berman CLO XVII Limited, 1.749%, 04/08/2025	249,498	0.47
36,128 USD	Renaissance Home Equity Loan Trust, 0.707%, 25/03/2034	34,748	0.06
100,000 USD	Springleaf Funding Trust, 3.480%, 15/05/2028	100,282	0.19
100,000 USD	Springleaf Mortgage Loan Trust, 2.310%, 25/06/2058	100,535	0.19
260,000 USD	Symphony CLO XIV Limited, 1.766%, 14/07/2026	260,135	0.49
18,398 USD	Terwin Mortgage Trust, 1.127%, 25/12/2034	17,985	0.03
80,000 USD	Westlake Automobile Receivables Trust, 2.450%, 15/01/2021	79,992	0.15
<b>Total Asset Backed Securities</b>		<b>\$ 3,367,262</b>	<b>6.31 %</b>
<b>Financials (December 31, 2014: 3.32%)</b>			
50,000 USD	Ally Financial Incorporated, 3.250%, 13/02/2018	\$ 49,750	0.09 %
70,000 USD	Ally Financial Incorporated, 8.000%, 31/12/2018	78,312	0.15
25,000 USD	Ally Financial Incorporated, 3.750%, 18/11/2019	24,875	0.05
50,000 USD	Ally Financial Incorporated, 4.125%, 13/02/2022	48,125	0.09
20,000 USD	Ally Financial Incorporated, 5.125%, 30/09/2024	20,125	0.04
50,000 GBP	American International Group Incorporated, 5.750%, 15/03/2067	82,135	0.15
25,000 USD	Argos Merger Sub Incorporated, 7.125%, 15/03/2023	26,250	0.05
100,000 EUR	Aviva Plc, 3.375%, 04/12/2045	105,229	0.20
100,000 EUR	Banco Santander SA, 6.250%, 31/12/2049	108,565	0.20
50,000 EUR	Bank of America Corporation, 0.706%, 23/05/2017	55,383	0.10
70,000 USD	Barclays Bank Plc, 0.625%, 29/08/2049	44,450	0.08
50,000 GBP	Barclays Bank Plc, 14.000%, 29/11/2049	102,701	0.19
10,000 USD	CIT Group Incorporated, 5.250%, 15/03/2018	10,363	0.02
79,000 USD	CIT Group Incorporated, 5.500%, 15/02/2019	82,555	0.15
35,000 USD	CNH Industrial Capital LLC, 3.625%, 15/04/2018	35,175	0.07
55,000 USD	CNH Industrial Capital LLC, 3.875%, 16/07/2018	55,138	0.10
100,000 USD	Credit Suisse Group Guernsey I Limited, 7.875%, 24/02/2041	104,743	0.20
58,000 USD	General Motors Financial Company Incorporated, 4.750%, 15/08/2017	61,239	0.11
50,000 USD	HSBC Bank Plc, 0.750%, 30/09/2049	31,950	0.06
25,000 USD	International Lease Finance Corporation, 8.750%, 15/03/2017	27,415	0.05
40,000 USD	International Lease Finance Corporation, 5.875%, 01/04/2019	42,748	0.08
15,000 USD	International Lease Finance Corporation, 6.250%, 15/05/2019	16,256	0.03
50,000 EUR	Intesa Sanpaolo SpA, 9.500%, 29/10/2049	59,192	0.11
20,000 USD	Morgan Stanley, 3.875%, 29/04/2024	20,236	0.04
30,000 USD	Nationstar Capital Corporation, 6.500%, 01/08/2018	30,113	0.06
20,000 USD	Navient Corporation, 5.875%, 25/10/2024	18,850	0.04

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

# Wellington Management Portfolios (Dublin) plc

## World Bond Portfolio (Continued)

Schedule of Investments (US Dollars)

June 30, 2015

<i>Holding/ Nominal</i>	<i>Investment</i>	<i>Fair Value</i>	<i>% Net Assets</i>
<b>Financials (December 31, 2014: 3.32%) (Continued)</b>			
292,000 DKK	Nykredit Realkredit A/S, 1.500%, 01/10/2037	\$ 40,375	0.08%
105,000 USD	Swiss Re Capital I LP, 6.854%, 29/05/2049	108,307	0.20
30,000 EUR	Volkswagen International Finance NV, 2.500%, 29/12/2049	32,030	0.06
<b>Total Financials</b>		<b>\$ 1,522,585</b>	<b>2.85%</b>
<b>Health Care (December 31, 2014: Nil)</b>			
10,000 USD	Envision Healthcare Corporation, 5.125%, 01/07/2022	\$ 10,100	0.02%
<b>Total Health Care</b>		<b>\$ 10,100</b>	<b>0.02%</b>
<b>Industrials (December 31, 2014: 4.91%)</b>			
25,000 USD	99 Cents Only Stores LLC, 11.000%, 15/12/2019	\$ 22,750	0.04%
100,000 EUR	Abengoa Greenfield SA, 5.500%, 01/10/2019	103,621	0.19
115,000 USD	Activision Blizzard Incorporated, 6.125%, 15/09/2023	123,625	0.23
15,000 USD	AK Steel Corporation, 7.625%, 15/05/2020	12,563	0.02
40,000 USD	AK Steel Corporation, 7.625%, 01/10/2021	32,800	0.06
8,000 USD	Albertsons Holdings LLC, 7.750%, 15/10/2022	8,530	0.02
50,000 USD	Alcatel-Lucent USA Incorporated, 6.450%, 15/03/2029	51,812	0.10
10,000 USD	Alere Incorporated, 7.250%, 01/07/2018	10,513	0.02
45,000 USD	Alere Incorporated, 6.500%, 15/06/2020	46,575	0.09
15,000 USD	Alere Incorporated, 6.375%, 01/07/2023	15,300	0.03
100,000 EUR	Altice Financing SA, 5.250%, 15/02/2023	112,534	0.21
10,000 USD	American Builders & Contractors Supply Company Incorporated, 5.625%, 15/04/2021	10,225	0.02
30,000 USD	Amsurg Corporation, 5.625%, 15/07/2022	30,375	0.06
25,000 USD	Antero Resources Corporation, 5.625%, 01/06/2023	24,281	0.04
25,000 USD	Aramark Services Incorporated, 5.750%, 15/03/2020	26,147	0.05
10,000 USD	ArcelorMittal, 5.125%, 01/06/2020	10,163	0.02
10,000 USD	ArcelorMittal, 6.125%, 01/06/2025	9,994	0.02
15,000 USD	Blue Racer Finance Corporation, 6.125%, 15/11/2022	15,525	0.03
25,000 USD	CDW Finance Corporation, 5.000%, 01/09/2023	24,625	0.05
10,000 USD	CEC Entertainment Incorporated, 8.000%, 15/02/2022	9,975	0.02
100,000 EUR	Cemex SAB de CV, 4.750%, 11/01/2022	111,977	0.21
20,000 USD	Chinos Intermediate Holdings A Incorporated, 7.750%, 01/05/2019	16,200	0.03
20,000 USD	Cobalt International Energy Incorporated, 2.625%, 01/12/2019	14,788	0.03
25,000 USD	Community Health Systems Incorporated, 7.125%, 15/07/2020	26,550	0.05
110,000 USD	Community Health Systems Incorporated, 6.875%, 01/02/2022	116,325	0.22
20,000 USD	DISH DBS Corporation, 5.000%, 15/03/2023	18,550	0.03
5,000 USD	Dollar Tree Incorporated, 5.750%, 01/03/2023	5,250	0.01
10,000 USD	Entegris Incorporated, 6.000%, 01/04/2022	10,313	0.02
55,000 USD	First Data Corporation, 7.375%, 15/06/2019	57,310	0.11
85,000 USD	First Data Corporation, 8.250%, 15/01/2021	89,887	0.17
50,000 USD	FMG Resources August 2006 Pty Limited, 8.250%, 01/11/2019	42,375	0.08
70,000 USD	FMG Resources August 2006 Pty Limited, 9.750%, 01/03/2022	72,450	0.13
50,000 USD	Freescale Semiconductor Incorporated, 6.000%, 15/01/2022	53,125	0.10
10,000 USD	Fresenius Medical Care US Finance II Incorporated, 5.875%, 31/01/2022	10,650	0.02
15,000 USD	Getty Images Incorporated, 7.000%, 15/10/2020	6,900	0.01
70,000 USD	Harron Finance Corporation, 9.125%, 01/04/2020	75,950	0.14
30,000 USD	HCA Incorporated, 7.500%, 15/11/2095	29,850	0.06
130,000 USD	Hilton Worldwide Finance Corporation, 5.625%, 15/10/2021	135,681	0.25
100,000 USD	IMS Health Incorporated, 6.000%, 01/11/2020	103,250	0.19
100,000 EUR	INEOS Group Holdings SA, 5.750%, 15/02/2019	112,952	0.21
80,000 USD	Infor Software Parent Incorporated, 7.125%, 01/05/2021	80,500	0.15
5,000 USD	inVentiv Health Incorporated, 9.000%, 15/01/2018	5,222	0.01
30,000 USD	Iron Mountain Incorporated, 7.750%, 01/10/2019	31,425	0.06
25,000 USD	KB Home, 7.250%, 15/06/2018	27,250	0.05
55,000 USD	KB Home, 7.500%, 15/09/2022	57,475	0.11
10,000 USD	Laredo Petroleum Incorporated, 6.250%, 15/03/2023	10,225	0.02
20,000 USD	Level 3 Financing Incorporated, 8.625%, 15/07/2020	21,424	0.04
55,000 USD	Level 3 Financing Incorporated, 5.125%, 01/05/2023	53,694	0.10

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

# Wellington Management Portfolios (Dublin) plc

## World Bond Portfolio (Continued)

Schedule of Investments (US Dollars)

June 30, 2015

<i>Holding/ Nominal</i>	<i>Investment</i>	<i>Fair Value</i>	<i>% Net Assets</i>
<b>Industrials (December 31, 2014: 4.91%) (Continued)</b>			
50,000 USD	LIN Television Corporation, 6.375%, 15/01/2021	\$ 51,312	0.10%
10,000 USD	Matador Resources Company, 6.875%, 15/04/2023	10,263	0.02
15,000 USD	MDC Holdings Incorporated, 5.500%, 15/01/2024	14,813	0.03
25,000 USD	MEG Energy Corporation, 7.000%, 31/03/2024	24,094	0.04
10,000 USD	Michaels Stores Incorporated, 5.875%, 15/12/2020	10,525	0.02
25,000 USD	MPH Acquisition Holdings LLC, 6.625%, 01/04/2022	25,594	0.05
100,000 EUR	NH Hotel Group SA, 6.875%, 15/11/2019	122,283	0.23
30,000 USD	Nortek Incorporated, 8.500%, 15/04/2021	32,175	0.06
45,000 USD	Paragon Offshore Plc, 6.750%, 15/07/2022	15,075	0.03
50,000 USD	Party City Holdings Incorporated, 8.875%, 01/08/2020	53,625	0.10
30,000 USD	Ply Gem Industries Incorporated, 6.500%, 01/02/2022	29,737	0.05
15,000 USD	PRA Holdings Incorporated, 9.500%, 01/10/2023	16,837	0.03
10,000 USD	Quad/Graphics Incorporated, 7.000%, 01/05/2022	9,775	0.02
50,000 USD	ServiceMaster Company LLC, 7.000%, 15/08/2020	53,062	0.10
10,000 USD	Spectrum Brands Incorporated, 6.625%, 15/11/2022	10,700	0.02
75,000 USD	Sprint Corporation, 7.125%, 15/06/2024	69,757	0.13
45,000 USD	Sterigenics-Nordion Holdings LLC, 6.500%, 15/05/2023	45,787	0.08
40,000 USD	Sun Products Corporation, 7.750%, 15/03/2021	36,300	0.07
50,000 USD	SunGard Data Systems Incorporated, 7.375%, 15/11/2018	51,837	0.10
25,000 USD	SunGard Data Systems Incorporated, 6.625%, 01/11/2019	25,906	0.05
30,000 USD	T-Mobile USA Incorporated, 6.464%, 28/04/2019	30,975	0.06
85,000 USD	TEGNA Incorporated, 6.375%, 15/10/2023	88,825	0.17
40,000 USD	Tembec Industries Incorporated, 9.000%, 15/12/2019	38,100	0.07
55,000 USD	Tenet Healthcare Corporation, 5.000%, 01/03/2019	55,206	0.10
75,000 USD	Tenet Healthcare Corporation, 6.750%, 15/06/2023	76,594	0.14
30,000 USD	Time Warner Cable Incorporated, 8.750%, 14/02/2019	35,658	0.07
25,000 USD	Time Warner Cable Incorporated, 8.250%, 01/04/2019	29,426	0.05
10,000 USD	Valeant Pharmaceuticals International Incorporated, 6.125%, 15/04/2025	10,313	0.02
10,000 USD	WPX Energy Incorporated, 6.000%, 15/01/2022	9,925	0.02
15,000 USD	WPX Energy Incorporated, 5.250%, 15/09/2024	13,894	0.03
5,000 USD	Zayo Capital Incorporated, 6.000%, 01/04/2023	4,951	0.01
25,000 USD	Zayo Capital Incorporated, 6.375%, 15/05/2025	24,312	0.04
<b>Total Industrials</b>		<b>\$ 3,227,117</b>	<b>6.04%</b>
<b>Mortgage Backed Securities (December 31, 2014: 6.71%)</b>			
25,239 USD	Adjustable Rate Mortgage Trust, 0.457%, 25/11/2035	\$ 23,207	0.04%
9,237 USD	Alternative Loan Trust, 0.457%, 25/01/2036	8,286	0.02
10,249 USD	Alternative Loan Trust, 0.587%, 25/10/2036	7,459	0.01
31,127 USD	Alternative Loan Trust, 0.637%, 25/04/2037	20,104	0.04
9,463 USD	Alternative Loan Trust, 0.327%, 25/04/2047	7,955	0.02
45,259 USD	Banc of America Funding Trust, 0.417%, 20/02/2047	39,602	0.07
33,052 USD	Bear Stearns ALT-A Trust, 0.687%, 25/01/2036	27,432	0.05
21,588 USD	Bear Stearns ARM Trust, 2.260%, 25/08/2035	21,739	0.04
12,297 USD	Bear Stearns Mortgage Funding Trust, 0.367%, 25/10/2036	9,896	0.02
5,000 GBP	Canary Wharf Finance II Plc, 5.952%, 22/01/2035	9,550	0.02
82,580 USD	CD Mortgage Trust, 5.886%, 15/11/2044	88,977	0.17
19,550 USD	CHL Mortgage Pass-Through Trust, 0.527%, 25/03/2035	16,250	0.03
32,321 USD	CHL Mortgage Pass-Through Trust, 2.476%, 20/06/2035	31,093	0.06
19,194 USD	CHL Mortgage Pass-Through Trust, 4.743%, 20/11/2035	17,251	0.03
20,411 USD	CHL Mortgage Pass-Through Trust, 2.480%, 20/03/2036	17,986	0.03
14,515 USD	CHL Mortgage Pass-Through Trust, 2.659%, 25/04/2037	13,619	0.03
25,000 USD	COBALT CMBS Commercial Mortgage Trust, 5.254%, 15/08/2048	25,669	0.05
40,000 USD	COMM 2013-CCRE9 Mortgage Trust, 4.234%, 10/07/2045	43,602	0.08
73,308 USD	Commercial Mortgage Loan Trust, 6.037%, 10/12/2049	77,753	0.15
497,517 USD	Commercial Mortgage Pass Through Certificates, 0.880%, 10/02/2047	22,518	0.04
22,663 USD	Commercial Mortgage Trust, 5.444%, 10/03/2039	23,844	0.04
19,022 USD	Credit Suisse First Boston Mortgage Securities Corporation, 4.877%, 15/04/2037	19,043	0.04
1,175,000 USD	Csail 2015-C2 Commercial Mortgage Trust, 1.055%, 15/06/2057	73,168	0.14
11,333 USD	DSLA Mortgage Loan Trust, 1.066%, 19/03/2046	8,606	0.02

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

# Wellington Management Portfolios (Dublin) plc

## World Bond Portfolio (Continued)

Schedule of Investments (US Dollars)

June 30, 2015

<i>Holding/ Nominal</i>	<i>Investment</i>	<i>Fair Value</i>	<i>% Net Assets</i>
<b>Mortgage Backed Securities (December 31, 2014: 6.71%) (Continued)</b>			
21,239 USD	Fannie Mae Connecticut Avenue Securities, 2.187%, 25/10/2023	\$ 21,518	0.04%
23,358 USD	Fannie Mae Connecticut Avenue Securities, 2.137%, 25/11/2024	23,539	0.04
75,000 USD	Fannie Mae Connecticut Avenue Securities, 4.737%, 25/02/2025	75,843	0.14
25,000 USD	Fannie Mae Connecticut Avenue Securities, 4.187%, 25/05/2025	24,463	0.05
221,379 USD	Freddie Mac Structured Agency Credit Risk Debt Notes, 1.187%, 25/02/2024	221,300	0.41
370,000 USD	Freddie Mac Multifamily Structured Pass Through Certificates, 1.681%, 25/11/2042	32,119	0.06
100,000 USD	GS Mortgage Securities Trust, 4.867%, 10/04/2047	93,221	0.17
20,000 USD	GS Mortgage Securities Trust, 3.582%, 10/06/2047	14,547	0.03
91,460 USD	GSR Mortgage Loan Trust, 2.701%, 25/01/2036	84,313	0.15
16,152 USD	HarborView Mortgage Loan Trust, 0.888%, 19/01/2035	11,255	0.02
29,050 USD	IndyMac INDX Mortgage Loan Trust, 0.427%, 25/07/2035	25,448	0.05
100,000 USD	JP Morgan Chase Commercial Mortgage Securities Trust, 2.733%, 15/10/2045	66,595	0.13
100,000 USD	JP Morgan Chase Commercial Mortgage Securities Trust, 4.000%, 15/08/2046	91,335	0.17
34,305 USD	JP Morgan Mortgage Trust, 2.586%, 25/02/2035	34,862	0.07
31,604 USD	JP Morgan Mortgage Trust, 2.676%, 25/10/2036	29,917	0.06
44,882 USD	JPMorgan Chase Commercial Mortgage Securities Trust, 5.695%, 12/02/2049	47,667	0.09
98,830 USD	JPMorgan Chase Commercial Mortgage Securities Trust, 1.687%, 12/02/2051	97,536	0.18
32,727 USD	Luminent Mortgage Trust, 0.387%, 25/10/2046	28,200	0.05
34,136 USD	Merrill Lynch Mortgage Investors Trust, 2.224%, 25/05/2033	33,191	0.06
37,232 USD	Merrill Lynch Mortgage Investors Trust, 2.165%, 25/12/2034	37,414	0.07
25,000 USD	Merrill Lynch Mortgage Trust, 5.137%, 12/07/2038	25,002	0.05
50,000 USD	Morgan Stanley Bank of America Merrill Lynch Trust, 4.500%, 15/08/2045	38,554	0.07
15,000 USD	Morgan Stanley Capital I Trust, 6.268%, 11/01/2043	15,587	0.03
78,107 USD	Nationstar HECM Loan Trust, 4.500%, 25/11/2017	78,522	0.15
13,347 USD	Nomura Asset Acceptance Alternative Loan Trust, 3.593%, 25/06/2036	10,321	0.02
43,102 USD	RALI Series Trust, 6.000%, 25/12/2035	38,810	0.07
50,840 USD	RALI Series Trust, 1.390%, 25/11/2037	32,874	0.06
56,467 USD	RALI Series Trust, 0.407%, 25/02/2046	26,743	0.05
25,206 USD	RFMSI Series Trust, 2.784%, 25/08/2035	20,025	0.04
33,009 USD	RFMSI Series Trust, 5.750%, 25/01/2036	27,610	0.05
30,985 USD	RFMSI Series Trust, 6.000%, 25/07/2037	28,180	0.05
27,926 USD	Structured Adjustable Rate Mortgage Loan Trust, 0.377%, 25/07/2037	20,578	0.04
28,003 USD	Structured Asset Securities Mortgage Pass-Through, 2.584%, 25/11/2033	27,525	0.05
18,125 USD	Thornburg Mortgage Securities Trust, 2.229%, 25/04/2045	18,255	0.03
125,000 USD	UBS-Barclays Commercial Mortgage Trust, 3.185%, 10/03/2046	126,532	0.24
50,000 USD	UBS-Barclays Commercial Mortgage Trust, 4.227%, 10/03/2046	41,220	0.08
27,339 USD	WaMu Mortgage Pass-Through Certificates Series Trust, 4.436%, 25/08/2036	24,861	0.05
62,582 USD	WaMu Mortgage Pass-Through Certificates Series Trust, 2.281%, 25/10/2036	56,271	0.11
8,060 USD	WaMu Mortgage Pass-Through Certificates Series Trust, 0.607%, 25/06/2044	7,522	0.01
18,095 USD	WaMu Mortgage Pass-Through Certificates Series Trust, 0.607%, 25/07/2044	17,480	0.03
36,586 USD	WaMu Mortgage Pass-Through Certificates Series Trust, 2.187%, 25/11/2046	33,212	0.06
150,000 USD	WF-RBS Commercial Mortgage Trust, 3.678%, 15/08/2047	155,498	0.29
<b>Total Mortgage Backed Securities</b>		<b>\$ 2,620,074</b>	<b>4.91 %</b>
<b>Non - US Governments (December 31, 2014: 58.30%)</b>			
490,000 AUD	Australia Government Bond, 4.750%, 15/06/2016	\$ 386,643	0.72%
1,070,000 AUD	Australia Government Bond, 4.250%, 21/07/2017	859,192	1.61
1,410,000 AUD	Australia Government Bond, 5.250%, 15/03/2019	1,204,412	2.26
1,320,000 AUD	Australia Government Bond, 4.500%, 15/04/2020	1,115,889	2.09
200,000 AUD	Australia Government Bond, 5.500%, 21/04/2023	182,927	0.34
370,000 AUD	Australia Government Bond, 2.750%, 21/04/2024	280,755	0.53
920,000 AUD	Australia Government Bond, 3.250%, 21/04/2025	721,561	1.35
764,000 BRL	Brazil Notas do Tesouro Nacional Serie F, 10.000%, 01/01/2017	245,231	0.46
2,135,000 CAD	Canadian Government Bond, 1.500%, 01/02/2017	1,737,579	3.25
1,770,000 CAD	Canadian Government Bond, 1.250%, 01/02/2018	1,445,724	2.71
1,355,000 CAD	Canadian Government Bond, 1.500%, 01/03/2020	1,119,314	2.10
225,000 CAD	Canadian Government Bond, 2.750%, 01/06/2022	197,696	0.37
365,000 CAD	Canadian Government Bond, 2.250%, 01/06/2025	307,408	0.58
1,545,000 DKK	Denmark Government Bond, 2.500%, 15/11/2016	240,012	0.45

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

# Wellington Management Portfolios (Dublin) plc

## World Bond Portfolio (Continued)

Schedule of Investments (US Dollars)

June 30, 2015

<i>Holding/ Nominal</i>	<i>Investment</i>	<i>Fair Value</i>	<i>% Net Assets</i>
<b>Non - US Governments (December 31, 2014: 58.30%) (Continued)</b>			
13,230,000 DKK	Denmark Government Bond, 4.000%, 15/11/2019	\$ 2,316,954	4.34 %
3,840,000 DKK	Denmark Government Bond, 3.000%, 15/11/2021	667,930	1.25
4,170,000 DKK	Denmark Government Bond, 1.500%, 15/11/2023	662,648	1.24
2,820,000 DKK	Denmark Government Bond, 1.750%, 15/11/2025	453,043	0.85
1,092,050,000 KRW	Korea Treasury Bond, 3.500%, 10/03/2017	1,008,199	1.89
87,780,000 KRW	Korea Treasury Bond, 2.000%, 10/03/2020	78,426	0.15
942,150,000 KRW	Korea Treasury Bond, 4.250%, 10/06/2021	940,334	1.76
469,810,000 KRW	Korea Treasury Bond, 3.000%, 10/09/2024	440,451	0.82
2,884,100 MXN	Mexico Bonos, 10.000%, 05/12/2024	235,933	0.44
15,920,000 NOK	Norway Government Bond, 4.500%, 22/05/2019	2,294,382	4.30
7,730,000 NOK	Norway Government Bond, 3.750%, 25/05/2021	1,114,131	2.09
8,915,000 NOK	Norway Government Bond, 1.750%, 13/03/2025	1,125,096	2.11
2,925,000 ZAR	South Africa Government Bond, 8.750%, 28/02/2048	236,047	0.44
13,370,000 SEK	Sweden Government Bond, 4.250%, 12/03/2019	1,863,091	3.49
9,035,000 SEK	Sweden Government Bond, 5.000%, 01/12/2020	1,359,460	2.55
4,210,000 SEK	Sweden Government Bond, 1.500%, 13/11/2023	534,172	1.00
5,590,000 SEK	Sweden Government Bond, 2.500%, 12/05/2025	770,174	1.44
275,000 GBP	United Kingdom Gilt, 1.750%, 22/01/2017	440,526	0.82
905,000 GBP	United Kingdom Gilt, 1.000%, 07/09/2017	1,431,474	2.68
575,000 GBP	United Kingdom Gilt, 1.750%, 22/07/2019	920,255	1.72
1,015,000 GBP	United Kingdom Gilt, 2.000%, 22/07/2020	1,634,410	3.06
630,000 GBP	United Kingdom Gilt, 2.750%, 07/09/2024	1,049,249	1.96
<b>Total Non - US Governments</b>		<b>\$ 31,620,728</b>	<b>59.22 %</b>
<b>Real Estate (December 31, 2014: Nil)</b>			
40,000 USD	Realogy Group LLC, 7.625%, 15/01/2020	\$ 42,560	0.08 %
<b>Total Real Estate</b>		<b>\$ 42,560</b>	<b>0.08 %</b>
<b>Transportation (December 31, 2014: 0.22%)</b>			
50,000 USD	Avis Budget Finance Incorporated, 5.250%, 15/03/2025	\$ 47,125	0.09 %
25,000 USD	H&E Equipment Services Incorporated, 7.000%, 01/09/2022	25,906	0.05
20,000 USD	Hertz Corporation, 5.875%, 15/10/2020	20,350	0.04
25,000 USD	United Rentals North America Incorporated, 7.375%, 15/05/2020	26,800	0.05
25,000 USD	United Rentals North America Incorporated, 4.625%, 15/07/2023	24,609	0.04
<b>Total Transportation</b>		<b>\$ 144,790</b>	<b>0.27 %</b>
<b>US Treasuries (December 31, 2014: 12.89%)</b>			
4,500,000 USD	United States Treasury Note, 0.250%, 30/09/2015	\$ 4,502,286	8.43 %
1,840,000 USD	United States Treasury Note, 0.875%, 31/01/2017	1,850,350	3.47
2,180,000 USD	United States Treasury Note, 1.000%, 30/09/2019	2,139,465	4.01
105,000 USD	United States Treasury Note, 1.375%, 30/04/2020	103,860	0.19
250,000 USD	United States Treasury Note, 2.500%, 15/05/2024	254,297	0.48
340,000 USD	United States Treasury Note, 2.000%, 15/02/2025	330,358	0.62
<b>Total US Treasuries</b>		<b>\$ 9,180,616</b>	<b>17.20 %</b>
<b>Utilities (December 31, 2014: 0.21%)</b>			
20,000 USD	Calpine Corporation, 5.875%, 15/01/2024	\$ 21,250	0.04 %
15,000 USD	DPL Incorporated, 7.250%, 15/10/2021	15,900	0.03
5,000 USD	EP Energy Finance Incorporated, 9.375%, 01/05/2020	5,368	0.01
60,000 USD	Syniverse Holdings Incorporated, 9.125%, 15/01/2019	53,100	0.10
20,000 USD	TCEH Finance Incorporated, 11.500%, 01/10/2020	12,250	0.02
<b>Total Utilities</b>		<b>\$ 107,868</b>	<b>0.20 %</b>

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



# Wellington Management Portfolios (Dublin) plc

## World Bond Portfolio (Continued)

Schedule of Investments (US Dollars)

June 30, 2015

<i>Holding/ Nominal</i>	<i>Investment</i>	<i>Fair Value</i>	<i>% Net Assets</i>
<b>Short Term Securities (December 31, 2014: 1.44%)</b>			
614,000 USD	State Street Repurchase Agreement, 0.000%, 01/07/2015 <sup>1</sup>	\$ 614,000	1.15%
<b>Total Short Term Securities</b>		<b>\$ 614,000</b>	<b>1.15%</b>
<b>Total Transferable Securities (Cost 2015: \$53,736,606)</b>		<b>\$ 52,457,700</b>	<b>98.25%</b>
<b>Bank Loans Participations (December 31, 2014: Nil)</b>			
100,000 USD	Asurion LLC, 8.500%, 08/07/2020	\$ 99,518	0.19%
85,000 USD	Level 3 Financing Incorporated, 3.500%, 31/05/2022	84,336	0.16
100,000 USD	Neiman Marcus Group Incorporated, 4.250%, 25/10/2020	99,341	0.18
100,000 USD	Party City Holdings Incorporated, 3.000%, 27/07/2019	99,734	0.19
40,000 USD	Quintiles Transnational Corporation, 3.250%, 12/05/2022	40,100	0.07
100,000 USD	Rexnord LLC, 4.000%, 21/08/2020	99,625	0.19
<b>Total Bank Loans Participations (Cost 2015: \$524,692)</b>		<b>\$ 522,654</b>	<b>0.98%</b>

### Financial Derivative Instruments (December 31, 2014: 1.92%)

#### Bond Forwards<sup>2,3</sup> (December 31, 2014: 0.02%)

<i>Notional Amount</i>	<i>CCY</i>	<i>Investment</i>	<i>Termination Date</i>	<i>Unrealised Appreciation/ (Depreciation) USD</i>	<i>% Net Assets</i>
(42,650,000)	JPY	Japan Government Ten Year Bond, 0.300%, 20/12/2024	21/07/2015	\$ 8,574	0.02%
74,350,000	JPY	Japan Government Ten Year Bond, 1.100%, 20/03/2021	21/07/2015	8,219	0.02
(74,350,000)	JPY	Japan Government Ten Year Bond, 1.100%, 20/03/2021	21/07/2015	16,860	0.03
Bond Forwards at positive fair value				33,653	0.07
<b>Total Bond Forwards</b>				<b>\$ 33,653</b>	<b>0.07%</b>

#### Credit Default Swaps<sup>2</sup> (December 31, 2014: (0.06%))

<i>Notional Amount</i>	<i>CCY</i>	<i>Underlying Security</i>	<i>Premium</i>	<i>Termination Date</i>	<i>Counterparty</i>	<i>Fair Value USD</i>	<i>% Net Assets</i>
<b>Protection Bought</b>							
20,000	USD	Hertz Corporation, 7.500%, 15/10/2018	5.000%	20/06/2018	Bank of America	\$ (1,858)	(0.00)%
20,000	USD	Avis Budget Finance Incorporated, 9.750%, 15/03/2020	5.000%	20/06/2018	Bank of America	(2,014)	(0.00)
20,000	EUR	Casino Guichard Perrachon SA, 4.472%, 04/04/2016	1.000%	20/06/2020	Bank of America	91	0.00
2,300	EUR	iTraxx Europe Senior Financials Series 23	5.000%	20/06/2020	Barclays Bank	(13)	(0.00)
22,000	USD	Frontier Communications Corporation, 9.000%, 15/08/2031	0.960%	20/12/2019	Citibank	(418)	(0.00)
15,000	USD	Darden Restaurants Incorporated, 6.450%, 15/10/2017	0.960%	20/03/2020	Citibank	(193)	(0.00)
490,000	EUR	iTraxx Europe Series 21 Version I	0.120%	20/06/2017	Credit Suisse	(7,198)	(0.02)
10,000	USD	CIT Group Incorporated, 5.250%, 15/03/2018	5.000%	20/12/2017	Credit Suisse	(836)	(0.00)
15,000	USD	CMBX.NA.A.7	1.113%	17/01/2047	Credit Suisse	231	0.00
70,000	USD	CMBX.NA.AS.7	0.960%	17/01/2047	Credit Suisse	1,023	0.00
50,000	USD	Ryland Group Incorporated, 8.400%, 15/05/2017	1.113%	20/09/2017	Deutsche Bank	(5,161)	(0.02)
25,000	USD	Ryland Group Incorporated, 8.400%, 15/05/2017	5.000%	20/12/2017	Deutsche Bank	(2,764)	(0.01)

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

# Wellington Management Portfolios (Dublin) plc

## World Bond Portfolio (Continued)

Schedule of Investments (US Dollars)

June 30, 2015

### Credit Default Swaps<sup>2</sup> (December 31, 2014: (0.06)%) (Continued)

Notional Amount	CCY	Underlying Security	Premium	Termination Date	Counterparty	Fair Value USD	% Net Assets
<b>Protection Bought (Continued)</b>							
30,000	USD	CenturyLink Incorporated, 6.000%, 01/04/2017	1.113%	20/09/2019	Deutsche Bank	\$ 1,489	0.00 %
75,000	USD	CMBX.NA.AS.7	1.113%	17/01/2047	Goldman Sachs	1,096	0.00
9,961	USD	CMBX.NA.AJ.4	0.960%	17/02/2051	Goldman Sachs	1,859	0.00
15,000	USD	MDC Holdings Incorporated, 5.625%, 01/02/2020	0.960%	20/03/2020	JPMorgan Chase	259	0.00
15,000	EUR	Portugal Telecom International Finance BV, 4.375%, 24/03/2017	5.000%	20/03/2020	JPMorgan Chase	(122)	(0.00)
45,000	USD	Dell Incorporated, 7.100%, 15/04/2028	1.000%	20/06/2020	JPMorgan Chase	2,655	0.00
30,000	USD	DR Horton Incorporated, 3.625%, 15/02/2018	5.000%	20/06/2020	JPMorgan Chase	601	0.00
110,000	USD	Starwood Hotels & Resorts Worldwide Incorporated, 6.750%, 15/05/2018	5.000%	20/06/2020	JPMorgan Chase	(1,232)	(0.00)
50,000	USD	First Data Corporation, 12.625%, 15/01/2021	1.113%	20/09/2017	Morgan Stanley	(4,476)	(0.01)
25,000	USD	Tenet Healthcare Corporation, 6.875%, 15/11/2031	5.000%	20/12/2017	Morgan Stanley	(2,444)	(0.00)
15,000	USD	Ally Financial Incorporated, 7.500%, 15/09/2020	1.000%	20/12/2019	Morgan Stanley	(2,003)	(0.00)
50,000	EUR	ThyssenKrupp AG, 4.000%, 27/08/2018	1.000%	20/06/2020	Morgan Stanley	1,488	0.00
<b>Protection Sold</b>							
20,000	USD	Hertz Corporation, 7.500%, 15/10/2018	5.000%	20/06/2020	Bank of America	\$ 1,114	0.00 %
10,000	USD	Liberty Interactive LLC, 8.500%, 15/07/2029	0.960%	20/03/2020	Barclays Bank	1,218	0.00
30,000	USD	CMBX.NA.AAA.8	0.500%	17/10/2057	Barclays Bank	(1,282)	(0.00)
30,000	EUR	Santander International Debt SAU, 4.000%, 27/03/2017	5.000%	20/06/2020	Credit Suisse	(116)	(0.00)
50,000	USD	CMBX.NA.AAA.8	5.000%	17/10/2057	Credit Suisse	(2,137)	(0.00)
90,000	USD	CMBX.NA.AAA.8	5.000%	17/10/2057	Credit Suisse	(3,847)	(0.02)
10,000	USD	Liberty Interactive LLC, 8.500%, 15/07/2029	0.960%	20/03/2020	Goldman Sachs	1,218	0.00
5,000	USD	International Lease Finance Corporation, 8.250%, 15/12/2020	5.000%	20/06/2020	Goldman Sachs	756	0.00
20,000	EUR	Santander International Debt SAU, 4.000%, 27/03/2017	5.000%	20/06/2020	Goldman Sachs	(77)	(0.00)
188,100	USD	CDX.NA.HY.24	5.000%	20/06/2020	Goldman Sachs	11,927	0.03
20,000	USD	Avis Budget Finance Incorporated, 9.750%, 15/03/2020	0.000%	20/09/2020	Goldman Sachs	1,431	0.00
25,000	USD	United Rentals North America Incorporated, 6.125%, 15/06/2023	0.000%	20/09/2020	Goldman Sachs	2,822	0.02
45,000	USD	Ryland Group Incorporated, 8.400%, 15/05/2017	2.340%	20/09/2020	JPMorgan Chase	7,337	0.02
50,000	USD	Beazer Homes USA Incorporated, 9.125%, 15/05/2019	0.000%	20/09/2020	JPMorgan Chase	1,960	0.00
50,000	USD	First Data Corporation, 12.625%, 15/01/2021	0.000%	20/09/2020	JPMorgan Chase	4,311	0.02
25,000	EUR	ArcelorMittal, 6.125%, 01/06/2018	1.000%	20/06/2020	Morgan Stanley	(2,100)	(0.00)
2,300	EUR	iTraxx Europe Senior Financials Series 23	5.000%	20/06/2020	Morgan Stanley	13	0.00
25,000	USD	Tenet Healthcare Corporation, 6.875%, 15/11/2031	0.000%	20/09/2020	Morgan Stanley	2,115	0.00
Credit Default Swaps at positive fair value						47,014	0.09
Credit Default Swaps at negative fair value						(40,291)	(0.08)
<b>Total Credit Default Swaps</b>						<b>\$ 6,723</b>	<b>0.01 %</b>

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

# Wellington Management Portfolios (Dublin) plc

## World Bond Portfolio (Continued)

Schedule of Investments (US Dollars)

June 30, 2015

### Interest Rate Swaps<sup>2</sup> (December 31, 2014: 0.17%)

Notional Amount	CCY	Fund Pays	Fund Receives	Termination Date	Counterparty	Fair Value USD	% Net Assets
70,000	USD	2.340%	3 Months LIBOR	15/06/2026	Deutsche Bank	\$ 2,444	0.00%
2,620,000	GBP	6 Months LIBOR	1.315%	15/06/2017	Deutsche Bank	(1,424)	(0.00)
2,620,000	GBP	6 Months LIBOR	1.315%	15/06/2017	Deutsche Bank	(1,424)	(0.00)
2,620,000	GBP	6 Months LIBOR	1.315%	15/06/2017	Deutsche Bank	(1,424)	(0.00)
4,030,000	USD	3 Months LIBOR	1.250%	15/06/2017	Deutsche Bank	37	0.00
2,885,000	USD	3 Months LIBOR	1.625%	15/06/2018	Deutsche Bank	1,948	0.00
150,000	USD	3 Months LIBOR	1.625%	15/06/2018	Deutsche Bank	101	0.00
2,020,000	USD	3 Months LIBOR	1.625%	15/06/2018	Deutsche Bank	1,364	0.00
1,330,000	GBP	6 Months LIBOR	1.890%	21/06/2019	Deutsche Bank	(4,031)	(0.01)
1,350,000	GBP	6 Months LIBOR	1.890%	21/06/2019	Deutsche Bank	(4,092)	(0.01)
1,390,000	GBP	6 Months LIBOR	1.890%	21/06/2019	Deutsche Bank	(4,213)	(0.01)
1,395,000	GBP	6 Months LIBOR	1.890%	21/06/2019	Deutsche Bank	(4,229)	(0.01)
585,000	GBP	2.510%	6 Months LIBOR	17/06/2025	Deutsche Bank	3,765	0.01
22,440,000	JPY	0.880%	6 Months LIBOR	16/09/2025	Deutsche Bank	1,306	0.00
150,000	EUR	6 Months EURIB	1.861%	16/09/2025	Deutsche Bank	(151)	(0.00)
150,000	EUR	6 Months EURIB	1.861%	16/09/2025	Deutsche Bank	(151)	(0.00)
625,000	USD	2.340%	3 Months LIBOR	15/06/2026	Deutsche Bank	21,826	0.05
460,000	USD	2.340%	3 Months LIBOR	15/06/2026	Deutsche Bank	16,065	0.04
1,360,000	GBP	6 Months LIBOR	1.890%	21/06/2019	Goldman Sachs	(4,123)	(0.01)
350,000	EUR	6 Months EURIB	0.763%	20/09/2019	Goldman Sachs	922	0.00
118,680,000	KRW	3 Months KSDA	2.240%	16/09/2025	Goldman Sachs	(452)	(0.00)
600,000	SEK	1.690%	3 Months STIBO	16/09/2025	Goldman Sachs	(138)	(0.00)
100,520,000	KRW	3 Months KSDA	2.246%	16/09/2025	HSBC	(335)	(0.00)
3,260,000	NOK	6 Months NIBOR	1.854%	20/09/2019	JPMorgan Chase	(1,485)	(0.00)
665,000	SEK	1.685%	3 Months STIBO	16/09/2025	JPMorgan Chase	(115)	(0.00)
31,165,000	KRW	3 Months KSDA	2.243%	16/09/2025	JPMorgan Chase	(112)	(0.00)
3,210,000	ZAR	7.130%	3 Months JIBAR	15/06/2017	Morgan Stanley	418	0.00
23,795,000	JPY	0.880%	6 Months LIBOR	16/09/2025	Morgan Stanley	1,385	0.00
495,000	SEK	1.675%	3 Months STIBO	16/09/2025	Morgan Stanley	(29)	(0.00)
355,000	EUR	6 Months EURIB	0.763%	20/09/2019	UBS	935	0.00
Interest Rate Swaps at positive fair value						52,516	0.10
Interest Rate Swaps at negative fair value						(27,928)	(0.05)
<b>Total Interest Rate Swaps</b>						<b>\$ 24,588</b>	<b>0.05 %</b>

### Options Purchased<sup>2</sup> (December 31, 2014: 0.11%)

Notional Amount	Investment	Expiry Date	Counterparty	Fair Value USD	% Net Assets
10,000	Put at 0.89 AUD call CAD	11/09/2015	Bank of America	\$ 279	0.00%
125,000	Put at 0.76 AUD call USD	28/01/2016	Bank of America	3,094	0.01
13,000	Call at 1.10 USD put CHF	02/07/2015	Citibank	5	0.00
299,000	Call at 6.35 USD put CNH	23/06/2016	Citibank	3,887	0.01
8,000	Call at 1,200.00 put KRW	08/09/2015	Goldman Sachs	500	0.00
649,000	Call at 135.00 USD put JPY	07/12/2015	Goldman Sachs	1,428	0.00
11,192	Put at 0.75 AUD call USD	10/12/2015	Goldman Sachs	2,796	0.01
174,000	Put at 1.01 AUD call NZD	10/03/2016	Goldman Sachs	227	0.00
62,500	Put at 0.67 AUD call USD	31/03/2016	Goldman Sachs	428	0.00
9,000	Call at 1.43 USD put SGD	07/04/2016	Goldman Sachs	1,327	0.00
9,000	Put at 1.50 GBP call USD	01/07/2015	JPMorgan Chase	17	0.00
1,275,000	Call at 1.18 EUR put USD	13/07/2015	JPMorgan Chase	426	0.00
75,000	Put at 8.95 EUR call SEK	22/12/2015	JPMorgan Chase	777	0.00
90,000	Put at 0.10 AUD call NZD	10/03/2016	JPMorgan Chase	90	0.00
62,500	Put at 0.67 AUD call USD	31/03/2016	JPMorgan Chase	428	0.00

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

# Wellington Management Portfolios (Dublin) plc

## World Bond Portfolio (Continued)

Schedule of Investments (US Dollars)

June 30, 2015

### Options Purchased<sup>2</sup> (December 31, 2014: 0.11%) (Continued)

Notional Amount	Investment	Expiry Date	Counterparty	Fair Value USD	% Net Assets
154,038	Put at 7.30 EUR call DKK	03/05/2016	JPMorgan Chase	\$ 446	0.00%
77,019	Put at 7.30 EUR call DKK	03/05/2016	JPMorgan Chase	223	0.00
<b>Total Options Purchased</b>				<b>\$ 16,378</b>	<b>0.03%</b>

### Options Written<sup>2</sup> (December 31, 2014: Nil)

Notional Amount	Investment	Expiry Date	Counterparty	Fair Value USD	% Net Assets
(125,000)	Put at 0.70 AUD call USD	28/01/2016	Bank of America	\$ (1,018)	(0.00)%
(75,000)	Put at 8.55 EUR call SEK	22/12/2015	JPMorgan Chase	(176)	(0.00)
<b>Total Options Written</b>				<b>\$ (1,194)</b>	<b>(0.00)%</b>

### Swaptions Purchased<sup>2</sup> (December 31, 2014: Nil)

<i>Notional Amount</i>	<i>CCY</i>	<i>Investment</i>	<i>Expiry Date</i>	<i>Counterparty</i>	<i>Fair Value USD</i>	<i>% Net Assets</i>
275,000	USD	Put on 300 5 Year ITRAXX-Europe	20/07/2015	Barclays Bank	\$ 5,557	0.01 %
225,000	USD	Put on 1.92 3 Month USD LIBOR-BBA	18/09/2015	Goldman Sachs	1,654	0.00
225,000	USD	Call on 1.92 3 Month USD LIBOR-BBA	18/09/2015	Goldman Sachs	1,824	0.01
<b>Total Swaptions Purchased</b>					<b>\$ 9,035</b>	<b>0.02 %</b>

### Swaptions Written<sup>2</sup> (December 31, 2014: Nil)

<i>Notional Amount</i>	<i>CCY</i>	<i>Investment</i>	<i>Expiry Date</i>	<i>Counterparty</i>	<i>Fair Value USD</i>	<i>% Net Assets</i>
(1,625,000)	EUR	Put on 70 5 Year ITRAXX-Europe	15/07/2015	Barclays Bank	\$ (7,376)	(0.02)%
<b>Total Swaptions Written</b>					<b>\$ (7,376)</b>	<b>(0.02)%</b>

### Traded Forward Contracts - Open Positions<sup>2</sup> (December 31, 2014: 1.75%)

Maturity Date	Amount Bought	Amount Sold	Counterparty	Unrealised Appreciation/ (Depreciation) USD	% Net Assets
31/07/2015 <sup>(+)</sup>	CAD 33,389,062	USD 27,056,008	State Street Bank	\$ (321,808)	(0.61)%
31/07/2015 <sup>(+)</sup>	CHF 24,861	USD 26,643	State Street Bank	(12)	(0.00)
31/07/2015 <sup>(+)</sup>	EUR 41,765	USD 46,730	State Street Bank	(179)	(0.00)
31/07/2015 <sup>(+)</sup>	GBP 16,481	USD 25,915	State Street Bank	(1)	(0.00)
31/07/2015 <sup>(+)</sup>	USD 138,988	CAD 171,713	State Street Bank	1,500	0.00
31/07/2015 <sup>(+)</sup>	USD 43	CHF 40	State Street Bank	-	(0.00)
31/07/2015 <sup>(+)</sup>	USD 78	EUR 70	State Street Bank	-	(0.00)
31/07/2015 <sup>(+)</sup>	USD 45	GBP 28	State Street Bank	-	(0.00)
31/07/2015	USD 2,345,023	DKK 15,626,000	Bank of America	9,299	0.02
31/07/2015	USD 83,591	GBP 53,000	Bank of America	254	0.00
31/07/2015	USD 4,852,255	CAD 6,006,000	Bank of Montreal	43,327	0.09
31/07/2015	JPY 14,800,000	USD 119,547	BNP Paribas	1,443	0.00
31/07/2015	JPY 14,900,000	USD 121,292	Citibank	516	0.00
31/07/2015	SEK 7,823,000	USD 950,374	Citibank	(7,020)	(0.01)
31/07/2015	USD 5,232,175	EUR 4,666,000	Citibank	31,374	0.06
31/07/2015	USD 2,652,578	KRW 2,945,953,000	Citibank	17,359	0.03
31/07/2015	USD 4,760,970	SEK 39,200,000	Citibank	33,953	0.06
31/07/2015	USD 59,779	RUB 3,350,000	Credit Suisse	314	0.00

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

# Wellington Management Portfolios (Dublin) plc

## World Bond Portfolio (Continued)

Schedule of Investments (US Dollars)

June 30, 2015

### Traded Forward Contracts - Open Positions<sup>2</sup> (December 31, 2014: 1.75%) (Continued)

<i>Maturity Date</i>	<i>Amount Bought</i>	<i>Amount Sold</i>	<i>Counterparty</i>	<i>Unrealised Appreciation/ (Depreciation) USD</i>	<i>% Net Assets</i>
31/07/2015	JPY 10,000,000	USD 80,948	Deutsche Bank	\$ 802	0.00%
31/07/2015	USD 238,204	EUR 214,000	Deutsche Bank	(324)	(0.00)
31/07/2015	USD 116,831	EUR 106,000	Goldman Sachs	(1,318)	(0.00)
31/07/2015	EUR 108,000	USD 120,929	HSBC	(550)	(0.00)
31/07/2015	JPY 10,000,000	USD 81,131	HSBC	619	0.00
31/07/2015	TRY 215,000	USD 79,529	HSBC	35	0.00
31/07/2015	USD 80,181	AUD 105,000	HSBC	(394)	(0.00)
31/07/2015	USD 120,372	CHF 112,000	HSBC	398	0.00
31/07/2015	USD 80,744	EUR 72,000	HSBC	491	0.00
31/07/2015	USD 5,984,969	GBP 3,808,000	HSBC	(2,698)	(0.01)
31/07/2015	USD 61,034	TRY 165,000	HSBC	(27)	(0.00)
31/07/2015	USD 27,784	ZAR 339,000	HSBC	(6)	(0.00)
31/07/2015	ZAR 19,000	USD 1,557	HSBC	-	(0.00)
31/07/2015	CHF 75,000	USD 80,457	JPMorgan Chase	(117)	(0.00)
31/07/2015	EUR 140,000	USD 156,970	JPMorgan Chase	(923)	(0.00)
31/07/2015	GBP 50,000	USD 78,582	JPMorgan Chase	37	0.00
31/07/2015	JPY 35,035,000	USD 283,636	JPMorgan Chase	2,776	0.01
31/07/2015	PLN 1,034,000	USD 277,124	JPMorgan Chase	(2,395)	(0.01)
31/07/2015	USD 80,361	AUD 105,000	JPMorgan Chase	(214)	(0.00)
31/07/2015	USD 156,795	CHF 146,000	JPMorgan Chase	401	0.00
31/07/2015	USD 684,504	EUR 613,000	JPMorgan Chase	1,244	0.00
31/07/2015	USD 4,702,182	NOK 37,005,000	JPMorgan Chase	1,782	0.00
31/07/2015	USD 200,133	SEK 1,660,000	JPMorgan Chase	(42)	(0.00)
02/07/2015	BRL 383,000	USD 120,290	Morgan Stanley	3,004	0.01
02/07/2015	USD 60,253	BRL 188,000	Morgan Stanley	(268)	(0.00)
31/07/2015	USD 121,336	CHF 113,000	Morgan Stanley	291	0.00
31/07/2015	USD 21,200	EUR 19,000	Morgan Stanley	22	0.00
31/07/2015	JPY 223,036,000	USD 1,798,358	National Australia Bank	24,967	0.05
31/07/2015	USD 5,942,998	AUD 7,741,000	National Australia Bank	2,676	0.01
31/07/2015	USD 59,173	MXN 930,000	Standard Chartered Bank	27	0.00
31/07/2015	EUR 30,000	USD 33,658	Toronto Dominion Bank	(220)	(0.00)
02/07/2015	USD 62,092	BRL 195,000	UBS	(682)	(0.00)
31/07/2015	USD 18,152	EUR 16,000	Westpac Banking Corporation	319	0.00
Unrealised gain on forward foreign currency exchange contracts				179,230	0.34
Unrealised loss on forward foreign currency exchange contracts				(339,198)	(0.64)
<b>Total Traded Forward Contracts - Open Positions</b>				<b>\$ (159,968)</b>	<b>(0.30) %</b>

### Traded Futures Contracts - Open Positions<sup>4</sup> (December 31, 2014: (0.07)%)

<i>Number of Contracts</i>	<i>Investment</i>	<i>Delivery Date</i>	<i>Counterparty</i>	<i>Unrealised Appreciation/ (Depreciation) USD</i>	<i>% Net Assets</i>
Long/(Short)					
9	Australia Treasury Bond Futures, 3 Year	15/09/2015	Credit Suisse	\$ 639	0.00%
5	Australia Treasury Bond Futures, 10 Year	15/09/2015	Credit Suisse	2,105	0.00
1	German Euro Bund Futures	08/09/2015	Credit Suisse	894	0.00
(1)	Government of Canada Bond Futures, 10 Year	21/09/2015	Credit Suisse	(1,065)	(0.00)
(18)	Japan Government Bond Mini Futures, 10 Year	09/09/2015	Credit Suisse	(4,748)	(0.01)
(7)	UK Long Gilt Bond Futures	28/09/2015	Credit Suisse	(2,186)	(0.00)
(1)	US Long Bond Futures	21/09/2015	Credit Suisse	(688)	(0.00)

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

# Wellington Management Portfolios (Dublin) plc

## World Bond Portfolio (Continued)

Schedule of Investments (US Dollars)

June 30, 2015

### Traded Futures Contracts - Open Positions<sup>4</sup> (December 31, 2014: (0.07)%) (Continued)

<i>Number of Contracts</i>	<i>Investment</i>	<i>Delivery Date</i>	<i>Counterparty</i>	<i>Unrealised Appreciation/ (Depreciation) USD</i>	<i>% Net Assets</i>
<i>Long/(Short)</i>					
(19)	US Treasury Note Futures, 10 Year	21/09/2015	Credit Suisse	\$ (12,239)	(0.02) %
(25)	US Treasury Note Futures, 5 Year	30/09/2015	Credit Suisse	(9,157)	(0.02)
	Unrealised gain on open futures contracts			3,638	0.00
	Unrealised loss on open futures contracts			(30,083)	(0.05)
<b>Total Traded Futures Contracts - Open Positions</b>				<b>\$ (26,445)</b>	<b>(0.05) %</b>
				<i>Fair Value</i>	<i>% Net Assets</i>
<b>Net Liquid Assets</b>					
Cash and Collateral <sup>5</sup>				\$ 472,047	0.88 %
<b>Other Net Assets/(Liabilities)</b>				<b>\$ 41,696</b>	<b>0.08 %</b>
<b>Total Net Assets of Portfolio</b>				<b>\$ 53,389,491</b>	<b>100.00 %</b>

<sup>1</sup> Repurchase agreement with State Street Corporation dated 30/06/2015 at 0.000% to be repurchased at \$614,000 on 01/07/2015 collateralised by 820,000 Fannie Mae Remics, 2.500%, 25/12/2042 with a market value of \$627,368.

<sup>2</sup> Over the counter (OTC) financial derivative instruments.

<sup>3</sup> The counterparties for the bond forwards positions are Citibank and Morgan Stanley.

<sup>4</sup> Exchange traded financial derivative instruments.

<sup>5</sup> All cash holdings are held with State Street Bank and Trust Company with the exception of cash collateral for open futures contracts which is held with Credit Suisse.

<sup>(4)</sup> These forward foreign exchange contracts are in respect of hedges relating to Hedged Share Classes.

<b>Classifications</b>	<b>% of Total Current Assets<sup>6</sup></b>
Transferable securities and money market instruments admitted to an official stock exchange listing or traded on a regulated market	90.08
Transferable securities other than those admitted to an official stock exchange listing or traded on a regulated market	4.17
Short Term Securities	1.11
OTC financial derivative instruments	0.61
Exchange traded financial derivative instruments	0.01
Other Assets	4.02
	<u>100.00</u>

<sup>6</sup> Analysis of Total Current Assets rather than Net Assets is required under the UCITS Notice 8.5 Appendix B.

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

## Wellington Management Portfolios (Dublin) plc

### World Bond Portfolio (Continued)

Schedule of Portfolio Changes for the Period Ended  
June 30, 2015

#### Largest Purchases

\$	12,010,313	United States Treasury Note, 0.250%, 31/10/2015
	12,009,844	United States Treasury Note, 0.250%, 30/09/2015
	2,961,560	Norway Government Bond, 4.500%, 22/05/2019
	2,215,635	United States Treasury Inflation Indexed Bonds, 0.125%, 15/04/2019
	2,166,989	Italy Buoni Poliennali Del Tesoro, 1.500%, 01/06/2025
	2,153,853	United Kingdom Gilt, 2.000%, 22/07/2020
	2,141,570	United States Treasury Note, 1.000%, 30/09/2019
	1,760,358	Canadian Government Bond, 1.500%, 01/02/2017
	1,688,753	Sweden Government Bond, 5.000%, 01/12/2020
	1,548,313	United States Treasury Note, 0.875%, 31/01/2017
	1,449,929	Canadian Government Bond, 1.250%, 01/02/2018
	1,437,772	Denmark Government Bond, 4.000%, 15/11/2019
	1,390,538	United Kingdom Gilt, 1.000%, 07/09/2017
	1,210,511	Canadian Government Bond, 1.500%, 01/03/2020
	1,168,684	Norway Government Bond, 1.750%, 13/03/2025
	1,153,683	Norway Government Bond, 3.750%, 25/05/2021
	1,032,741	Korea Treasury Bond, 3.500%, 10/03/2017
	1,011,341	Japan Government Ten Year Bond, 1.100%, 20/03/2021
	981,643	Australia Government Bond, 4.500%, 15/04/2020
	977,294	Korea Treasury Bond, 4.250%, 10/06/2021
	23,966,798	Other Purchases
<b>\$</b>	<b>76,438,122</b>	<b>Total Purchases</b>

#### Largest Sales

\$	12,009,307	United States Treasury Note, 0.250%, 31/10/2015
	7,505,629	United States Treasury Note, 0.250%, 30/09/2015
	2,215,635	United States Treasury Inflation Indexed Bonds, 0.125%, 15/04/2019
	2,168,602	Italy Buoni Poliennali Del Tesoro, 1.500%, 01/06/2025
	1,075,568	United States Treasury Note, 1.250%, 31/01/2019
	1,014,481	Finland Government Bond, 1.125%, 15/09/2018
	1,011,341	Japan Government Ten Year Bond, 1.100%, 20/03/2021
	1,000,625	United States Treasury Note, 0.250%, 15/05/2015
	986,289	United States Treasury Note, 0.375%, 15/03/2016
	956,007	United Kingdom Gilt, 3.500%, 22/01/2045
	817,554	Italy Buoni Poliennali Del Tesoro, 1.500%, 01/08/2019
	692,664	Netherlands Government Bond, 1.250%, 15/01/2019
	671,715	Bundesrepublik Deutschland, 3.750%, 04/01/2019
	665,203	Finland Government Bond, 1.500%, 15/04/2023
	657,893	Norway Government Bond, 4.500%, 22/05/2019
	570,429	United Kingdom Gilt, 2.000%, 22/07/2020
	537,633	Italy Buoni Poliennali Del Tesoro, 2.500%, 01/12/2024
	417,349	Spain Government Bond, 2.750%, 31/10/2024
	360,262	Portugal Obrigaçoes do Tesouro OT, 5.650%, 15/02/2024
	352,565	Japan Government Ten Year Bond, 0.300%, 20/12/2024
	8,297,350	Other Sales
<b>\$</b>	<b>43,984,101</b>	<b>Total Sales</b>

## Global Credit Buy and Maintain Portfolio

### Investment Manager's Report

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#### Investment Objective and Policies

The investment objective of the Portfolio is to generate total returns by investing primarily in fixed income debt securities.

The Investment Manager will use a combination of top down and bottom up credit analysis to structure a portfolio that seeks to hold securities to maturity unless their credit outlook deteriorates or securities with a better forecast return are identified.

The Portfolio may invest, directly or through Financial Derivative Instruments ("FDIs"), in a diversified portfolio of debt securities of issuers domiciled around the world. These will comprise securities issued by government, agency, quasi-sovereign, supranational, commercial, and sub-national government issuers as well residential and commercial mortgage-backed securities, asset-backed securities, corporate bonds, real estate investment trust (REIT) debt, both fixed and floating rate, preferred securities, hybrid securities comprising convertible securities, contingent capital securities that may be automatically written down upon the occurrence of a specific event and contingent convertible securities that may be automatically converted into an equity security upon the occurrence of a specific event. The Portfolio may also hold securities issued pursuant to Rule 144A and/or Regulation S securities and bank loan assignments that qualify as Money Market Instruments.

The Portfolio may also buy and sell index linked bonds and credit linked notes whose interest payments and/or payment at maturity depend on the performance of an underlying index or security. The Portfolio also may buy and sell structured notes. Such structured notes shall give exposure to underlying fixed income securities on either a leveraged or an unleveraged basis.

The Portfolio may also invest in collective investment schemes and in exchange traded funds that provide exposure to the types of securities listed above and which constitute an eligible investment for the Portfolio. No more than 5% of Net Asset Value of the Portfolio will be invested in non-listed and non-traded collective investment schemes.

The Portfolio may buy and sell exchange-traded and over-the-counter derivative instruments, comprising currency, interest rate, bond and index options, interest rate, bond, index and currency futures, or options on futures, credit default swaps, index credit default swaps, interest rate, total return and currency swaps, swaptions and swaps on an index, deliverable and non-deliverable currency forwards, forwards on bonds or other debt securities, contracts for difference and "to-be-announced" (TBA) securities, in pursuit of the investment objective and to gain exposure to the instruments listed above, for efficient portfolio management purposes and/or in order to hedge against risk. The Portfolio may engage in repurchase transactions for efficient portfolio management purposes only.

The indices to which the Portfolio will gain exposure will be eligible indices according to the Central Bank requirements and will comprise indices the constituents of which include the types of securities described above in which the Portfolio may directly invest.

Where the Portfolio invests in debt securities, these debt securities may be denominated in US Dollars or other currencies.

The Portfolio will be denominated in US Dollars. Currency exposure, from the use of forward currency exchange contracts in multiple currencies, is actively managed within the portfolio and may include cross-currency positions which may or may not be influenced by the Portfolio's bond and cash equivalent positions.

The Portfolio will consist of different maturities. However, the interest rate duration of the Portfolio will be hedged through the use of FDI. The total average interest rate duration of the Portfolio will typically be 0.25 years, plus or minus 0.25 years. There are no limits on the duration of individual holdings, and certain defensive investment strategies may result in negative duration positions at the individual security, country and total portfolio levels.



Global Credit Buy and Maintain Portfolio (Continued)

Investment Manager's Report

**Investment Objective and Policies (Continued)**

The Portfolio will generally be well diversified by country, currency, industry, sector, issuer and market capitalisation but may hold positions that are concentrated in this manner from time to time. Investments will be drawn from a broad credit spectrum, including issues rated below investment grade. The Portfolio's Net Credit Exposure to securities rated below investment-grade will not represent more than 20% of its net assets at the time of purchase. Within that allocation, a maximum of 5% of the Portfolio net assets may be invested in below investment-grade corporate debt issued by companies domiciled in emerging markets (for the purposes of this Portfolio an emerging market will be those countries that the Investment Manager considers to be an emerging market, typically those with relatively low gross national product per capital but with the potential for rapid economic growth, located in Asia, Africa, the Middle East, Latin America and the developing countries of Europe). Credit ratings for issues will be the highest of Moody's, S&P's, or Fitch's long term ratings. If a security is unrated, then an implied credit rating, as deemed by the Investment Manager, may be used.

"Net Credit Exposure" is the net loss the Portfolio would experience from an immediate, no recovery, default by a particular issuer or group of issuers, including any gains or losses in derivative positions, according to the Investment Manager's standard calculation, applied in good faith and in accordance with standard industry practice.

An investment in the Portfolio should not constitute a substantial proportion of an investment portfolio and may not be appropriate for all investors. The Net Asset Value of the Portfolio is expected to have a high level of volatility from time to time.

**Performance**

The Global Credit Buy and Maintain Portfolio launched on June 18, 2014. The table below details the performance of all funded Share Classes within the Portfolio.

	Total Returns (%)			
	Periods Ended June 30, 2015			
Share Class <sup>1</sup>	6 Mths	1 Year	Since Inception	Inception date
Sterling S (Hedged)	0.60%	0.50%	0.39%	June 18, 2014

<sup>1</sup> All Classes are Accumulating and Unhedged unless otherwise noted.

Portfolio returns are net of fees and expenses.

Returns for periods greater than one year are annualised.

Benchmark Returns are expressed in the currency of the Share Class unless it is a hedged benchmark.

Past Performance is no indication of current or future Performance.

Share Class <sup>1</sup>	As at June 30, 2015		As at December 31, 2014		As at June 30, 2014	
	Net Asset Value	NAV per Share	Net Asset Value	NAV per Share	Net Asset Value	NAV per Share
Sterling S (Hedged)	255,198,275	10.04	198,009,979	9.98	105,182,741	9.99

<sup>1</sup> All Classes are Accumulating and Unhedged unless otherwise noted.

The launch price of the Share Class was Sterling = GBP 10.00.

Wellington Management Company, LLP  
July 17, 2015

# Wellington Management Portfolios (Dublin) plc

## Global Credit Buy and Maintain Portfolio (Continued)

### Statement of Financial Position as at June 30, 2015

	June 30, 2015 US Dollars	December 31, 2014* US Dollars
<b>Assets</b>		
<b>Current Assets</b>		
Financial assets at fair value through profit or loss:		
Transferable securities at fair value	\$ 392,460,334	\$ 298,558,765
Collective investment schemes	-	-
Bank loan participations	2,680,931	2,923,011
Financial derivative instruments	628,696	2,270,827
Cash at bank	2,112,206	835,611
Cash held with brokers and counterparties for open financial derivative instruments	1,038,544	1,968,058
Cash received as collateral	-	-
Debtors – amounts falling due within one year		
Interest income receivable	4,568,704	3,826,411
Bank loan income receivable	5,690	4,580
Dividends receivable	-	-
Receivable for shares issued	-	-
Sales awaiting settlement	11,938	-
Other debtors	9,416	9,416
<b>Total Assets</b>	<b>\$ 403,516,459</b>	<b>\$ 310,396,679</b>
<b>Liabilities</b>		
<b>Current Liabilities</b>		
Financial liabilities at fair value through profit or loss:		
Financial derivative instruments	\$ (352,112)	\$ (1,358,638)
Creditors – amounts falling due within one year		
Cash due to brokers and counterparties for open financial derivative instruments	-	-
Collateral due to counterparties	-	-
Payable for shares redeemed	-	-
Purchases awaiting settlement	(1,463,163)	(49)
Expenses payable	(350,746)	(290,944)
Bank overdraft	-	-
Distribution payable	-	-
Withholding and capital gains tax payable	-	-
Other payables	-	-
<b>Total Current Liabilities</b>	<b>\$ (2,166,021)</b>	<b>\$ (1,649,631)</b>
<b>Net Assets Attributable to Holders of Redeemable Participating Shares (at last traded market prices)</b>	<b>\$ 401,350,438</b>	<b>\$ 308,747,048</b>

\* The Global Credit Buy and Maintain Portfolio commenced operations on June 18, 2014. Prior year balances have been restated to show the impact of the adoption of IFRS13, "Fair Value measurement" (see Note 1).

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

# Wellington Management Portfolios (Dublin) plc

## Global Credit Buy and Maintain Portfolio (Continued)

### Statement of Comprehensive Income for the Period Ended June 30, 2015

	Notes	Period ended June 30, 2015 US Dollars	Period ended June 30, 2014* US Dollars
<b>Income</b>			
Interest income		\$ 4,636,300	\$ 165,438
Dividend income		-	-
Bank loan participations income		53,052	-
Other income		538	-
Net changes in fair value on financial assets at fair value through profit or loss	3	4,313,399	1,279,787
<b>Total Investment Income/(Expense)</b>		<b>\$ 9,003,289</b>	<b>\$ 1,445,225</b>
<b>Expenses</b>			
Management fees	6	\$ (335,909)	\$ (10,712)
Administration fees		(58,914)	(2,263)
Custodian fees		(30,482)	(1,216)
Directors' fees		(1,654)	(236)
Professional fees		(24,372)	(3,009)
Other fees		(94,032)	(9,780)
Expense reimbursement	6	-	-
<b>Total Operating Expenses</b>		<b>\$ (545,363)</b>	<b>\$ (27,216)</b>
<b>Operating Profit/(Loss)</b>		<b>\$ 8,457,926</b>	<b>\$ 1,418,009</b>
<b>Finance Costs</b>			
Distributions to holders of Redeemable Participating Shares		\$ -	\$ -
<b>Total Finance Costs</b>		<b>\$ -</b>	<b>\$ -</b>
<b>Profit/(Loss) for the Period Before Tax</b>		<b>\$ 8,457,926</b>	<b>\$ 1,418,009</b>
Withholding tax		\$ (5,850)	\$ 58
Capital Gains Tax		-	-
<b>Profit/(Loss) for the Period After Tax</b>		<b>\$ 8,452,076</b>	<b>\$ 1,418,067</b>
<b>Increase/(Decrease) in Net Assets Attributable to Holders of Redeemable Participating Shares</b>		<b>\$ 8,452,076</b>	<b>\$ 1,418,067</b>

\* The Global Credit Buy and Maintain Portfolio commenced operations on June 18, 2014. Prior period balances have been restated to show the impact of the adoption of IFRS13, "Fair Value measurement" (see Note 1).

There are no recognised gains or losses arising in the period other than the increase/decrease in net assets attributable to holders of redeemable participating shares of each Portfolio.

In arriving at the results for the period, all amounts above relate to continuing operations.

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

Wellington Management Portfolios (Dublin) plc

Global Credit Buy and Maintain Portfolio (Continued)

Statement of Changes in Net Assets  
Attributable to Holders of Redeemable Participating Shares  
for the Period Ended June 30, 2015

	Period ended June 30, 2015 US Dollars	Period ended June 30, 2014* US Dollars
Net assets attributable to holders of redeemable participating shares at the beginning of the period	\$ 308,747,048	\$ -
Increase/(Decrease) in net assets attributable to holders of redeemable participating shares from statement of comprehensive income	\$ 8,452,076	\$ 1,418,067
<b>Share Transactions</b>		
Proceeds from redeemable participating shares issued	\$ 84,151,314	\$ 178,428,528
Cost of redeemable participating shares redeemed	-	-
<b>Increase/(Decrease) in Net Assets Resulting from Redeemable Participating Share Transactions</b>	<b>\$ 84,151,314</b>	<b>\$ 178,428,528</b>
<b>Increase/(Decrease) in Net Assets Attributable to Holders of Redeemable Participating Shares</b>	<b>\$ 92,603,390</b>	<b>\$ 179,846,595</b>
<b>Net Assets Attributable to Holders of Redeemable Participating Shares at the End of the Period</b>	<b>\$ 401,350,438</b>	<b>\$ 179,846,595</b>

\* The Global Credit Buy and Maintain Portfolio commenced operations on June 18, 2014.

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

# Wellington Management Portfolios (Dublin) plc

## Global Credit Buy and Maintain Portfolio (Continued)

### Statement of Cash Flow for the Period Ended June 30, 2015

	June 30, 2015 US Dollars	June 30, 2014 US Dollars
<b>Operating activities</b>		
Increase/(decrease) in net assets attributable to holders of redeemable participating shares	\$ 8,452,076	\$ 1,418,067
Distributions to holders of Redeemable Participating Shares	-	-
Total comprehensive income/(expense) attributable to holders of redeemable shares before distributions	<b>\$ 8,452,076</b>	<b>\$ 1,418,067</b>
<b>Adjustments for:</b>		
Movement in margin cash	\$ 929,514	\$ (1,284,911)
Movement in financial assets at fair value through profit or loss	(92,208,313)	(171,023,970)
Unrealised movement on derivative assets and liabilities	635,605	(787,881)
Unrealised movement on foreign exchange	941,694	(1,265,027)
<b>Operating cash flows before movements in working capital</b>	<b>\$ (81,249,424)</b>	<b>\$ (172,943,722)</b>
Movement in receivables	\$ (743,403)	\$ (1,872,905)
Movement in payables	59,802	20,889
<b>Cash inflow/(outflow) from operations</b>	<b>\$ (683,601)</b>	<b>\$ (1,852,016)</b>
<b>Net cash inflow/(outflow) from operating activities</b>	<b>\$ (81,933,025)</b>	<b>\$ (174,795,738)</b>
<b>Financing activities</b>		
Proceeds from subscriptions	\$ 84,151,314	\$ 178,428,528
Payment of redemptions	-	-
Distributions paid to shareholders	-	-
<b>Net cash generated from/(used in) financing activities</b>	<b>\$ 84,151,314</b>	<b>\$ 178,428,528</b>
<b>Net increase/(decrease) in cash and cash equivalents</b>	<b>\$ 2,218,289</b>	<b>\$ 3,632,790</b>
Cash at bank at the start of the period	\$ 835,611	\$ -
Unrealised movement on foreign exchange	(941,694)	1,265,027
<b>Cash at bank at the end of the period</b>	<b>\$ 2,112,206</b>	<b>\$ 4,897,817</b>

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

# Wellington Management Portfolios (Dublin) plc

## Global Credit Buy and Maintain Portfolio (Continued)

Schedule of Investments (US Dollars)

June 30, 2015

<i>Holding/ Nominal</i>	<i>Investment</i>	<i>Fair Value</i>	<i>% Net Assets</i>
<b>Transferable Securities (December 31, 2014: 96.70%)</b>			
<b>Asset Backed Securities (December 31, 2014: 1.15%)</b>			
750,000 USD	First Investors Auto Owner Trust, 2.020%, 15/01/2019	\$ 750,552	0.19%
852,140 USD	GSAA Home Equity Trust, 0.487%, 25/03/2036	612,144	0.15
182,060 USD	GSAA Home Equity Trust, 5.985%, 25/06/2036	106,215	0.03
638,293 USD	GSAA Home Equity Trust, 5.876%, 25/09/2036	370,319	0.09
89,040 USD	GSAA Home Equity Trust, 0.427%, 25/11/2036	55,094	0.01
1,291,429 USD	GSAA Home Equity Trust, 0.285%, 25/03/2037	699,376	0.17
196,255 USD	GSAA Home Equity Trust, 0.257%, 25/12/2046	116,681	0.03
311,043 USD	GSAA Home Equity Trust, 0.507%, 25/04/2047	209,414	0.05
57,528 USD	Lehman XS Trust Series, 0.447%, 25/11/2035	41,076	0.01
240,297 USD	Lehman XS Trust Series, 0.377%, 25/11/2046	194,613	0.05
22,977 USD	Morgan Stanley ABS Capital I Incorporated Trust, 0.337%, 25/06/2036	21,077	0.01
400,000 USD	Newcastle Mortgage Securities Trust, 0.417%, 25/04/2037	273,751	0.07
463,689 USD	Renaissance Home Equity Loan Trust, 5.909%, 25/04/2037	265,528	0.06
152,655 USD	Securitized Asset Backed Receivables LLC Trust, 0.277%, 25/07/2036	77,060	0.02
116,936 USD	Securitized Asset Backed Receivables LLC Trust, 0.317%, 25/05/2037	83,114	0.02
335,000 USD	Soundview Home Loan Trust, 0.437%, 25/11/2036	233,662	0.06
<b>Total Asset Backed Securities</b>		<b>\$ 4,109,676</b>	<b>1.02%</b>
<b>Financials (December 31, 2014: 37.70%)</b>			
1,125,000 EUR	Abbey National Treasury Services Plc, 2.625%, 16/07/2020	\$ 1,335,223	0.33%
500,000 EUR	Achmea Bank NV, 2.375%, 08/02/2016	564,550	0.14
775,000 EUR	Achmea Bank NV, 2.750%, 18/02/2021	916,174	0.23
3,150,000 USD	Air Lease Corporation, 5.625%, 01/04/2017	3,346,875	0.83
1,450,000 USD	Air Lease Corporation, 3.375%, 15/01/2019	1,480,812	0.37
625,000 USD	Allied World Assurance Company Holdings Limited, 7.500%, 01/08/2016	663,723	0.16
2,700,000 USD	Ally Financial Incorporated, 3.250%, 13/02/2018	2,686,500	0.67
235,000 USD	American Express Company, 2.650%, 02/12/2022	226,437	0.06
2,375,000 USD	American International Group Incorporated, 6.400%, 15/12/2020	2,826,822	0.70
1,725,000 USD	Anthem Incorporated, 7.000%, 15/02/2019	1,971,689	0.49
1,700,000 USD	Anthem Incorporated, 3.700%, 15/08/2021	1,741,750	0.43
500,000 EUR	Assicurazioni Generali SpA, 4.125%, 04/05/2026	572,596	0.14
3,375,000 EUR	Banco Popolare SC, 3.500%, 14/03/2019	3,864,889	0.96
2,250,000 USD	Banco Votorantim SA, 5.250%, 11/02/2016	2,292,187	0.57
2,050,000 EUR	Bank of America Corporation, 4.625%, 14/09/2018	2,535,602	0.63
1,100,000 EUR	Bankinter SA, 1.750%, 10/06/2019	1,249,968	0.31
475,000 EUR	Banque PSA Finance SA, 4.250%, 25/02/2016	541,639	0.13
1,000,000 USD	Barclays Bank Plc, 6.050%, 04/12/2017	1,089,274	0.27
2,200,000 EUR	Barclays Bank Plc, 6.000%, 23/01/2018	2,738,976	0.68
800,000 AUD	BNP Paribas SA, 4.500%, 04/10/2017	633,813	0.16
1,150,000 USD	BNP Paribas SA, 5.000%, 15/01/2021	1,272,052	0.32
1,170,000 USD	BPCE SA, 2.500%, 10/12/2018	1,188,075	0.30
950,000 GBP	BUPA Finance Plc, 3.375%, 17/06/2021	1,535,033	0.38
925,000 USD	Cardtronics Incorporated, 5.125%, 01/08/2022	908,813	0.23
2,000,000 USD	CIT Group Incorporated, 5.000%, 15/05/2017	2,067,400	0.51
675,000 USD	CIT Group Incorporated, 5.500%, 15/02/2019	705,375	0.18
2,525,000 EUR	Citigroup Incorporated, 1.257%, 30/11/2017	2,809,697	0.70
3,350,000 USD	CNA Financial Corporation, 5.875%, 15/08/2020	3,820,719	0.95
800,000 USD	CNA Financial Corporation, 5.750%, 15/08/2021	907,046	0.23
2,450,000 USD	CNH Industrial Capital LLC, 3.625%, 15/04/2018	2,462,250	0.61
2,795,000 USD	Compass Bank, 2.750%, 29/09/2019	2,790,861	0.69
2,125,000 EUR	Cooperatieve Centrale Raiffeisen-Boerenleenbank BA, 5.875%, 20/05/2019	2,763,136	0.69
775,000 EUR	Coventry Building Society, 2.500%, 18/11/2020	916,357	0.23
1,475,000 USD	Credit Suisse/New York NY, 3.000%, 29/10/2021	1,464,750	0.36
1,520,000 EUR	FGA Capital Ireland Plc, 2.875%, 26/01/2018	1,758,536	0.44
2,005,000 EUR	FGA Capital Ireland Plc, 2.625%, 17/04/2019	2,310,484	0.58
2,297,000 USD	Fifth Third Bank, 2.875%, 01/10/2021	2,276,350	0.57
1,300,000 USD	General Motors Financial Company Incorporated, 6.750%, 01/06/2018	1,452,146	0.36

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

# Wellington Management Portfolios (Dublin) plc

## Global Credit Buy and Maintain Portfolio (Continued)

Schedule of Investments (US Dollars)

June 30, 2015

<i>Holding/ Nominal</i>	<i>Investment</i>	<i>Fair Value</i>	<i>% Net Assets</i>
<b>Financials (December 31, 2014: 37.70%) (Continued)</b>			
900,000 USD	Glencore Finance Canada Limited, 5.800%, 15/11/2016	\$ 947,606	0.24%
725,000 USD	Glencore Funding LLC, 3.125%, 29/04/2019	732,228	0.18
3,150,000 GBP	Goldman Sachs Group Incorporated, 6.125%, 14/05/2017	5,324,497	1.33
1,400,000 USD	Hartford Financial Services Group Incorporated, 5.125%, 15/04/2022	1,554,881	0.39
1,950,000 EUR	HSBC Holdings Plc, 6.000%, 10/06/2019	2,546,484	0.63
2,000,000 USD	Huntington National Bank, 2.000%, 30/06/2018	2,002,828	0.50
1,575,000 EUR	ING Bank NV, 3.500%, 16/09/2020	1,766,229	0.44
1,125,000 USD	International Lease Finance Corporation, 5.750%, 15/05/2016	1,154,531	0.29
900,000 USD	International Lease Finance Corporation, 3.875%, 15/04/2018	906,750	0.23
725,000 USD	Intesa Sanpaolo SpA, 2.375%, 13/01/2017	728,834	0.18
800,000 EUR	Intesa Sanpaolo SpA, 4.000%, 09/11/2017	950,350	0.24
1,075,000 USD	Intesa Sanpaolo SpA, 3.875%, 15/01/2019	1,106,903	0.28
680,000 EUR	ISS Global A/S, 2.125%, 02/12/2024	751,337	0.19
500,000 USD	JPMorgan Chase & Company, 6.125%, 27/06/2017	540,962	0.13
1,625,000 USD	JPMorgan Chase & Company, 4.500%, 24/01/2022	1,742,955	0.43
1,675,000 USD	Liberty Mutual Group, 5.000%, 01/06/2021	1,830,205	0.46
1,125,000 USD	Lloyds Bank Plc, 9.875%, 16/12/2021	1,246,781	0.31
1,625,000 EUR	Lloyds Bank Plc, 11.875%, 16/12/2021	2,080,577	0.52
4,375,000 USD	Macquarie Group Limited, 3.000%, 03/12/2018	4,454,638	1.11
800,000 EUR	Mapfre SA, 5.921%, 24/07/2037	943,340	0.23
1,050,000 USD	Marsh & McLennan Cos Incorporated, 2.300%, 01/04/2017	1,067,575	0.27
1,500,000 AUD	Metropolitan Life Global Funding I, 4.750%, 28/09/2017	1,194,011	0.30
1,200,000 AUD	Morgan Stanley, 7.625%, 03/03/2016	950,785	0.24
700,000 AUD	Morgan Stanley, 8.000%, 09/05/2017	583,676	0.15
2,100,000 USD	Morgan Stanley, 7.300%, 13/05/2019	2,471,874	0.62
500,000 EUR	Muenchener Rueckversicherungs AG, 6.000%, 26/05/2041	664,690	0.17
875,000 EUR	Nationwide Building Society, 4.125%, 20/03/2023	1,034,945	0.26
1,100,000 EUR	NN Group NV, 6.375%, 07/05/2027	1,321,636	0.33
2,325,000 EUR	Nomura Europe Finance NV, 1.875%, 29/05/2018	2,666,697	0.66
300,000 USD	PNC Funding Corporation, 5.125%, 08/02/2020	336,541	0.08
300,000 USD	Principal Financial Group Incorporated, 8.875%, 15/05/2019	369,626	0.09
2,375,000 USD	Principal Financial Group Incorporated, 3.300%, 15/09/2022	2,358,914	0.59
1,225,000 USD	Provident Cos Incorporated, 7.000%, 15/07/2018	1,387,847	0.35
2,500,000 USD	QBE Insurance Group Limited, 2.400%, 01/05/2018	2,515,542	0.63
1,850,000 USD	QNB Finance Limited, 2.750%, 31/10/2018	1,887,000	0.47
2,275,000 USD	RCI Banque SA, 3.500%, 03/04/2018	2,364,876	0.59
1,500,000 USD	Reinsurance Group of America Incorporated, 6.450%, 15/11/2019	1,729,780	0.43
400,000 EUR	Royal Bank of Scotland Plc, 6.934%, 09/04/2018	500,098	0.12
1,525,000 USD	Russian Railways via RZD Capital Plc, 5.739%, 03/04/2017	1,552,831	0.39
1,510,000 USD	Santander Holdings USA Incorporated, 2.650%, 17/04/2020	1,486,150	0.37
1,400,000 EUR	Societe Generale SA, 6.125%, 20/08/2018	1,813,462	0.45
800,000 GBP	Standard Chartered Bank, 7.750%, 03/04/2018	1,432,701	0.36
1,500,000 USD	State Bank of India/London, 4.125%, 01/08/2017	1,560,108	0.39
75,000 GBP	Svenska Handelsbanken AB, 5.500%, 26/05/2016	122,602	0.03
1,050,000 EUR	Swedbank AB, 3.000%, 05/12/2022	1,225,030	0.30
1,430,000 USD	Synchrony Financial, 3.000%, 15/08/2019	1,441,536	0.36
2,100,000 USD	Synchrony Financial, 3.750%, 15/08/2021	2,118,776	0.53
630,000 USD	TIAA Asset Management Finance Company LLC, 2.950%, 01/11/2019	635,043	0.16
625,000 USD	UBS AG, 5.750%, 25/04/2018	692,691	0.17
650,000 USD	Unum Group, 7.125%, 30/09/2016	694,384	0.17
340,000 USD	Unum Group, 5.625%, 15/09/2020	383,459	0.10
225,000 GBP	Virgin Media Secured Finance Plc, 5.500%, 15/01/2021	376,593	0.09
1,550,000 EUR	Wachovia Corporation, 4.375%, 27/11/2018	1,927,923	0.48
1,625,000 USD	XLIT Limited, 5.750%, 01/10/2021	1,866,327	0.46
<b>Total Financials</b>		<b>\$ 144,737,224</b>	<b>36.06 %</b>
<b>Industrials (December 31, 2014: 30.52%)</b>			
945,000 USD	AbbVie Incorporated, 2.500%, 14/05/2020	\$ 936,367	0.23%

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

# Wellington Management Portfolios (Dublin) plc

## Global Credit Buy and Maintain Portfolio (Continued)

Schedule of Investments (US Dollars)

June 30, 2015

<i>Holding/ Nominal</i>	<i>Investment</i>		<i>Fair Value</i>	<i>% Net Assets</i>
<b>Industrials (December 31, 2014: 30.52%) (Continued)</b>				
4,145,000 USD	Actavis Funding SCS, 3.000%, 12/03/2020	\$	4,164,763	1.04%
1,500,000 USD	Actavis Funding SCS, 3.450%, 15/03/2022		1,487,994	0.37
1,900,000 USD	Aetna Incorporated, 2.750%, 15/11/2022		1,795,603	0.45
1,500,000 USD	Alcoa Incorporated, 5.550%, 01/02/2017		1,576,019	0.39
2,175,000 USD	Altria Group Incorporated, 9.250%, 06/08/2019		2,732,624	0.68
675,000 USD	Altria Group Incorporated, 4.750%, 05/05/2021		732,403	0.18
2,700,000 USD	Amazon.com Incorporated, 2.600%, 05/12/2019		2,719,683	0.68
1,500,000 USD	Anadarko Petroleum Corporation, 8.700%, 15/03/2019		1,815,117	0.45
325,000 USD	Aramark Services Incorporated, 5.750%, 15/03/2020		339,909	0.08
725,000 USD	ArcelorMittal, 4.500%, 05/08/2015		725,678	0.18
200,000 EUR	Areva SA, 3.250%, 04/09/2020		219,504	0.05
200,000 EUR	Areva SA, 3.500%, 22/03/2021		220,890	0.05
300,000 EUR	Areva SA, 3.125%, 20/03/2023		316,085	0.08
725,000 USD	Ashland Incorporated, 3.875%, 15/04/2018		747,656	0.19
2,650,000 USD	AT&T Incorporated, 2.450%, 30/06/2020		2,600,739	0.65
1,348,000 USD	AutoZone Incorporated, 7.125%, 01/08/2018		1,551,745	0.39
725,000 USD	Barrick Gold Company, 6.950%, 01/04/2019		840,375	0.21
750,000 USD	Barrick Gold Corporation, 2.500%, 01/05/2018		753,428	0.19
4,135,000 USD	BAT International Finance Plc, 2.750%, 15/06/2020		4,163,238	1.04
1,575,000 EUR	Bharti Airtel International Netherlands BV, 4.000%, 10/12/2018		1,876,774	0.47
2,400,000 USD	BMW US Capital LLC, 0.624%, 02/06/2017		2,393,738	0.60
1,520,000 USD	Cardinal Health Incorporated, 2.400%, 15/11/2019		1,509,286	0.38
2,275,000 USD	CF Industries Incorporated, 7.125%, 01/05/2020		2,705,275	0.67
725,000 USD	CNOOC Finance 2013 Limited, 1.750%, 09/05/2018		722,579	0.18
1,700,000 USD	CNOOC Finance 2015 Australia Limited, 2.625%, 05/05/2020		1,679,665	0.42
770,000 USD	Community Health Systems Incorporated, 6.875%, 01/02/2022		814,275	0.20
2,300,000 USD	Continental Rubber of America Corporation, 4.500%, 15/09/2019		2,366,677	0.59
675,000 USD	Continental Rubber of America Corporation, 4.500%, 15/09/2019		694,568	0.17
1,600,000 USD	CSC Holdings LLC, 7.875%, 15/02/2018		1,768,000	0.44
1,500,000 USD	DIRECTV Holdings LLC, 5.875%, 01/10/2019		1,694,822	0.42
1,350,000 USD	DISH DBS Corporation, 4.625%, 15/07/2017		1,393,875	0.35
1,175,000 USD	Ecopetrol SA, 7.625%, 23/07/2019		1,367,406	0.34
1,575,000 USD	Equinix Incorporated, 4.875%, 01/04/2020		1,598,625	0.40
1,700,000 USD	Express Scripts Holding Company, 4.750%, 15/11/2021		1,847,225	0.46
2,136,000 USD	First Data Corporation, 6.750%, 01/11/2020		2,262,836	0.56
3,075,000 USD	Ford Motor Credit Company LLC, 8.125%, 15/01/2020		3,758,791	0.94
1,225,000 USD	Freeport-McMoRan Copper & Gold Incorporated, 3.550%, 01/03/2022		1,135,543	0.28
1,175,000 USD	Freeport-McMoRan Incorporated, 3.100%, 15/03/2020		1,159,714	0.29
825,000 USD	GATX Corporation, 2.600%, 30/03/2020		814,940	0.20
595,000 USD	General Motors Company, 5.200%, 01/04/2045		591,525	0.15
1,550,000 USD	GLP Financing II Incorporated, 4.875%, 01/11/2020		1,584,875	0.39
1,900,000 USD	Harris Corporation, 2.700%, 27/04/2020		1,877,829	0.47
225,000 EUR	HeidelbergCement Finance Luxembourg SA, 7.500%, 03/04/2020		312,604	0.08
600,000 USD	Hutchison Whampoa International 09 Limited, 7.625%, 09/04/2019		710,648	0.18
3,650,000 USD	Hutchison Whampoa International 09 Limited, 7.625%, 09/04/2019		4,325,396	1.08
2,450,000 USD	IAC/InterActiveCorp, 4.875%, 30/11/2018		2,535,750	0.63
950,000 EUR	Imperial Tobacco Finance Plc, 8.375%, 17/02/2016		1,111,741	0.28
700,000 GBP	Imperial Tobacco Finance Plc, 7.750%, 24/06/2019		1,313,849	0.33
350,000 USD	Ingredion Incorporated, 3.200%, 01/11/2015		352,307	0.09
1,700,000 USD	Jaguar Land Rover Automotive Plc, 4.125%, 15/12/2018		1,727,625	0.43
1,175,000 USD	Jaguar Land Rover Automotive Plc, 4.250%, 15/11/2019		1,197,031	0.30
1,095,000 USD	Kaiser Foundation Hospitals, 3.500%, 01/04/2022		1,109,649	0.28
1,155,000 USD	Kraft Heinz Foods Company, 2.800%, 02/07/2020		1,157,215	0.29
1,250,000 USD	Lennar Corporation, 4.750%, 15/12/2017		1,306,250	0.33
1,635,000 USD	Level 3 Financing Incorporated, 5.375%, 15/08/2022		1,657,481	0.41
2,250,000 USD	Lorillard Tobacco Company, 6.875%, 01/05/2020		2,621,192	0.65
2,690,000 USD	Medtronic Incorporated, 2.500%, 15/03/2020		2,696,270	0.67
325,000 USD	NAI Entertainment Holdings Finance Corporation, 5.000%, 01/08/2018		333,125	0.08
675,000 USD	NXP Funding LLC, 3.500%, 15/09/2016		683,438	0.17

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



# Wellington Management Portfolios (Dublin) plc

## Global Credit Buy and Maintain Portfolio (Continued)

Schedule of Investments (US Dollars)

June 30, 2015

<i>Holding/ Nominal</i>	<i>Investment</i>	<i>Fair Value</i>	<i>% Net Assets</i>
<b>Industrials (December 31, 2014: 30.52%) (Continued)</b>			
1,150,000 USD	Pernod Ricard SA, 2.950%, 15/01/2017	\$ 1,175,576	0.29%
850,000 USD	Petrobras Global Finance BV, 3.250%, 17/03/2017	840,319	0.21
1,215,000 USD	Petroleos Mexicanos, 3.125%, 23/01/2019	1,230,188	0.31
1,600,000 USD	Petroleos Mexicanos, 8.000%, 03/05/2019	1,878,560	0.47
1,600,000 USD	Pioneer Natural Resources Company, 6.875%, 01/05/2018	1,797,680	0.45
3,800,000 USD	Reynolds American Incorporated, 7.750%, 01/06/2018	4,390,459	1.09
675,000 USD	Royal Caribbean Cruises Limited, 5.250%, 15/11/2022	701,532	0.17
975,000 USD	Ryland Group Incorporated, 6.625%, 01/05/2020	1,087,125	0.27
1,775,000 USD	Sinopec Group Overseas Development 2015 Limited, 2.500%, 28/04/2020	1,751,881	0.44
1,800,000 USD	Sirius XM Radio Incorporated, 4.250%, 15/05/2020	1,795,500	0.45
1,100,000 USD	Sirius XM Radio Incorporated, 5.250%, 15/08/2022	1,153,625	0.29
1,815,000 USD	Sky Plc, 9.500%, 15/11/2018	2,217,053	0.55
535,000 EUR	Sky Plc, 1.500%, 15/09/2021	594,459	0.15
1,675,000 USD	Sunoco Logistics Partners Operations LP, 5.500%, 15/02/2020	1,853,890	0.46
2,975,000 USD	T-Mobile USA Incorporated, 6.464%, 28/04/2019	3,071,687	0.76
2,250,000 USD	TEGNA Incorporated, 5.125%, 15/10/2019	2,323,125	0.58
450,000 GBP	Telecom Italia SpA, 5.625%, 29/12/2015	720,114	0.18
625,000 EUR	Telecom Italia SpA, 4.875%, 25/09/2020	774,937	0.19
625,000 USD	Telefonica Emisiones SAU, 5.877%, 15/07/2019	706,753	0.18
2,825,000 USD	Telefonica Emisiones SAU, 5.462%, 16/02/2021	3,127,541	0.78
600,000 USD	Time Warner Cable Incorporated, 8.750%, 14/02/2019	713,155	0.18
600,000 USD	Time Warner Cable Incorporated, 8.250%, 01/04/2019	706,236	0.18
675,000 USD	Time Warner Incorporated, 4.700%, 15/01/2021	730,303	0.18
1,520,000 USD	Ultra Petroleum Corporation, 5.750%, 15/12/2018	1,466,800	0.36
850,000 USD	Viacom Incorporated, 6.125%, 05/10/2017	927,822	0.23
250,000 EUR	WEPA Hygieneprodukte GmbH, 6.500%, 15/05/2020	299,440	0.07
775,000 USD	William Carter Company, 5.250%, 15/08/2021	798,250	0.20
575,000 EUR	Wind Acquisition Finance SA, 4.000%, 15/07/2020	640,665	0.16
580,000 EUR	Wind Acquisition Finance SA, 7.000%, 23/04/2021	669,177	0.17
750,000 USD	Wm Wrigley Jr Company, 2.900%, 21/10/2019	764,422	0.19
755,000 GBP	WPP Plc, 6.000%, 04/04/2017	1,277,801	0.32
925,000 USD	Wynn Las Vegas Capital Corporation, 4.250%, 30/05/2023	855,625	0.21
805,000 USD	Yara International ASA, 7.875%, 11/06/2019	940,051	0.23
<b>Total Industrials</b>		<b>\$ 137,191,985</b>	<b>34.18%</b>
<b>Mortgage Backed Securities (December 31, 2014: 9.29%)</b>			
288,848 USD	Adjustable Rate Mortgage Trust, 0.457%, 25/11/2035	\$ 265,588	0.07%
194,427 USD	Adjustable Rate Mortgage Trust, 0.445%, 25/01/2036	164,238	0.04
60,433 USD	Alternative Loan Trust, 0.507%, 25/11/2035	49,877	0.01
165,470 USD	Alternative Loan Trust, 0.687%, 25/12/2035	119,909	0.03
197,504 USD	Alternative Loan Trust, 0.987%, 25/12/2035	163,396	0.04
197,678 USD	Alternative Loan Trust, 0.457%, 25/01/2036	177,327	0.04
203,711 USD	Alternative Loan Trust, 5.750%, 25/05/2036	181,643	0.05
131,440 USD	Alternative Loan Trust, 0.587%, 25/10/2036	95,663	0.02
840,439 USD	Alternative Loan Trust, 0.637%, 25/04/2037	542,806	0.14
262,830 USD	Alternative Loan Trust, 6.500%, 25/08/2037	185,140	0.05
114,625 USD	American Home Mortgage Assets Trust, 0.377%, 25/09/2046	85,170	0.02
72,530 USD	Banc of America Commercial Mortgage Trust, 5.492%, 10/02/2051	76,657	0.02
407,330 USD	Banc of America Funding Trust, 0.417%, 20/02/2047	356,421	0.09
302,388 USD	Bear Stearns ALT-A Trust, 2.717%, 25/09/2035	279,888	0.07
406,477 USD	Bear Stearns ALT-A Trust, 0.707%, 25/11/2035	350,063	0.09
229,286 USD	Bear Stearns ALT-A Trust, 0.507%, 25/08/2036	175,150	0.04
123,025 USD	Bear Stearns ARM Trust, 4.827%, 25/06/2047	110,822	0.03
35,000 USD	Bear Stearns Commercial Mortgage Securities Trust, 5.592%, 12/04/2038	36,009	0.01
440,000 USD	Bear Stearns Commercial Mortgage Securities Trust, 5.705%, 11/06/2040	467,324	0.12
246,881 USD	Bear Stearns Commercial Mortgage Securities Trust, 5.405%, 11/12/2040	248,378	0.06
76,857 USD	Bear Stearns Commercial Mortgage Securities Trust, 5.537%, 12/10/2041	79,911	0.02
16,296 USD	Bear Stearns Commercial Mortgage Securities Trust, 4.871%, 11/09/2042	16,284	0.00

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

# Wellington Management Portfolios (Dublin) plc

## Global Credit Buy and Maintain Portfolio (Continued)

Schedule of Investments (US Dollars)

June 30, 2015

<i>Holding/ Nominal</i>	<i>Investment</i>	<i>Fair Value</i>	<i>% Net Assets</i>
<b>Mortgage Backed Securities (December 31, 2014: 9.29%) (Continued)</b>			
39,652 USD	Bear Stearns Commercial Mortgage Securities Trust, 5.071%, 12/10/2042	\$ 39,734	0.01 %
93,168 USD	Bear Stearns Commercial Mortgage Securities Trust, 5.331%, 11/02/2044	98,070	0.02
48,171 USD	Bear Stearns Commercial Mortgage Securities Trust, 5.471%, 12/01/2045	50,857	0.01
630,738 USD	Bear Stearns Commercial Mortgage Securities Trust, 5.694%, 11/06/2050	672,998	0.17
280,212 USD	Bear Stearns Mortgage Funding Trust, 0.387%, 25/02/2037	213,553	0.05
36,916 GBP	Canary Wharf Finance II Plc, 6.455%, 22/04/2030	78,320	0.02
35,000 GBP	Canary Wharf Finance II Plc, 5.952%, 22/01/2035	66,852	0.02
310,000 USD	CD 2007-CD4 Commercial Mortgage Trust, 5.322%, 11/12/2049	323,234	0.08
457,944 USD	CD 2007-CD5 Mortgage Trust, 5.886%, 15/11/2044	493,420	0.12
283,756 USD	CHL Mortgage Pass-Through Trust, 0.527%, 25/03/2035	235,851	0.06
360,144 USD	CHL Mortgage Pass-Through Trust, 2.482%, 20/06/2035	346,464	0.09
601,402 USD	CHL Mortgage Pass-Through Trust, 4.737%, 20/11/2035	540,537	0.13
72,575 USD	CHL Mortgage Pass-Through Trust, 2.659%, 25/04/2037	68,096	0.02
198,951 USD	CHL Mortgage Pass-Through Trust, 5.750%, 25/08/2037	189,983	0.05
438,840 USD	CHL Mortgage Pass-Through Trust, 2.478%, 20/03/2036	386,702	0.10
35,646 USD	CHL Mortgage Pass-Through Trust, 0.387%, 25/04/2046	29,023	0.01
268,602 USD	CHL Mortgage Pass-Through Trust, 2.554%, 25/09/2047	241,222	0.06
120,000 USD	Citigroup Commercial Mortgage Trust, 4.371%, 10/09/2046	131,148	0.03
70,000 USD	Citigroup Commercial Mortgage Trust, 4.900%, 10/03/2047	65,962	0.02
154,248 USD	Citigroup Commercial Mortgage Trust, 5.774%, 15/03/2049	157,627	0.04
184,547 USD	Citigroup Mortgage Loan Trust Incorporated, 2.674%, 25/03/2034	186,517	0.05
80,000 USD	COBALT CMBS Commercial Mortgage Trust, 5.254%, 15/08/2048	82,142	0.02
277,111 USD	COMM 2006-C7 Mortgage Trust, 5.750%, 10/06/2046	283,775	0.07
139,311 USD	COMM 2012-CCRE4 Mortgage Trust, 1.948%, 15/10/2045	13,381	0.00
50,000 USD	COMM 2012-CCRE4 Mortgage Trust, 2.853%, 15/10/2045	49,916	0.01
50,000 USD	COMM 2013-CCRE9 Mortgage Trust, 4.022%, 10/07/2045	53,644	0.01
315,000 USD	COMM 2013-CCRE9 Mortgage Trust, 4.234%, 10/07/2045	343,368	0.09
80,000 USD	COMM 2014-CCRE14 Mortgage Trust, 3.955%, 10/02/2047	84,924	0.02
185,000 USD	COMM 2014-CCRE19 Mortgage Trust, 3.796%, 10/08/2047	192,861	0.05
180,000 USD	COMM 2014-UBS2 Mortgage Trust, 3.961%, 10/03/2047	190,704	0.05
90,000 USD	COMM 2014-UBS4 Mortgage Trust, 3.694%, 10/08/2047	92,799	0.02
916,350 USD	Commercial Mortgage Loan Trust, 6.037%, 10/12/2049	971,907	0.24
3,068,842 USD	Commercial Mortgage Pass Through Certificates, 0.880%, 10/02/2047	138,897	0.03
290,897 USD	Commercial Mortgage Trust, 5.819%, 10/07/2038	297,503	0.07
40,794 USD	Commercial Mortgage Trust, 5.444%, 10/03/2039	42,920	0.01
765,000 USD	Commercial Mortgage Trust, 5.736%, 10/12/2049	812,864	0.20
411,446 USD	Credit Suisse Commercial Mortgage Trust, 5.699%, 15/06/2039	434,162	0.11
465,000 USD	Credit Suisse Commercial Mortgage Trust, 5.973%, 15/02/2041	503,609	0.13
117,935 USD	Credit Suisse First Boston Mortgage Securities Corporation, 4.877%, 15/04/2037	118,068	0.03
2,290,000 USD	Csail 2015-C2 Commercial Mortgage Trust, 0.912%, 15/06/2057	142,599	0.04
231,593 USD	DSLA Mortgage Loan Trust, 1.066%, 19/03/2046	175,874	0.04
70,000 USD	Fannie Mae Connecticut Avenue Securities, 2.787%, 25/05/2024	63,946	0.02
300,000 USD	Fannie Mae Connecticut Avenue Securities, 3.087%, 25/07/2024	277,968	0.07
405,000 USD	Fannie Mae Connecticut Avenue Securities, 3.187%, 25/07/2024	376,474	0.09
175,000 USD	Fannie Mae Connecticut Avenue Securities, 5.087%, 25/11/2024	180,770	0.05
1,272,751 USD	FHLMC Multifamily Structured Pass Through Certificates, 1.734%, 25/08/2016	15,555	0.00
65,000 USD	FREMF 2011-K11 Mortgage Trust, 4.570%, 25/12/2048	69,902	0.02
50,000 USD	FREMF 2013-K31 Mortgage Trust, 3.740%, 25/07/2046	48,979	0.01
50,000 USD	FREMF Mortgage Trust, 4.005%, 25/05/2045	52,011	0.01
50,000 USD	FREMF Mortgage Trust, 4.176%, 25/05/2045	52,581	0.01
189,628 USD	GE Capital Commercial Mortgage Corporation, 5.318%, 10/11/2045	190,121	0.05
70,000 USD	GE Commercial Mortgage Corporation Trust, 5.606%, 10/12/2049	73,147	0.02
120,309 USD	GMAC Commercial Mortgage Securities Incorporated, 5.238%, 10/11/2045	120,970	0.03
55,271 USD	GMACM Mortgage Loan Trust, 2.956%, 19/09/2035	52,008	0.01
276,123 USD	GMACM Mortgage Loan Trust, 3.031%, 19/04/2036	248,845	0.06
201,789 USD	Granite Master Issuer Plc, 0.388%, 20/12/2054	200,982	0.05
85,000 USD	GS Mortgage Securities Trust, 3.377%, 10/05/2045	88,301	0.02
6,497,475 USD	GS Mortgage Securities Trust, 0.295%, 10/07/2046	66,001	0.02
95,000 USD	GS Mortgage Securities Trust, 4.867%, 10/04/2047	88,560	0.02

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

# Wellington Management Portfolios (Dublin) plc

## Global Credit Buy and Maintain Portfolio (Continued)

Schedule of Investments (US Dollars)

June 30, 2015

<i>Holding/ Nominal</i>	<i>Investment</i>	<i>Fair Value</i>	<i>% Net Assets</i>
<b>Mortgage Backed Securities (December 31, 2014: 9.29%) (Continued)</b>			
224,045 USD	GSR Mortgage Loan Trust, 0.687%, 25/11/2035	\$ 162,267	0.04%
692,526 USD	GSR Mortgage Loan Trust, 2.701%, 25/01/2036	633,776	0.16
377,963 USD	HarborView Mortgage Loan Trust, 0.888%, 19/01/2035	263,359	0.07
423,490 USD	HarborView Mortgage Loan Trust, 0.428%, 19/03/2036	307,581	0.08
98,547 USD	Hilton USA Trust, 2.938%, 05/11/2030	98,577	0.02
609,508 USD	IndyMac INDX Mortgage Loan Trust, 0.427%, 25/07/2035	533,926	0.13
69,110 USD	IndyMac INDX Mortgage Loan Trust, 2.592%, 25/08/2035	55,805	0.01
388,305 USD	IndyMac INDX Mortgage Loan Trust, 0.387%, 25/10/2036	334,147	0.08
310,000 USD	JP Morgan Chase Commercial Mortgage Securities Corporation, 2.840%, 15/12/2047	309,745	0.08
226,186 USD	JPMorgan Chase Commercial Mortgage Securities Trust, 5.242%, 12/01/2043	226,569	0.06
92,851 USD	JPMorgan Chase Commercial Mortgage Securities Trust, 5.905%, 15/04/2045	95,020	0.02
90,490 USD	JP Morgan Chase Commercial Mortgage Securities Trust, 5.399%, 15/05/2045	93,366	0.02
310,000 USD	JP Morgan Chase Commercial Mortgage Securities Trust, 2.829%, 15/10/2045	310,826	0.08
239,638 USD	JPMorgan Chase Commercial Mortgage Securities Trust, 5.336%, 15/05/2047	250,388	0.06
2,057,135 USD	JPMorgan Chase Commercial Mortgage Securities Trust, 0.881%, 15/09/2047	98,940	0.02
145,000 USD	JP Morgan Chase Commercial Mortgage Securities Trust, 3.494%, 15/01/2048	147,108	0.04
568,503 USD	JPMorgan Chase Commercial Mortgage Securities Trust, 5.695%, 12/02/2049	603,780	0.15
1,256,553 USD	JPMorgan Chase Commercial Mortgage Securities Trust, 1.687%, 12/02/2051	1,240,098	0.31
503,562 USD	JPMorgan Chase Commercial Mortgage Securities Trust, 6.068%, 12/02/2051	545,042	0.14
519,794 USD	JPMorgan Chase Commercial Mortgage Securities Trust, 5.716%, 15/02/2051	555,349	0.14
205,429 USD	JP Morgan Mortgage Trust, 2.676%, 25/10/2036	194,463	0.05
768,344 USD	JP Morgan Mortgage Trust, 2.771%, 25/05/2036	706,574	0.18
100,080 USD	JP Morgan Mortgage Trust, 2.771%, 25/05/2036	89,494	0.02
244,535 USD	LB-UBS Commercial Mortgage Trust, 5.430%, 15/02/2040	258,512	0.06
206,199 USD	LB-UBS Commercial Mortgage Trust, 5.858%, 15/07/2040	217,436	0.05
442,630 USD	LB-UBS Commercial Mortgage Trust, 6.149%, 15/04/2041	481,390	0.12
74,785 USD	LB-UBS Commercial Mortgage Trust, 5.866%, 15/09/2045	80,998	0.02
279,351 USD	Lehman XS Trust Series, 0.427%, 25/06/2047	189,487	0.05
137,110 USD	Lehman XS Trust Series, 1.037%, 25/09/2047	113,281	0.03
523,634 USD	Luminent Mortgage Trust, 0.387%, 25/10/2046	451,191	0.11
142,685 USD	Merrill Lynch Mortgage Backed Securities Trust Series, 2.660%, 25/08/2036	132,544	0.03
298,428 USD	Merrill Lynch Mortgage Investors Trust MLMI Series, 2.608%, 25/07/2035	243,806	0.06
115,000 USD	Merrill Lynch Mortgage Trust, 5.137%, 12/07/2038	115,011	0.03
123,931 USD	ML-CFC Commercial Mortgage Trust, 5.378%, 12/08/2048	129,281	0.03
70,000 USD	ML-CFC Commercial Mortgage Trust, 5.419%, 12/08/2048	73,415	0.02
140,000 USD	Morgan Stanley Bank of America Merrill Lynch Trust, 4.082%, 15/07/2046	150,496	0.04
135,000 USD	Morgan Stanley Bank of America Merrill Lynch Trust, 3.741%, 15/08/2047	140,058	0.03
190,000 USD	Morgan Stanley Bank of America Merrill Lynch Trust, 3.249%, 15/02/2048	188,958	0.05
35,000 USD	Morgan Stanley Bank of America Merrill Lynch Trust, 3.134%, 15/12/2048	35,288	0.01
79,784 USD	Morgan Stanley Capital I Trust, 5.649%, 11/06/2042	85,357	0.02
75,000 USD	Morgan Stanley Capital I Trust, 6.268%, 11/01/2043	77,934	0.02
90,000 USD	Morgan Stanley Capital I Trust, 5.569%, 15/12/2044	95,631	0.02
735,054 USD	Morgan Stanley Capital I Trust, 5.692%, 15/04/2049	778,112	0.19
81,255 USD	Morgan Stanley Capital I Trust, 5.809%, 12/12/2049	87,296	0.02
343,994 USD	Morgan Stanley Capital I Trust, 5.162%, 12/10/2052	345,632	0.09
382,916 USD	Morgan Stanley Mortgage Loan Trust, 2.653%, 25/05/2036	281,415	0.07
274,240 USD	Morgan Stanley Re-REMIC Trust, 5.795%, 12/08/2045	290,661	0.07
338,515 USD	Morgan Stanley Re-REMIC Trust, 5.795%, 15/08/2045	358,784	0.09
186,988 USD	MortgageIT Trust, 1.434%, 25/02/2035	184,504	0.05
128,134 USD	Nomura Asset Acceptance Corporation Alternative Loan Trust Series, 3.593%, 25/06/2036	99,080	0.02
738,129 USD	RALI Series Trust, 6.000%, 25/12/2035	664,615	0.17
288,130 USD	RALI Series Trust, 6.250%, 25/01/2037	238,628	0.06
447,157 USD	RALI Series Trust, 1.390%, 25/11/2037	289,144	0.07
187,776 USD	RALI Series Trust, 0.958%, 25/09/2046	127,872	0.03
131,284 USD	RBSGC Mortgage Loan Trust, 6.250%, 25/01/2037	120,990	0.03
912,704 USD	RFMSI Series Trust, 5.750%, 25/01/2036	763,409	0.19
34,378 USD	RFMSI Series Trust, 3.037%, 25/04/2037	30,197	0.01
29,998 USD	Structured Adjustable Rate Mortgage Loan Trust, 0.487%, 25/09/2034	26,858	0.01

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

# Wellington Management Portfolios (Dublin) plc

## Global Credit Buy and Maintain Portfolio (Continued)

Schedule of Investments (US Dollars)

June 30, 2015

<i>Holding/ Nominal</i>	<i>Investment</i>	<i>Fair Value</i>	<i>% Net Assets</i>
<b>Mortgage Backed Securities (December 31, 2014: 9.29%) (Continued)</b>			
195,480 USD	Structured Adjustable Rate Mortgage Loan Trust Series, 0.377%, 25/07/2037	\$ 144,047	0.04%
253,754 USD	Thornburg Mortgage Securities Trust, 2.229%, 25/04/2045	255,571	0.06
100,000 GBP	Trafford Centre Finance Limited, 2.875%, 28/04/2019	159,917	0.04
395,000 USD	UBS-Barclays Commercial Mortgage Trust, 3.185%, 10/03/2046	399,842	0.10
177,567 USD	Wachovia Bank Commercial Mortgage Trust, 5.418%, 15/01/2045	178,574	0.04
574,123 USD	WaMu Mortgage Pass-Through Certificates Series Trust, 4.436%, 25/08/2036	522,084	0.13
281,620 USD	WaMu Mortgage Pass-Through Certificates Series Trust, 2.281%, 25/10/2036	253,219	0.06
243,543 USD	WaMu Mortgage Pass-Through Certificates Series Trust, 0.607%, 25/06/2044	227,299	0.06
140,000 USD	Wells Fargo Commercial Mortgage Trust, 2.918%, 15/10/2045	141,150	0.04
50,000 USD	Wells Fargo Commercial Mortgage Trust, 4.777%, 15/10/2045	50,104	0.01
145,000 USD	Wells Fargo Commercial Mortgage Trust, 4.242%, 15/05/2048	126,727	0.03
10,222 USD	Wells Fargo Mortgage Backed Securities Trust, 2.617%, 25/09/2034	10,378	0.00
191,175 USD	Wells Fargo Mortgage Backed Securities Trust, 2.617%, 25/02/2035	192,679	0.05
262,569 USD	Wells Fargo Mortgage Backed Securities Trust, 2.616%, 25/03/2035	267,828	0.07
50,000 USD	Wells Fargo Mortgage Backed Securities Trust, 2.686%, 25/10/2035	48,364	0.01
214,043 USD	Wells Fargo Mortgage Backed Securities Trust, 2.525%, 25/10/2036	201,009	0.05
235,000 USD	WF-RBS Commercial Mortgage Trust, 4.902%, 15/06/2044	263,539	0.07
120,000 USD	WF-RBS Commercial Mortgage Trust, 5.561%, 15/04/2045	124,200	0.03
220,000 USD	WF-RBS Commercial Mortgage Trust, 2.870%, 15/11/2045	220,400	0.06
100,000 USD	WF-RBS Commercial Mortgage Trust, 3.881%, 15/08/2046	106,403	0.03
1,366,456 USD	WF-RBS Commercial Mortgage Trust, 1.445%, 15/03/2047	108,653	0.03
55,000 USD	WF-RBS Commercial Mortgage Trust, 4.354%, 15/03/2048	52,217	0.01
<b>Total Mortgage Backed Securities</b>		<b>\$ 35,994,547</b>	<b>8.97%</b>
<b>Non - US Governments (December 31, 2014: 8.05%)</b>			
2,225,000 USD	Banco Nacional de Desenvolvimento Economico e Social, 6.369%, 16/06/2018	\$ 2,391,875	0.60%
625,000 USD	Banco Nacional de Desenvolvimento Economico e Social, 6.369%, 16/06/2018	671,875	0.17
1,375,000 USD	Brazilian Government International Bond, 4.875%, 22/01/2021	1,441,000	0.36
1,325,000 USD	Colombia Government International Bond, 7.375%, 18/03/2019	1,541,969	0.38
3,002,000 USD	Mexico Government International Bond, 5.125%, 15/01/2020	3,317,210	0.83
650,000 USD	Mexico Government International Bond, 5.125%, 15/01/2020	718,250	0.18
1,525,000 USD	Republic of Latvia, 2.750%, 12/01/2020	1,529,621	0.38
350,000 USD	Republic of Serbia, 5.875%, 03/12/2018	368,812	0.09
2,750,000 EUR	Romania Government International Bond, 4.625%, 18/09/2020	3,456,631	0.86
2,225,000 USD	Slovenia Government International Bond, 4.750%, 10/05/2018	2,369,812	0.59
5,605,000 EUR	Spain Government Bond, 0.500%, 31/10/2017	6,244,279	1.55
1,275,000 EUR	Spain Government Bond, 4.850%, 31/10/2020	1,675,149	0.42
<b>Total Non - US Governments</b>		<b>\$ 25,726,483</b>	<b>6.41%</b>
<b>Transportation (December 31, 2014: 3.39%)</b>			
500,000 EUR	Abertis Infraestructuras SA, 4.750%, 25/10/2019	\$ 643,412	0.16%
1,200,000 EUR	Abertis Infraestructuras SA, 2.500%, 27/02/2025	1,368,606	0.34
375,000 EUR	Cie Financiere et Industrielle des Autoroutes SA, 5.875%, 09/10/2016	448,379	0.11
1,092,000 USD	ERAC USA Finance LLC, 4.500%, 16/08/2021	1,180,520	0.29
1,650,000 GBP	Heathrow Funding Limited, 6.250%, 10/09/2018	2,902,014	0.72
2,235,000 USD	Penske Truck Leasing Finance Corporation, 2.875%, 17/07/2018	2,278,265	0.57
1,800,000 USD	Penske Truck Leasing Finance Corporation, 2.500%, 15/06/2019	1,784,488	0.45
1,000,000 EUR	Societe Des Autoroutes Paris-Rhin-Rhone, 5.000%, 12/01/2017	1,192,660	0.30
<b>Total Transportation</b>		<b>\$ 11,798,344</b>	<b>2.94%</b>
<b>Utilities (December 31, 2014: 4.86%)</b>			
850,000 GBP	Centrica Plc, 5.500%, 24/10/2016	\$ 1,409,759	0.35%
1,915,000 USD	Columbia Pipeline Group Incorporated, 2.450%, 01/06/2018	1,931,097	0.48
3,300,000 USD	Dominion Resources Incorporated, 2.500%, 01/12/2019	3,313,236	0.83
1,400,000 USD	Enel Finance International NV, 6.250%, 15/09/2017	1,533,580	0.38

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

# Wellington Management Portfolios (Dublin) plc

## Global Credit Buy and Maintain Portfolio (Continued)

Schedule of Investments (US Dollars)

June 30, 2015

Holding/ Nominal	Investment	Fair Value	% Net Assets		
Utilities (December 31, 2014: 4.86%) (Continued)					
3,050,000 USD	Energy Transfer Partners LP, 4.150%, 01/10/2020	\$ 3,138,236	0.78 %		
1,125,000 USD	Enterprise Products Operating LLC, 6.500%, 31/01/2019	1,283,651	0.32		
1,525,000 USD	Enterprise Products Operating LLC, 2.550%, 15/10/2019	1,526,098	0.38		
795,000 USD	Exelon Corporation, 2.850%, 15/06/2020	800,516	0.20		
950,000 EUR	Gas Natural Capital Markets SA, 5.125%, 02/11/2021	1,284,342	0.32		
1,450,000 USD	Kinder Morgan Energy Partners LP, 2.650%, 01/02/2019	1,439,141	0.36		
2,100,000 USD	Kinder Morgan Energy Partners LP, 6.850%, 15/02/2020	2,427,382	0.60		
1,085,000 USD	Kinder Morgan Incorporated, 3.050%, 01/12/2019	1,084,908	0.27		
1,550,000 USD	Plains All American Pipeline LP, 2.600%, 15/12/2019	1,545,035	0.39		
950,000 USD	Plains All American Pipeline LP, 5.750%, 15/01/2020	1,066,813	0.27		
850,000 USD	PSEG Power LLC, 5.320%, 15/09/2016	890,300	0.22		
725,000 USD	Western Gas Partners LP, 2.600%, 15/08/2018	731,510	0.18		
775,000 USD	Western Gas Partners LP, 5.375%, 01/06/2021	837,560	0.21		
1,950,000 USD	Williams Partners LP, 4.125%, 15/11/2020	2,024,911	0.50		
Total Utilities		\$ 28,268,075	7.04 %		
Short Term Securities (December 31, 2014: 1.74%)					
4,634,000 USD	State Street Repurchase Agreement, 0.000%, 01/07/2015 <sup>1</sup>	\$ 4,634,000	1.16 %		
Total Short Term Securities		\$ 4,634,000	1.16 %		
Total Transferable Securities (Cost 2015: \$ 407,522,301)		\$ 392,460,334	97.78 %		
Bank Loan Participations (December 31, 2014: 0.95%)					
869,627 USD	Avago Technologies Cayman Limited, 3.750%, 06/05/2021	\$ 870,517	0.22 %		
985,000 USD	Delos Finance Sarl, 3.500%, 06/03/2021	983,065	0.24		
584,407 USD	Ineos US Finance LLC, 3.750%, 04/05/2018	581,777	0.15		
246,033 USD	La Quinta Intermediate Holdings LLC, 4.000%, 14/04/2021	245,572	0.06		
Total Bank Loan Participations (Cost 2015: \$ 2,685,901)		\$ 2,680,931	0.67 %		
Financial Derivative Instruments (December 31, 2014: 0.30%)					
Traded Forward Contracts - Open Positions <sup>2</sup> (December 31, 2014: 0.47%)					
Maturity Date	Amount Bought	Amount Sold	Counterparty	Unrealised Appreciation/ (Depreciation) USD	% Net Assets
31/07/2015 <sup>(H)</sup>	GBP 255,051,947	USD 401,055,295	State Street Bank	\$ (13,748)	(0.01) %
31/07/2015	USD 70,392,211	EUR 62,764,000	Citibank	434,408	0.11
31/07/2015	USD 17,134,466	GBP 10,902,000	HSBC	(7,747)	(0.00)
31/07/2015	USD 3,355,748	AUD 4,371,000	National Australia Bank	1,511	0.00
Unrealised gain on forward foreign currency exchange contracts				435,919	0.11
Unrealised loss on forward foreign currency exchange contracts				(21,495)	(0.01)
Total Traded Forward Contracts - Open Positions				\$ 414,424	0.10 %
Traded Futures Contracts - Open Positions <sup>3</sup> (December 31, 2014: (0.17)%)					
Number of Contracts Long/Short	Investment	Delivery Date	Counterparty	Unrealised Appreciation/ (Depreciation) USD	% Net Assets
(35)	Australia Treasury Bond Futures, 3 Year	15/09/2015	Credit Suisse	\$ (3,653)	(0.00) %
(254)	German Euro Bobl Futures	08/09/2015	Credit Suisse	(142,395)	(0.04)
(24)	German Euro Bund Futures	08/09/2015	Credit Suisse	(30,997)	(0.01)
(47)	German Euro Schatz Futures	08/09/2015	Credit Suisse	(4,044)	(0.00)

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

# Wellington Management Portfolios (Dublin) plc

## Global Credit Buy and Maintain Portfolio (Continued)

Schedule of Investments (US Dollars)

June 30, 2015

### Traded Futures Contracts - Open Positions<sup>3</sup> (December 31, 2014: (0.17)%) (Continued)

<i>Number of Contracts Long/Short</i>	<i>Investment</i>	<i>Delivery Date</i>	<i>Counterparty</i>	<i>Unrealised Appreciation/ (Depreciation) USD</i>	<i>% Net Assets</i>
(35)	UK Long Gilt Bond Futures	28/09/2015	Credit Suisse	\$ 75,160	0.02 %
(4)	US Long Bond Futures	21/09/2015	Credit Suisse	15,406	0.00
(91)	US Treasury Note Futures, 10 Year	21/09/2015	Credit Suisse	102,211	0.03
(238)	US Treasury Note Futures, 2 Year	30/09/2015	Credit Suisse	(89,733)	(0.02)
(1,665)	US Treasury Note Futures, 5 Year	30/09/2015	Credit Suisse	(59,795)	(0.01)
	Unrealised gain on open futures contracts			192,777	0.05
	Unrealised loss on open futures contracts			(330,617)	(0.08)
<b>Total Traded Forward Contracts - Open Positions</b>				<b>\$ (137,840)</b>	<b>(0.03) %</b>
				<i>Fair Value</i>	<i>% Net Assets</i>
<b>Net Liquid Assets</b>					
Cash and Collateral <sup>4</sup>				\$ 3,150,750	0.79 %
<b>Other Net Assets/(Liabilities)</b>				<b>\$ 2,781,839</b>	<b>0.69 %</b>
<b>Total Net Assets of Portfolio</b>				<b>\$ 401,350,438</b>	<b>100.00 %</b>

<sup>1</sup> Repurchase agreement with State Street Corporation dated 30/06/2015 at 0.000% to be repurchased at \$4,634,000 on 01/07/2015 collateralised by 6,180,000 Fannie Mae Remics, 2.500%, 25/12/2042 with a market value of \$4,728,216.

<sup>2</sup> Over the counter (OTC) financial derivative instruments.

<sup>3</sup> Exchange traded financial derivative instruments.

<sup>4</sup> All cash holdings are held with State Street Bank and Trust Company with the exception of the cash collateral for open future contracts which is held with Credit Suisse.

<sup>(H)</sup> These forward foreign exchange contracts are in respect of hedges relating to Hedged Share Classes.

#### Classifications

#### % of Total Current Assets<sup>5</sup>

Transferable securities and money market instruments admitted to an official stock exchange listing or traded on a regulated market	93.17
Transferable securities other than those admitted to an official stock exchange listing or traded on a regulated market	3.61
Short Term Securities	1.15
OTC financial derivative instruments	0.11
Exchange traded financial derivative instruments	0.05
Other Assets	1.91
	<u>100.00</u>

<sup>5</sup> Analysis of Total Current Assets rather than Net Assets is required under the UCITS Notice 8.5 Appendix B.

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

# Wellington Management Portfolios (Dublin) plc

## Global Credit Buy and Maintain Portfolio (Continued)

Schedule of Portfolio Changes for the Period Ended  
June 30, 2015

### Largest Purchases

\$	6,380,662	Spain Government Bond, 0.500%, 31/10/2017
	4,167,159	Actavis Funding SCS, 3.000%, 12/03/2020
	4,128,467	BAT International Finance Plc, 2.750%, 15/06/2020
	3,245,240	Energy Transfer Partners LP, 4.150%, 01/10/2020
	2,883,420	American International Group Incorporated, 6.400%, 15/12/2020
	2,783,236	Huntington National Bank, 2.000%, 30/06/2018
	2,755,382	CF Industries Incorporated, 7.125%, 01/05/2020
	2,701,102	Banco Popolare SC, 3.500%, 14/03/2019
	2,692,170	Ally Financial Incorporated, 3.250%, 13/02/2018
	2,648,649	AT&T Incorporated, 2.450%, 30/06/2020
	2,466,684	Kinder Morgan Energy Partners LP, 6.850%, 15/02/2020
	2,336,669	Fifth Third Bank, 2.875%, 01/10/2021
	2,191,917	Synchrony Financial, 3.750%, 15/08/2021
	2,085,992	Altria Group Incorporated, 9.250%, 06/08/2019
	2,066,084	Williams Partners LP, 4.125%, 15/11/2020
	1,994,220	Hutchison Whampoa International 09 Limited, 7.625%, 09/04/2019
	1,921,641	Aetna Incorporated, 2.750%, 15/11/2022
	1,915,237	Express Scripts Holding Company, 4.750%, 15/11/2021
	1,914,540	Columbia Pipeline Group Incorporated, 2.450%, 01/06/2018
	1,908,270	XLIT Limited, 5.750%, 01/10/2021
	84,293,894	Other Purchases

<b>\$</b>	<b>139,480,635</b>	<b>Total Purchases</b>
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### Largest Sales

\$	6,285,374	Spain Government Bond, 2.100%, 30/04/2017
	3,231,066	Royal Bank of Scotland Group Plc, 6.400%, 21/10/2019
	2,781,782	Allied Irish Banks Plc, 2.750%, 16/04/2019
	2,261,549	Sprint Communications Incorporated, 9.000%, 15/11/2018
	2,101,168	DNB Bank ASA, 7.250%, 23/06/2020
	1,251,150	Rosneft Oil Company via Rosneft International Finance Limited, 3.149%, 06/03/2017
	714,938	Navient Corporation, 5.500%, 15/01/2019
	693,263	Wind Acquisition Finance SA, 4.000%, 15/07/2020
	568,500	Sberbank of Russia Via SB Capital SA, 5.180%, 28/06/2019
	433,211	Luminent Mortgage Trust, 0.427%, 25/04/2036
	349,563	Tullow Oil Plc, 6.250%, 15/04/2022
	327,914	Home Equity Loan Trust, 0.347%, 25/04/2037
	301,764	Tesco Property Finance 2 Plc, 6.052%, 13/10/2039
	251,536	Morgan Stanley ABS Capital I Incorporated Trust, 0.337%, 25/06/2036
	209,678	Tesco Property Finance 3 Plc, 5.744%, 13/04/2040
	164,538	First Horizon Alternative Mortgage Securities Trust, 2.224%, 25/11/2035
	146,710	GSAA Home Equity Trust, 0.507%, 25/04/2047
	101,750	JP Morgan Chase Commercial Mortgage Securities Trust, 4.665%, 15/10/2045
	67,813	Alternative Loan Trust, 6.000%, 25/05/2037
	63,674	Alternative Loan Trust, 0.537%, 25/07/2036
	63,166	Other Sales

<b>\$</b>	<b>22,370,107</b>	<b>Total Sales</b>
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*Durable Companies Portfolio*

Investment Manager's Report

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**Investment Objective and Policies**

The investment objective of the Portfolio is to seek to generate long term total returns primarily by investing globally in companies that the Investment Manager considers to be durable companies. Durable companies are those that the Investment Manager considers to exhibit stability and anticipates will generate positive returns over time. Stability is defined by the Investment Manager as a profit base that is not likely to decline significantly from current levels and future value creation largely through management's ability to allocate capital effectively. The merits of stability are widely appreciated by the market and so are often reflected in the valuation of well-known stable businesses. In order to identify these businesses at more attractive valuations, the Investment Manager looks for stability in less conventional places such as a) mid and small capitalisation companies, industry sectors considered from time to time by the Investment Manager to be more volatile and geographies that are typically less favoured by the investment industry and b) in companies that do not grow fast enough for growth investors, lack the blue chip financial characteristics sought by quality investors and are not cheap enough for value investors.

The Portfolio will invest either directly or indirectly through Financial Derivative Instruments ("FDIs"), in equity and other securities with equity characteristics, comprising shares, preferred stock, depository receipts (such as ADRs, GDRs and European Depository Receipts), convertible securities, warrants, investments in Real Estate Investment Trusts ("REITs") and market access products (comprising warrants on equities and options on equities) for securities issued by developed and emerging market companies. The Portfolio may also hold securities issued pursuant to Rule 144A and/or Regulation S securities (Regulation S securities are those offered outside the United States without registration under the United States Securities Act of 1933 (as amended)).

The Portfolio may invest in collective investment schemes as described in the section entitled Investment in Other Investment Funds and in exchange traded funds ("ETFs") that provide exposure to the types of securities listed above and which constitute an eligible investment for the Portfolio. Such ETFs will be listed and/or traded on the markets and/or exchanges as set out in Appendix I and may be domiciled in Europe and the United States and regulated as UCITS or as non-UCITS ETFs. No more than 5% of Net Asset Value of the Portfolio will be invested in non-listed and non-traded collective investment schemes.

The Portfolio may buy and sell exchange-traded and over-the-counter FDIs comprising the market access products mentioned above as well as index futures and currency forwards in pursuit of the investment objective and/or to gain exposure to the instruments listed above, for efficient portfolio management purposes and in order to hedge against risk.

Generally less than 10% of the Portfolio's Net Asset Value will be invested in cash and cash equivalents.

The indices to which the Portfolio will gain exposure will be eligible indices according to the Central Bank requirements and will comprise indices the constituents of which include the types of securities described above in which the Portfolio may directly invest.

The Portfolio may invest in any country which is considered by the Investment Manager to be an emerging market. These are primarily located in Latin/Central America and the Caribbean, Central and Eastern Europe, Middle East, Africa and Asia.

An investment in the Portfolio should not constitute a substantial proportion of an investment portfolio and may not be appropriate for all investors.

The Net Asset Value of the Portfolio is expected to experience a high level of volatility from time to time.



# Wellington Management Portfolios (Dublin) plc

## Durable Companies Portfolio (Continued)

### Investment Manager's Report

#### Performance

The Durable Companies Portfolio launched on November 19, 2014. The table below details the performance of all funded Share Classes within the Portfolio.

Share Class <sup>1</sup>	Total Returns (%)		
	Periods Ended June 30, 2015		
	6 Mths	Since Inception	Inception date
Euro S	10.65%	16.40%	November 19, 2014
Sterling S (Distributing)	1.37%	3.80%	December 17, 2014
Sterling T	2.05%	4.70%	December 17, 2014
US Dollar S	2.40%	2.40%	December 31, 2014
US Dollar T	N/A	1.20%	February 4, 2015

<sup>1</sup> All Classes are Accumulating and Unhedged unless otherwise noted.

Portfolio returns are net of fees and expenses.

Returns for periods greater than one year are annualised.

Benchmark Returns are expressed in the currency of the Share Class unless it is a hedged benchmark.

Past Performance is no indication of current or future Performance.

Share Class <sup>1</sup>	As at June 30, 2015		As at December 31, 2014	
	Net Asset Value	NAV per Share	Net Asset Value	NAV per Share
US Dollar S	50,312,420	10.24	8,533,333	10.00
US Dollar T	10,119,891	10.12	-	-
Euro S	13,651,144	11.64	10,524,495	10.52
Sterling S (Distributing)	11,111,416	10.38	2,047,338	10.24
Sterling T	5,232,689	10.47	5,131,185	10.26

<sup>1</sup> All Classes are Accumulating and Unhedged unless otherwise noted.

The launch prices of the Share Classes were as follows: US Dollar = USD 10.00; Euro = EUR 10.00; Sterling = GBP 10.00.

Wellington Management Company, LLP  
July 17, 2015

# Wellington Management Portfolios (Dublin) plc

## Durable Companies Portfolio (Continued)

### Statement of Financial Position as at June 30, 2015

	June 30, 2015 US Dollars	December 31, 2014* US Dollars
<b>Assets</b>		
<b>Current Assets</b>		
Financial assets at fair value through profit or loss:		
Transferable securities at fair value	\$ 100,950,556	\$ 30,488,022
Collective investment schemes	-	50,018
Bank loan participations	-	-
Financial derivative instruments	-	-
Cash at bank	395,292	84,946
Cash held with brokers and counterparties for open financial derivative instruments	-	-
Cash received as collateral	-	-
Debtors – amounts falling due within one year	-	-
Interest income receivable	-	-
Bank loan income receivable	-	-
Dividends receivable	243,267	27,542
Receivable for shares issued	-	8,533,333
Sales awaiting settlement	-	-
Other debtors	45,934	38,202
<b>Total Assets</b>	<b>\$ 101,635,049</b>	<b>\$ 39,222,063</b>
<b>Liabilities</b>		
<b>Current Liabilities</b>		
Financial liabilities at fair value through profit or loss:		
Financial derivative instruments	\$ -	\$ -
Creditors – amounts falling due within one year		
Cash due to brokers and counterparties for open financial derivative instruments	-	-
Collateral due to counterparties	-	-
Payable for shares redeemed	-	-
Purchases awaiting settlement	-	(6,638,794)
Expenses payable	(251,600)	(117,617)
Bank overdraft	-	-
Distribution payable	-	-
Withholding and capital gains tax payable	(36,653)	(4,040)
Other payables	-	-
<b>Total Liabilities</b>	<b>\$ (288,253)</b>	<b>\$ (6,760,451)</b>
<b>Net Assets Attributable to Holders of Redeemable Participating Shares (at last traded market prices)</b>	<b>\$ 101,346,796</b>	<b>\$ 32,461,612</b>

\* The Durable Companies Portfolio commenced operations on November 19, 2014.

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

# Wellington Management Portfolios (Dublin) plc

## Durable Companies Portfolio (Continued)

### Statement of Comprehensive Income for the Period Ended June 30, 2015

	Notes	Period ended June 30, 2015* US Dollars
<b>Income</b>		
Interest income		\$ -
Dividend income		998,051
Bank loan participations income		-
Other income		538
Net changes in fair value on financial assets at fair value through profit or loss	3	524,227
<b>Total Investment Income/(Expense)</b>		<b>\$ 1,522,816</b>
<b>Expenses</b>		
Management fees	6	\$ (189,347)
Performance fees		(89,779)
Administration fees		(17,471)
Custodian fees		(19,836)
Directors' fees		(1,654)
Professional fees		(8,431)
Other fees		(52,361)
Expense reimbursement	6	2,491
<b>Total Operating Expenses</b>		<b>\$ (376,388)</b>
<b>Operating Profit/(Loss)</b>		<b>\$ 1,146,428</b>
<b>Finance Costs</b>		
Distributions to holders of Redeemable Participating Shares		\$ -
<b>Total Finance Costs</b>		<b>\$ -</b>
<b>Profit/(Loss) for the Period Before Tax</b>		<b>\$ 1,146,428</b>
Withholding tax		\$ (152,790)
Capital Gains Tax		-
<b>Profit/(Loss) for the Period After Tax</b>		<b>\$ 993,638</b>
<b>Increase/(Decrease) in Net Assets Attributable to Holders of Redeemable Participating Shares</b>		<b>\$ 993,638</b>

\* The Durable Companies Portfolio commenced operations on November 19, 2014.

There are no recognised gains or losses arising in the period other than the increase/decrease in net assets attributable to holders of redeemable participating shares of each Portfolio.  
In arriving at the results for the period, all amounts above relate to continuing operations.

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

*Wellington Management Portfolios (Dublin) plc*

*Durable Companies Portfolio (Continued)*

Statement of Changes in Net Assets  
Attributable to Holders of Redeemable Participating Shares  
for the Period Ended June 30, 2015

	<i>Period ended June 30, 2015* US Dollars</i>
Net assets attributable to holders of redeemable participating shares at the beginning of the period	\$ 32,461,612
Increase/(Decrease) in net assets attributable to holders of redeemable participating shares from statement of comprehensive income	\$ 993,638
<b>Share Transactions</b>	
Proceeds from redeemable participating shares issued	\$ 67,891,546
Cost of redeemable participating shares redeemed	-
<b>Increase/(Decrease) in Net Assets Resulting from Redeemable Participating Share Transactions</b>	<b>\$ 67,891,546</b>
<b>Increase/(Decrease) in Net Assets Attributable to Holders of Redeemable Participating Shares</b>	<b>\$ 68,885,184</b>
<b>Net Assets Attributable to Holder of Redeemable Participating Shares at the End of the Period</b>	<b>\$ 101,346,796</b>

\* The Durable Companies Portfolio commenced operations on November 19, 2014.

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

# Wellington Management Portfolios (Dublin) plc

## Durable Companies Portfolio (Continued)

### Statement of Cash Flow for the Period Ended June 30, 2015

	June 30, 2015 US Dollars
<b>Operating activities</b>	
Increase/(decrease) in net assets attributable to holders of redeemable participating shares	\$ 993,638
Distributions to holders of Redeemable Participating Shares	-
Total comprehensive income/(expense) attributable to holders of redeemable shares before distributions	<b>\$ 993,638</b>
<b>Adjustments for:</b>	
Movement in margin cash	\$ -
Movement in financial assets at fair value through profit or loss	(77,051,310)
Unrealised movement on derivative assets and liabilities	-
Unrealised movement on foreign exchange	(1,832)
<b>Operating cash flows before movements in working capital</b>	<b>\$ (76,059,504)</b>
Movement in receivables	\$ (223,457)
Movement in payables	166,596
<b>Cash inflow/(outflow) from operations</b>	<b>\$ (56,861)</b>
<b>Net cash inflow/(outflow) from operating activities</b>	<b>\$ (76,116,365)</b>
<b>Financing activities</b>	
Proceeds from subscriptions	\$ 76,424,879
Payment of redemptions	-
Distributions paid to shareholders	-
<b>Net cash generated from/(used in) financing activities</b>	<b>\$ 76,424,879</b>
<b>Net increase/(decrease) in cash and cash equivalents</b>	<b>\$ 308,514</b>
Cash at bank at the start of the period	\$ 84,946
Unrealised movement on foreign exchange	1,832
<b>Cash at bank at the end of the period</b>	<b>\$ 395,292</b>

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

# Wellington Management Portfolios (Dublin) plc

## Durable Companies Portfolio (Continued)

Schedule of Investments (US Dollars)

June 30, 2015

<i>Holding/ Nominal</i>	<i>Investment</i>	<i>Fair Value</i>	<i>% Net Assets</i>
<b>Transferable Securities (December 31, 2014: 93.93%)</b>			
<b>Consumer Discretionary (December 31, 2014: 11.75%)</b>			
4,651	AutoZone Incorporated	\$ 3,101,752	3.06 %
108,852	Dignity Plc	3,668,636	3.62
28,913	DISH Network Corporation	1,957,699	1.93
27,256	HSN Incorporated	1,913,098	1.89
114,901	Liberty Interactive Corporation	3,188,503	3.15
<b>Total Consumer Discretionary</b>		<b>\$ 13,829,688</b>	<b>13.65 %</b>
<b>Consumer Staples (December 31, 2014: 9.42%)</b>			
42,115	Asahi Group Holdings Limited	\$ 1,339,702	1.32 %
162,750	Cranswick Plc	4,085,074	4.03
584,596	Greencore Group Plc	2,886,898	2.85
32,475	Tsuruha Holdings Incorporated	2,529,210	2.50
<b>Total Consumer Staples</b>		<b>\$ 10,840,884</b>	<b>10.70 %</b>
<b>Financials (December 31, 2014: 12.63%)</b>			
17,068	Ackermans & van Haaren NV	\$ 2,427,541	2.39 %
85,695	CETIP SA - Mercados Organizados	940,151	0.93
33,041	Daito Trust Construction Company Limited	3,423,854	3.38
31,002	Equity Lifestyle Properties Incorporated	1,630,085	1.61
7,109	Fairfax Financial Holdings Limited	3,506,981	3.46
99,974	Grivalia Properties REIC	763,029	0.75
44,524	Torchmark Corporation	2,592,187	2.56
<b>Total Financials</b>		<b>\$ 15,283,828</b>	<b>15.08 %</b>
<b>Health Care (December 31, 2014: 3.14%)</b>			
92,471	Synergy Health Plc	\$ 2,499,928	2.47 %
<b>Total Health Care</b>		<b>\$ 2,499,928</b>	<b>2.47 %</b>
<b>Industrials (December 31, 2014: 9.31%)</b>			
54,630	Clean Harbors Incorporated	\$ 2,935,816	2.90 %
868,394	Irish Continental Group Plc	3,812,204	3.76
49,508	Waste Connections Incorporated	2,332,817	2.30
<b>Total Industrials</b>		<b>\$ 9,080,837</b>	<b>8.96 %</b>
<b>Information Technology (December 31, 2014: 16.90%)</b>			
20,066	Accenture Plc	\$ 1,941,987	1.92 %
31,350	Automatic Data Processing Incorporated	2,515,211	2.48
45,174	Fidelity National Information Services Incorporated	2,791,753	2.75
45,920	Motorola Solutions Incorporated	2,633,053	2.60
69,223	Oracle Corporation	2,789,687	2.75
<b>Total Information Technology</b>		<b>\$ 12,671,691</b>	<b>12.50 %</b>
<b>Materials (December 31, 2014: 13.35%)</b>			
51,470	Ball Corporation	\$ 3,610,620	3.56 %
325,191	Graphic Packaging Holding Company	4,529,911	4.47
51,176	KapStone Paper and Packaging corporation	1,183,189	1.17
26,930	Packaging Corporation of America	1,682,856	1.66
334,831	RPC Group	3,512,348	3.47
40,196	Vidrala SA	1,981,797	1.95
<b>Total Materials</b>		<b>\$ 16,500,721</b>	<b>16.28 %</b>

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

# Wellington Management Portfolios (Dublin) plc

## Durable Companies Portfolio (Continued)

Schedule of Investments (US Dollars)  
June 30, 2015

<i>Holding/ Nominal</i>	<i>Investment</i>	<i>Fair Value</i>	<i>% Net Assets</i>
<b>Telecommunication Services (December 31, 2014: 3.03%)</b>			
97,830	KDDI Corporation	\$ 2,361,703	2.33 %
93,560	Nippon Telegraph & Telephone Corporation	3,389,844	3.34
98,806	Telenor ASA	2,157,594	2.13
<b>Total Telecommunication Services</b>		<b>\$ 7,909,141</b>	<b>7.80 %</b>
<b>Utilities (December 31, 2014: 12.07%)</b>			
2,224,040	Guangdong Investment Limited	\$ 3,109,763	3.07 %
119,023	National Grid Plc	1,529,696	1.51
358,025	Power Assets Holdings Limited	3,260,420	3.21
54,948	UGI Corporation	1,892,959	1.87
<b>Total Utilities</b>		<b>\$ 9,792,838</b>	<b>9.66 %</b>
<b>Short Term Securities (December 31, 2014: 2.33%)</b>			
2,541,000	State Street Repurchase Agreement, 0.000%, 01/07/2015 <sup>1</sup>	\$ 2,541,000	2.51 %
<b>Total Short Term Securities</b>		<b>\$ 2,541,000</b>	<b>2.51 %</b>
<b>Total Transferable Securities (Cost 2015: \$99,912,625)</b>		<b>\$ 100,950,556</b>	<b>99.61 %</b>
<b>Collective Investment Schemes (December 31, 2014: 0.15%)</b>			
<b>Net Liquid Assets</b>		<i>Fair Value</i>	<i>% Net Assets</i>
Cash and Collateral <sup>2</sup>		\$ 395,292	0.39 %
<b>Other Net Assets/(Liabilities)</b>		<b>\$ 948</b>	<b>0.00 %</b>
<b>Total Net Assets of Portfolio</b>		<b>\$ 101,346,796</b>	<b>100.00 %</b>

<sup>1</sup> Repurchase agreement with State Street Corporation dated 30/06/2015 at 0.000% to be repurchased at \$2,541,000 on 01/07/2015 collateralised by 3,390,000 Fannie Mae Remics, 2.500%, 25/12/2042 with a market value of \$2,593,633.

<sup>2</sup> All cash holdings are held with State Street Bank and Trust Company.

### Classifications

Transferable securities and money market instruments admitted to an official stock exchange listing or traded on a regulated market  
Short Term Securities  
Other Assets

### % of Total Current Assets<sup>3</sup>

96.83  
2.50  
0.67  
100.00

<sup>3</sup> Analysis of Total Current Assets rather than Net Assets is required under the UCITS Notice 8.5 Appendix B.

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

## Wellington Management Portfolios (Dublin) plc

### Durable Companies Portfolio (Continued)

Schedule of Portfolio Changes for the Period Ended  
June 30, 2015

#### Largest Purchases

\$	3,587,047	Graphic Packaging Holding Company
	3,105,443	RPC Group Plc
	2,923,691	Power Assets Holdings Limited
	2,874,226	Daito Trust Construction Company Limited
	2,843,325	Fairfax Financial Holdings Limited
	2,800,789	Liberty Interactive LLC Corporation
	2,747,566	Ball Corporation
	2,617,044	Cranswick Plc
	2,600,099	Guangdong Investment Limited
	2,588,390	Irish Continental Group Plc
	2,565,340	Torchmark Corporation
	2,535,633	Dignity Plc
	2,363,995	Fidelity National Information Services Incorporated
	2,353,950	Synergy Health Plc
	2,254,018	Oracle Corporation
	2,246,380	Motorola Solutions Incorporated
	2,239,744	AutoZone Incorporated
	2,177,966	KDDI Corporation
	2,162,459	Nippon Telegraph & Telephone Corporation
	2,143,471	Greencore Group Plc
	32,119,441	Other Purchases
<b>\$</b>	<b>83,850,017</b>	<b>Total Purchases</b>

#### Largest Sales

\$	1,882,768	Fiserv Incorporated
	1,455,903	Cubic Corporation
	1,323,232	iShares MSCI ACWI ETF
	610,421	Asahi Group Holdings Limited
	510,588	CETIP SA - Mercados Organizados
	466,811	Guangdong Investment Limited
	438,250	National Grid Plc
	431,285	Tsuruha Holdings Incorporated
	319,592	IAC/InterActiveCorp
	306,022	Fidelity National Information Services Incorporated
	265,730	UGI Corporation
	212,683	Power Assets Holdings Limited
	200,847	Equity LifeStyle Properties Incorporated
	151,215	HSN Incorporated
	80,622	Irish Continental Group Plc
	80,021	AutoZone Incorporated
	79,802	Automatic Data Processing Incorporated
	79,688	Ball Corporation
	79,556	Ackermans & van Haaren NV
	79,520	Graphic Packaging Holding Corporation
	46,426	Other Sales
<b>\$</b>	<b>9,100,982</b>	<b>Total Sales</b>



Notes to the Financial Statements

June 30, 2015

**1. Accounting Policies**

The significant accounting policies adopted by the Company for the period ended June 30, 2015 are as follows:

**Basis of Preparation**

The financial statements have been prepared on a historical cost basis except for those financial assets and financial liabilities that have been measured at fair value.

These condensed unaudited interim financial statements for the period ended June 30, 2015 have been prepared in accordance with IAS 34, "Interim Financial Reporting" issued by the International Accounting Standards Board applicable to companies reporting under International Financial Reporting Standards ("IFRS"). The condensed interim financial report does not contain all of the information and disclosures required in the full annual financial statements. However, all information required to provide a clear understanding of the transition from Generally Accepted Accounting Principles in Ireland ("Irish GAAP") to IFRS have been provided and any areas which are considered significantly different to the annual financial statements are included. In previous years the financial statements of the Company were prepared in accordance with Irish GAAP. Information on the effect of the transition to IFRS is detailed below.

**Transition to IFRS**

The date of transition from Irish GAAP to IFRS was January 1, 2015 and accordingly the comparative amounts presented for the year ended December 31, 2014 and the period ended June 30, 2014 are based on the Company's financial statements for that period after adjustment for the transition to IFRS.

The transition to IFRS has resulted in changes to the amounts reported as at December 31, 2014 and January 1, 2014 and to the total comprehensive income reported under IFRS for the period ended June 30, 2014 compared to the equivalent income reported under Irish GAAP. This is due to the application of IFRS 13, "Fair Value Measurement" for the first time. Under Irish GAAP, the Company availed of the exemption from preparation of Cash Flow Statements, this exemption is not available under IFRS.

Information on the effect of the transition to IFRS is detailed below:

<i>Primary Statements</i>	<i>Line item</i>	<i>IFRS as adopted by the Company US Dollars</i>	<i>Previous Irish GAAP US Dollars</i>	<i>Effect of transition US Dollars</i>
Combined Statement of Comprehensive Income – June 30, 2014	Net changes in fair value on financial assets at fair value through profit or loss	586,926,868	589,012,984	(2,086,116)
Combined Statement of Financial Position – Assets January 1, 2014	Transferable securities at fair value	11,099,713,432	11,073,603,628	26,109,804
Combined Statement of Financial Position – Assets December 31, 2014	Transferable securities at fair value	11,155,027,273	11,130,962,059	24,065,214

No significant classification changes have arisen on presenting the IFRS Statement of Financial Position as at December 31, 2014 and January 1, 2014, or on presenting the Statement of Comprehensive Income for the comparative period to June 30, 2014.

June 30, 2015

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## 1. Accounting Policies (Continued)

### IFRS 1 "First Time Adoption of International Financial Reporting Standards"

These financial statements, are the first set of financial statements the Company has prepared in accordance with IFRS. For the year ended December 31, 2014, the Company prepared its financial statements in accordance with Irish GAAP. Accordingly, the Company has prepared financial statements which comply with IFRS applicable for the year ending on or after December 31, 2014, together with the comparative period data as at and for the year ended January 1, 2014. In accordance with the requirements of paragraphs 38 and 39 of IFRS 1 - "First time adoption of International Financial Reporting Standards", the Directors have considered how the transition from Irish GAAP to IFRS has affected its financial position, financial performance and cash flows as discussed on the Transition to IFRS section above.

### IAS 1 "Presentation of Financial Statements"

The Company adopted amendments to IAS 1 "Presentation of Financial Statements". The amendments to IAS 1 introduce a grouping of items presented in other comprehensive income ("OCI"). Items that could be reclassified (or recycled) to profit or loss at a future point in time now have to be presented separately from items that will never be reclassified. The amendment has no impact on the presentation of the Company's financial statements, or on its financial position or performance, since no items have been classified as OCI.

### New standards, amendments and interpretations issued and effective for the financial year beginning January 1, 2015

#### IAS 24 "Related Party Disclosures"

IAS 24 "Related Party Disclosures" amendment adds an entity to the definition of key management personnel when that entity or any member of a group of which it is a part provides key management personnel services to the reporting entity or to the parent of the reporting entity and is effective for annual periods beginning on or after July 1, 2014. Amounts incurred by the Company / Fund for the provision of key management personnel services by a separate management entity shall be disclosed. The amendment will not have any impact on the Company's financial position or performance and does not require additional disclosures other than what is already detailed in Note 6 "Fees" and Note 7. "Related Party Transactions".

#### IFRS 1 "First-time Adoption of International Financial Reporting Standards"

IFRS 1 "First-time Adoption of International Financial Reporting Standards" amendment clarifies the meaning of 'each IFRS effective at the end of an entity's first IFRS reporting period' to mean that if a new IFRS is not yet mandatory but permits early application, that IFRS is permitted, but not required, to be applied in the entity's first IFRS financial statements. This amendment is effective for annual periods beginning on or after July 1, 2014. The amendment does not have any impact on the Company's financial position or performance and has not required additional disclosures.

#### IFRS 13 "Fair Value Measurement"

IFRS 13 "Fair Value Measurement" amendment clarifies that the portfolio exception allowed in IFRS 13 (an entity may account for assets and liabilities on a net basis if it is consistent with how market participants would price the net risk exposure at the measurement date) applies to all contracts within the scope of IAS 39 "Financial Instruments: Recognition and Measurement" or IFRS 9 "Financial Instruments", regardless of whether they meet the definitions of financial assets or financial liabilities as defined in IAS 32 "Financial Instruments: Presentation". This amendment is effective for annual periods beginning on or after July 1, 2014. The amendment does not have any impact on the Company's financial position or performance.

### New standards and interpretations not yet adopted

A number of new standards and amendments to standards are effective for annual periods beginning after January 1, 2015 and have not been applied in preparing these financial statements. The only new standard relevant to the Company is IFRS 9 Financial Instruments, which is discussed below. The Company does not plan to adopt IFRS 9 early.

June 30, 2015

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**1. Accounting Policies (Continued)**

**New standards and interpretations not yet adopted (Continued)**

**IFRS 9 “Financial Instruments”**

IFRS 9 “Financial Instruments” published in July 2014, will replace the existing guidance in IAS 39. It includes revised guidance on the classification and measurement of financial instruments, including a new expected credit loss model for calculating impairment on financial assets, and the new general hedge accounting requirements. It also carries forward the guidance on recognition and derecognition of financial instruments from IAS 39. IFRS 9 is effective for annual reporting periods beginning on or after January 1, 2018, with early adoption permitted. Based on the initial assessment, this standard is not expected to have a material impact on the Company.

**New standards, amendments and interpretations issued but not effective for the financial year beginning January 1, 2015 and not early adopted**

IFRS 7 “Financial Instruments: Disclosures” amendment was issued in September 2014 and will become effective for periods beginning on or after January 1, 2016. Disclosure requirements regarding the offsetting of financial assets and financial liabilities are not specifically required in condensed interim financial statements that are prepared in accordance with IAS 34 “Interim Financial Reporting” for all interim periods. However, the additional disclosure is given when its inclusion would be required in accordance with the general principles of IAS 34. This amendment is not expected to have any impact on the Company’s financial position or performance and will not result in extra disclosures.

IFRS 10 “Consolidated Financial Statements, IFRS 12 “Disclosures of Interests in Other Entities and IAS 27 “Separate Financial Statements” amendments were issued in September 2014 and will become effective for the periods beginning on or after January 1, 2016. The amendments clarify the following: exemption from preparing consolidated financial statements; a subsidiary providing services that relate to the parent’s investment activities; application of the equity method by a non-investment entity investor to an investment entity investee and disclosure requirements relating to an investment entity measuring all of its subsidiaries at fair value. These amendments are not expected to have any impact on the Company’s financial position or performance but may result in extra disclosures.

IFRS 14 “Regulatory Deferred Accounts” was issued in January 2014 and will become effective for the periods beginning on or after January 1, 2016. The new standard is not expected to have any impact on the Company’s financial position, performance or disclosures in its financial statements.

IFRS 15 “Revenue from Contracts with Customers” was issued in May 2014 and will become effective for periods beginning on or after January 1, 2017. The new standard is not expected to have any impact on the Company’s financial position, performance or disclosures in its financial statements.

IAS 1 “Presentation of Financial Statements” amendment was issued in December 2014 and will become effective for period beginning on or after January 1, 2016. The amendment introduces five narrow-focus improvements to the disclosure requirements that relate to materiality, order of the notes, subtotals, accounting policies and disaggregation. The amendment is not expected to have any impact on the Company’s financial position, performance but may result in a variation of disclosures in its financial statements.

IAS 34 “Interim Financial Reporting” amendment was issued in September 2014 and will become effective for periods beginning on or after January 1, 2016. The amendment clarifies the meaning of “elsewhere in the interim financial report” and states that information not included in the financial statements must be cross referenced from the interim financial statements to the location of this information within the interim financial report e.g. the Investment Manager Report. This amendment is not expected to have any impact on the Company’s financial position or performance and will not result in extra disclosures.

June 30, 2015

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**1. Accounting Policies (Continued)**

**Financial Instruments at fair value through profit or loss**

**a) Classification**

The Company classifies its investments in equity, debt securities and derivatives, as financial assets or financial liabilities at fair value through profit or loss. This category has two sub-categories: financial assets or financial liabilities held for trading; and those designated at fair value through profit or loss at inception.

*i. Financial assets and liabilities held for trading*

A financial asset or financial liability is classified as held for trading if it is acquired or incurred principally for the purpose of selling or repurchasing in the near term or if on initial recognition is part of a portfolio of identifiable financial investments that are managed together and for which there is evidence of a recent actual pattern of short-term profit taking. Derivatives are also categorised as held for trading.

*ii. Financial assets and liabilities designated at fair value through profit or loss at inception*

Financial assets and financial liabilities designated at fair value through profit or loss at inception are financial instruments that are not classified as held for trading but are managed, and their performance is evaluated, on a fair value basis in accordance with each Portfolio's documented investment strategy.

*ii. Financial assets and liabilities designated at fair value through profit or loss at inception (Continued)*

The Company's policy requires the Investment Manager and the Board of Directors to evaluate the information about these financial assets and liabilities on a fair value basis together with other related financial information.

**b) Recognition, derecognition and measurement**

Regular purchases and sales of investments are recognised on the trade date, the date on which the Company commits to purchase or sell the investment. Financial assets and financial liabilities at fair value through profit or loss are initially recognised at fair value.

The Portfolio's outstanding redeemable participating shares entitlements include a contractual obligation to distribute any net income and net realised capital gains annually in cash (at the request of the shareholder) and therefore the ongoing redemption feature is not the shares only contractual obligation. Consequently, the Portfolio's outstanding redeemable participating shares are classified as financial liabilities in accordance with the requirements of IAS 32 "Financial Instruments: Presentation". The Fund's obligations for net assets attributable to holders of redeemable units are presented at their redemption amounts.

Financial assets are derecognised when the rights to receive cash flows from the investments have expired or the Portfolio has transferred substantially all risks and rewards of ownership. Financial liabilities are derecognised when they are extinguished, that is, when the obligation specified in the contract is discharged, cancelled or expires. In respect of each instrument type classified as financial assets or financial liabilities at fair value through profit or loss, the movement in unrealised gains/(losses) since the prior year end and realised gains/(losses) are included in net changes in fair value on financial assets at fair value through profit or loss in the Statement of Comprehensive Income for each relevant Portfolio.

Subsequently to initial recognition, all financial assets and financial liabilities at fair value through profit or loss are measured at fair value. Gains and losses arising from changes in the fair value of the financial assets or financial liabilities at fair value through profit or loss category are presented in the Statement of Comprehensive Income within net changes in fair value on financial assets at fair value through profit or loss and are calculated on a weighted average cost basis. Interest on debt securities at fair value through profit or loss is recognised in the Statement of Comprehensive Income within interest income based on the effective interest rate.

June 30, 2015

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**1. Accounting Policies (Continued)**

**Financial Instruments at fair value through profit or loss (Continued)**

**b) Recognition, derecognition and measurement (Continued)**

See Note 3 for details of realised gains/(losses) and movement in unrealised gains/(losses) for the period ended June 30, 2015 and June 30, 2014.

**c) Fair value estimation**

IFRS 13 improves consistency and reduces complexity by providing a precise definition of fair value. On adoption of IFRS the Company changed its valuation inputs for listed financial assets and liabilities from bid prices to last traded prices.

If an asset or a liability measured at fair value has a bid price and an ask price, the standard required valuation to be based on a price within the bid-ask spread that is most representative of fair value and allows the use of last traded pricing or other pricing conventions that are used by market participants as a practical expedient for fair value measurement within a bid-ask spread. Financial assets and financial liabilities were valued using last traded prices as this has been deemed a practical expedient of fair value.

An active market is a market in which transactions for the asset or liability take place with sufficient frequency and volume to provide pricing information on an ongoing basis.

The fair value of financial instruments that are not traded in an active market (for example, over the counter derivatives) is determined by using valuation techniques. The Company uses a variety of methods and makes assumptions that are based on market conditions existing at each Statement of Financial Position date. Valuation techniques used include the use of comparable recent arm's length transactions, reference to the other instruments that are substantially the same, discounted cash flow analysis, pricing models and other valuation techniques commonly used by market participants making the maximum use of market inputs and relying as little as possible on entity specific inputs.

**Critical accounting estimates and assumptions**

The preparation of financial statements requires management to use judgment in applying its accounting policies and to make estimates and assumptions about the future. The following paragraphs discuss the most significant accounting judgements and estimates that the Portfolios have made in preparing the financial statements:

*i. Fair value measurement of derivatives and securities not quoted in active market*

The Portfolio's hold financial instruments that are not quoted in active markets, including derivatives. Fair value of such instruments are determined using valuation techniques and may be determined using reputable pricing sources (such as pricing agencies) or indicative prices from market makers. Broker quotes as obtained from the pricing sources may be indicative and not executable or binding. Where no market data is available, the Portfolio's may value positions using its own models, which are usually based on valuation methods and techniques generally recognized as standard within the industry. The models used to determine fair values are validated and periodically reviewed by experienced personnel of the Manager, independent of the party that created them.

Models use observable data, to the extent practicable. However, areas such as credit risk (both own and counterparty) volatilities and correlations require the Manager to make estimates. Changes in assumptions about these factors could affect the reported fair values of financial instruments. The Portfolio's considers observable data to be market data that is readily available, regularly distributed and updated, reliable and verifiable, not proprietary, and provided by independent sources that are actively involved in the relevant market. Refer to Note 1 b) recognition, derecognition and measurement for further information about the fair value measurement of the Portfolio's financial instruments.

June 30, 2015

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## 1. Accounting Policies (Continued)

### Critical accounting estimates and assumptions (Continued)

#### ii. Classification and measurement of investments and application of the fair value option

In classifying and measuring financial instruments held by each Portfolio, the Manager is required to make significant judgements about whether or not the business of each Portfolio is to invest on a total return basis for the purpose of applying the fair value option for financial assets under IAS 39 "Financial Instruments – Recognition and Measurement". The most significant judgment made include the determination that certain investments are held-for-trading and that the fair value option can be applied to those which are not.

### Income

#### i. Interest Income

Interest Income is recognised as income of each Portfolio and is calculated for all debt instruments using the effective interest method. The effective interest method is a method of calculating the amortised cost of a financial asset or liability and of allocating the interest income or expense over the relevant period.

#### ii. Dividend Income

Dividend Income arising on the underlying equity investments of a Portfolio is recognised as income of that Portfolio on the ex-dividend date. Income is shown gross of any non-recoverable withholding taxes which are disclosed separately in the Statement of Comprehensive Income.

### Expenses

Each Portfolio pays all of its expenses and such proportion of the Company's expenses as is allocated to that Portfolio, other than those expressly assumed by the Investment Manager. The costs and gains/(losses) of Share Class hedging transactions will be attributable to the relevant Share Class. To the extent that expenses are attributable to a specific Share Class of a Portfolio, that Share Class bears such expenses. All expenses are accrued on a daily basis.

### Capital Gains Tax

The Fund currently incurs withholding taxes imposed by certain countries on investment income and capital gains. Such income or gains are recorded gross of withholding taxes in the Statement of Comprehensive Income. Withholding taxes and capital gains taxes are shown as separate items in the Statement of Comprehensive Income.

### Distribution Policy

The dividend arrangements relating to each Portfolio will be decided by the Directors at the time of the creation of the relevant Portfolio. Dividends on the Distributing Shares of the Equity Portfolios will generally be declared and paid annually. Dividends on the Distributing Shares of the Fixed Income Portfolios and the Multi-Asset Portfolios will generally be declared and paid quarterly on or about the last Business Day of the relevant quarter. Any distributions for the year will be recorded in the Statement of Comprehensive Income.

### Redeemable Participating Shares

Redeemable participating shares are redeemable at the shareholder's option and are classified as financial liabilities. The redeemable shares can be repurchased by the Company at any time for cash equal to a proportionate share of the Company's net asset value. The redeemable share is carried at the redemption amount that is payable at the Statement of Financial Position date if a shareholder exercised his or her right to have the Company repurchase his or her share. In accordance with the Prospectus, for the relevant Portfolios, the Company is contractually obliged to redeem shares at dealing prices and the liability to redeemable participating shareholders has been adjusted to reflect this. Monetary value share transactions during the year are recognised in the Statement of Changes in Net Assets Attributable to Holders of Redeemable Participating Shares of the relevant Portfolio.

June 30, 2015

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## 1. Accounting Policies (Continued)

### Transaction Costs

Transaction costs are incremental costs that are directly attributable to the acquisition, issue or disposal of a financial asset or financial liability. An incremental cost is one that would not have been incurred if the entity had not acquired, issued or disposed of the financial instrument. When a financial asset or liability is recognised initially, an entity shall measure it at its fair value through profit or loss with transaction costs for such instruments being recognised directly in the Statement of Comprehensive Income.

Transaction costs charged by the Custodian on the settlement of purchases and sales of investments are included as part of Custodian fees in operating expenses in the Statement of Comprehensive Income for each Portfolio.

Brokerage charges, taxes and linked charges on purchases and sales of equities, collective investment schemes, open futures contracts and options are included in net gain/(loss) on investment activities at fair value through profit or loss in the Statement of Comprehensive Income for each Portfolio.

Transaction costs on the purchase and sale of bonds, open forward foreign currency exchange contracts, bond forwards, swaps and credit linked notes are included in the purchase and sale price of the investment. These costs cannot be practically or reliably gathered as they are embedded in the cost of the investment and cannot be separately verified or disclosed.

### Foreign Currency

In accordance with IAS 21, items included in each individual Portfolio are measured using the currency of the primary economic environment in which it operates (functional currency). The combined financial statements of the Company are presented in US Dollars. With the exception of the Emerging Markets Equity Portfolio (see below), individual Portfolios that are invested predominantly in US securities or US denominated securities have adopted the US Dollar (USD) as the functional currency.

The Emerging Markets Equity Portfolio invests globally with no particular bias towards country of investment. As such when launching this Portfolio, the Company took a view that the base currency should reflect the primary target market at launch. This target market was United Kingdom pension funds. As such it has adopted Pound Sterling (GBP) as its functional currency. The Sterling Core Bond Plus Portfolio primarily invests in GBP denominated securities and as such it has adopted GBP as its functional currency and the Strategic European Equity Portfolio primarily invests in European securities and as such it has adopted Euro (EUR) as its functional currency. Transactions in other currencies have been translated to the functional currency at the rate of exchange ruling at the time of the transaction. Assets and liabilities have been translated at the rate of exchange ruling at the period end. Resulting profits or losses are dealt with in the Statement of Comprehensive Income.

### Collective Investment Schemes

Investments in Collective Investment Schemes ("CIS") are valued by utilising the valuations of the underlying CIS (its published Net Asset Value ("NAV")) to determine the fair value of the relevant Portfolio's interest.

### Forward and Spot Foreign Exchange Contracts

The unrealised appreciation or depreciation on open forward foreign exchange contracts and open spot foreign exchange contracts is calculated by reference to the difference between the contracted rate and the forward rate to close out the contract as at the year end. Gains and losses are included in the Statement of Comprehensive Income.

June 30, 2015

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## 1. Accounting Policies (Continued)

### Forward and Spot Foreign Exchange Contracts (Continued)

For foreign security hedging, realised and unrealised gains and losses are allocated at Portfolio level. For hedges relating to Hedged Share Classes, the realised and unrealised gains and losses are allocated solely to the relevant Hedged Share Classes. Details of Hedged Share Classes are provided in the Investment Manager's Report for each Portfolio. While the Company will attempt to hedge against currency exposure in the Hedged Classes, there can be no guarantee that the value of the Hedged Classes will not be affected by the value of the Hedged Share Class currency relative to the Functional Currency of the Portfolio or to the currency allocations within the Portfolio.

### Bond Forwards

Bond Forwards are financial instruments that are based on an underlying sovereign bond of a particular government. The Portfolio utilises these instruments to hedge against and benefit from price movements of the underlying sovereign bond. The Portfolio engages in both normal purchases and sales as well as in short-sales and cover-buys of these instruments. All risks associated with traditional short-selling also apply to short-sales of these instruments.

These are used in the same manner as interest futures in markets where futures contracts are not available or lack suitable liquidity. Bond forwards have the same duration risk as the bond as it is simply a forward settlement of a purchase or sale. In addition, there is counterparty risk associated with these instruments.

The bond forwards are traded with coupon payments of the underlying bond with a specified settlement date in the future. Typically bond forwards never "settle" and are closed off prior to their settlement by an equal and opposite trade of the same bond forward instrument. The Portfolio records the difference between market value and cost of each of the bond forward positions as an unrealised gain or loss in the Net Asset Value determination of the Portfolio.

Since bond forwards are bought and sold with coupon payments, the Portfolio records the interest bought and interest sold on these trades as Interest Receivable and Interest Payable on the assets and liabilities of the Portfolio. However, since these positions are closed off prior to settlement the Portfolio does not accrue any interest income (on purchases) or interest expense (on short-sales) on these instruments. The Portfolio benefits or suffers solely based on the gains or losses realised due to the difference in purchase and sale prices and the associated currency gains or losses on these transactions. The currency gains or losses associated to the interest bought or sold are recorded in Income in the Statement of Comprehensive Income. All other gains and losses associated with the transaction are recorded in the Statement of Comprehensive Income as part of net changes in fair value on financial assets at fair value through profit or loss.

### Repurchase Agreements

The Company enters into repurchase agreements for the purpose of efficient portfolio management. There are no material revenues arising from the use of repurchase agreements and transaction costs are embedded in the price of the investments and are not separately identifiable. Repurchase agreements are collateralised by an individual security, details of which are disclosed as a footnote to the relevant Schedule of Investments. Securities purchased under agreements to resell are valued at fair value and adjusted for any movements in foreign exchange rates. Interest rates vary for each repurchase agreement and are set at the initiation of the agreement. It is the Company's policy to take custody of securities purchased under repurchase agreements and to value the securities on a daily basis to protect the Company in the event the securities are not repurchased by the counterparty. The Company will generally obtain additional collateral if the market value of the underlying securities is less than the face value of the repurchase agreements plus any accrued interest. In the event of default on the obligation to repurchase, the Company has the right to liquidate the collateral and apply the proceeds in satisfaction of the obligation. In the event of default or bankruptcy by the counter-party to the agreement, realisation and/or retention of the collateral or proceeds may be subject to legal proceedings.



June 30, 2015

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## 1. Accounting Policies (Continued)

### Futures Contracts

For open futures contracts, changes in the value of the contract are recognised as unrealised gains or losses by "marking-to-market" the value of the contract at the Statement of Financial Position date. When the contract is closed, the difference between the proceeds from (or fair value of) the closing transactions and the original transaction is recorded as a realised gain or loss.

### Options

The premium on purchased put options exercised is subtracted from the proceeds of the sale of the underlying security or foreign currency in determining the realised gain or loss. The premium on purchased call options exercised is included in determining initial fair value of the securities or foreign currency purchased. Premiums paid from the purchase of options which expire unexercised are treated as realised losses.

The premium on written call options exercised is added to the proceeds from the sale of the underlying security or foreign currency in determining the realised gain or loss. The premium on written put options exercised is included in determining initial fair value of securities or foreign currencies purchased. Premiums received from written options which expire unexercised are treated as realised gains.

### Swaptions

Swaptions are options (see above) that grant the right, with no obligation, to enter into an underlying swap (see below) on pre-agreed terms. When a swaption is exercised, the treatment of the premium is determined by the type of swaption. For purchased put and written call swaptions, the premium is included with the proceeds from the sale of the underlying swap in determining the realised gain or loss. For purchased call and written put swaptions, the premium is included in determining the initial fair value of the swap purchased. Premiums paid/received from the purchase/sale of swaptions which expire unexercised are treated as realised losses and gains respectively.

### Interest Rate Swaps, Credit Default Swaps and Total Return Swaps

The fair values of interest rate swaps are calculated using standard net present value methodologies whereby all future cash flows of the interest rate swaps are discounted to their present value using the appropriate interest rate. The fair value calculations are completed daily and provided to the Administrator by a pre-approved independent valuation agent.

Credit default swaps involve, to varying degrees, elements of credit and counterparty risk in excess of the amount recognised in the Statement of Financial Position. Valuation of the credit default swap is an estimate of a credit default event happening at a particular point in time. Notional principal amounts are used to express the extent of involvement in these transactions, but the amounts potentially subject to credit risk are much smaller.

The fair values of credit default swaps are calculated using standard net present value methodologies whereby all future cashflows of the fixed side of the swap are discounted to their present value using the appropriate interest rate and whereby all future cashflows of the default side of the swap are discounted to their present value based on the cost of default to the default payer. This cost is determined by the recovery rate, notional amount of the contract, and default probability among other factors. The fair value calculations are completed daily and provided to the Administrator by a pre-approved independent valuation agent.

A total return swap is an agreement in which one party makes payments based on a set rate, either fixed or variable, while the other party makes payments based on the return of an underlying asset, which includes both the income it generates and any capital gains. In total return swaps, the underlying asset, referred to as the reference asset, is usually a stock or fixed income index. This is owned by the party receiving the set rate payment. Total return swaps allow the party receiving the total return to gain exposure and benefit from a reference asset without actually having to own it.

June 30, 2015

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## 1. Accounting Policies (Continued)

### Interest Rate Swaps, Credit Default Swaps and Total Return Swaps (Continued)

The fair value of the swap is reported as an asset or liability as appropriate on the Statement of Financial Position of the Portfolio and movements in the fair value are recorded in the Statement of Comprehensive Income as part of net changes in fair value on financial assets at fair value through profit or loss. The net amounts of interest payments and receipts on swaps are included in interest income in the Statement of Comprehensive Income and in interest receivable or payable on the Statement of Financial Position.

### Warrants

Warrants are used to gain exposure to emerging market and other equities where custody, liquidity, or other issues make ownership of local shares sub-optimal. The warrants are expected to have similar market risk characteristics as the underlying equity security. In addition, these instruments have issuer (counterparty) risk to the issuer of the warrant and may have different liquidity risks as deemed appropriate by the portfolio manager. The valuation of the warrants depends on the level of trading. If the warrants are actively traded in the market then the market price is used. If the warrants are not actively traded in the market then either the intrinsic value of the warrant based on underlying equity price and warrant strike price or modified black scholes derived value, adjusted for liquidity/other risks deemed appropriate are used.

### TBA Purchase Commitments

Certain Portfolios may enter into To Be Announced ("TBA") purchase commitments to purchase securities for a fixed unit price at a future date beyond customary settlement time. Although the unit price has been established, the principal value has not been finalised.

The Portfolio may hold and maintain until settlement date, cash or high-grade debt obligations in an amount sufficient to meet the purchase price, or the Portfolios may enter into offsetting contracts for the forward sale of other securities they own.

Income on the securities will not be earned until settlement date. TBA purchase commitments may be considered securities in themselves, and involve a risk of loss if the value of the security to be purchased declines prior to settlement date, the risk of which is in addition to the risk of decline in the value of a Portfolio's other assets.

Unsettled TBA purchase commitments are valued at the current market value of the underlying securities, according to the procedures described under "Valuation of Investments" above.

Although the Portfolios may enter into TBA purchase commitments with the intention of acquiring securities for their portfolios or for delivery pursuant to options contracts they have entered into, the Portfolios may dispose of a commitment prior to settlement if the Investment Manager deems it appropriate to do so.

### TBA Sales Commitments

Certain Portfolios may enter into TBA sale commitments to hedge their portfolio positions or to sell mortgage backed securities they own under delayed delivery arrangements. Proceeds of TBA sale commitments are not received until the contractual settlement date.

### Bank Loan Participations

Consistent with permitted investment policies of the Portfolios, certain Portfolios may invest in direct debt instruments which are interests in amounts owed by corporate, governmental, or other borrowers to lenders or lending syndicates. A Portfolio's investments in loans may be in the form of participations in loans or assignments of all or a portion of loans from third parties. A loan is often administered by a bank or other financial institution (the "lender") that acts as agent for all holders. The agent administers the terms of the loan, as specified in the loan agreement. When investing in a loan participation, a Portfolio has the right to receive payments of principal, interest and any fees to which it is entitled only from the lender selling the loan agreement and only upon receipt by the lender of payments from the borrower. A Portfolio generally has no right to enforce compliance with the terms of the loan agreement with the borrower. As a result, a Portfolio may be subject to the credit risk of both the borrower and the lender that is selling the loan agreement. However when a Portfolio purchases assignments from lenders it acquires direct rights against the borrower of the loan.

June 30, 2015

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## 1. Accounting Policies (Continued)

### Cash at Bank and Bank Overdraft

Cash at bank and bank overdraft include cash in hand and bank overdrafts. All amounts are subject to insignificant changes in fair value. All cash holdings are held with State Street Bank and Trust Company with the exception of cash collateral for open financial derivative instruments. Details of collateral counterparties are located at the end of each Schedule of Investments for the relevant Portfolios.

### Collateral

Cash received as collateral is recorded as an asset on the Statement of Financial Position and is valued at its fair value. A related liability to repay the collateral is recorded as a liability on the Statement of Financial Position and is also valued at its fair value.

A Portfolio's assets may be deposited by or on behalf of the Portfolio for collateral purposes with brokers, for options and futures contracts, and counterparties, in respect of over the counter financial derivative instruments and TBA positions, held on the Portfolio. Such assets remain in the ownership of the relevant Portfolio and are recorded as an asset on the Statement of Financial Position. Cash pledged by the Portfolios as collateral is recognised on the Statement of Financial Position as "Cash held with brokers for open futures contracts", "Cash collateral held for option contracts", "Cash collateral held for TBA", "Cash collateral held for swap contracts" and "Cash collateral held for repurchase agreements".

Broker and counterparty cash received as collateral for financial derivative instruments transactions is recorded as an asset on the Statement of Financial Position as "Broker cash held as collateral for swap contracts" and "Broker cash held as collateral for repurchase agreements" and a related liability to repay the collateral is disclosed within creditors less than one year as "Broker cash due to counterparties for swap contracts" and "Broker cash due to counterparties for repurchase agreements".

### Anti-Dilution Levy

Participating shareholders may be required to pay an anti-dilution levy to be determined from time to time by the manager, on the market value of the relevant subscription and redemption amounts. The anti-dilution levy is paid to the Portfolio and is used to defray the cost related to the associated purchase or sale of securities within the Portfolio as a result of shareholder transactions. Anti-Dilution Levies are included in the Statement of Changes in Net Assets Attributable to Holders of Redeemable Participating Shares, being added to the proceeds from redeemable participating shares issued and cost of redeemable participating shares redeemed. With effect from January 20, 2015 the application of an anti-dilution levy ceased.

### Swing Pricing Procedure

Portfolios may suffer dilution of the Net Asset Value per Share due to investors buying or selling shares at a price that does not take into account dealing and other costs arising when the Investment Manager makes or sells investments to accommodate cash inflows or outflows. To counteract this, a partial swing pricing mechanism has been adopted to protect shareholders' interests. If on any Valuation Date, the aggregate net transactions in shares for a Portfolio exceeds a pre-determined threshold, as determined by the Company from time to time, the Net Asset Value may be adjusted upwards or downwards to reflect net inflows and net outflows respectively. The extent of the price adjustment will be set by the Company to reflect dealing and other costs. Any performance fee payable will be calculated on the basis of the unswung Net Asset Value. Any adjustments to net flows are included in the Statement of Changes in Net Assets Attributable to Holders of Redeemable Participating Shares, being added to the proceeds from redeemable participating shares issued and deducted from the cost of redeemable participating shares redeemed.

## Notes to the Financial Statements (Continued)

June 30, 2015

**2. Foreign Currency Exchange Rates**

The Administrator used the following average exchange rates to translate the foreign currency amounts in the combined statements for the Statement of Comprehensive Income and the Statement of Changes in Net Assets Attributable to Holders of Redeemable Participating Shares into US Dollars:

	June 30, 2015	December 31, 2014	June 30, 2014
EUR	0.9018	0.7584	0.7293
GBP	0.6547	0.6079	0.5964

For the purpose of combining the financial statements of each Portfolio to arrive at total figures for the period ended June 30, 2015, the amounts in the financial statements have been translated to USD at the exchange rate ruling at June 30, 2015 for the Statement of Financial Position and at the average rate for the period for the Statement of Comprehensive Income and the Statement of Changes in Net Assets Attributable to Holders of Redeemable Participating Shares. The same approach was adopted for the year ended December 31, 2014 and period ended June 30, 2014. This method of translation has no effect on the Net Asset Value per share attributable to the individual Portfolios. The foreign currency translation adjustment of USD (43,666,217) (June 30, 2014 USD 20,523,350) included in the Statement of Changes in Net Assets Attributable to Holders of Redeemable Participating Shares is due to the movement in exchange rates between January 1, 2015 and June 30, 2015 and to the difference between the average and June 30, 2015 exchange rates used in combining the financial statements. This is a notional gain or loss which has no impact on the Net Asset Value of the Portfolios.

The exchange rates used in preparing the financial statements are detailed in the Appendix on pages 412 to 413.

**3. Net changes in fair value on financial assets at fair value through profit or loss**

The net changes in fair value on financial assets at fair value through profit or loss for the period ended June 30, 2015 are as follows:

	Global Bond \$	Global Health Care Equity \$	US Capital Appreciation Equity \$	Emerging Markets Equity £	Opportunistic Themes \$
<b>Realised Gains/(Losses)</b>					
Investments	(10,131,697)	51,116,910	9,444,282	5,765,317	987,941
Futures contracts	878,937	-	-	-	(9,179)
Foreign currency exchange	11,774,560	(201,235)	2,404	(39,073)	497,294
	<u>2,521,800</u>	<u>50,915,675</u>	<u>9,446,686</u>	<u>5,726,244</u>	<u>1,476,056</u>
<b>Movement in Unrealised Gains/(Losses)</b>					
Investments	(46,953,228)	73,899,608	(539,367)	(1,923,003)	447,432
Futures contracts	(582,176)	-	-	-	39,959
Foreign currency exchange	(1,071,571)	(34,413)	(124)	(4,280)	(98,444)
	<u>(48,606,975)</u>	<u>73,865,195</u>	<u>(539,491)</u>	<u>(1,927,283)</u>	<u>388,947</u>
<b>Net Gains/(Losses) on Investment Activities</b>	<u>(46,085,175)</u>	<u>124,780,870</u>	<u>8,907,195</u>	<u>3,798,961</u>	<u>1,865,003</u>

## Notes to the Financial Statements (Continued)

June 30, 2015

## 3. Net changes in fair value on financial assets at fair value through profit or loss

	US\$ Core High Yield Bond \$	Opportunistic Emerging Markets Debt \$	Sterling Core Bond Plus £	Emerging Local Debt \$	US Quality Equity \$
<b>Realised Gains/(Losses)</b>					
Investments	(1,018,729)	(44,931,682)	8,462,299	(147,630,647)	2,470,612
Futures contracts	-	2,368,352	94,483	1,970,733	-
Foreign currency exchange	(2,456,888)	(63,611,190)	1,235,963	4,680,937	(115)
	<b>(3,475,617)</b>	<b>(106,174,520)</b>	<b>9,792,745</b>	<b>(140,978,977)</b>	<b>2,470,497</b>
<b>Movement in Unrealised Gains/(Losses)</b>					
Investments	(1,957,499)	2,235,218	(12,615,711)	(31,164,929)	(3,008,119)
Futures contracts	-	761,881	18,261	2,776,982	-
Foreign currency exchange	119,213	8,319,486	(295,551)	3,423,067	(23)
	<b>(1,838,286)</b>	<b>11,316,585</b>	<b>(12,893,001)</b>	<b>(24,964,880)</b>	<b>(3,008,142)</b>
<b>Net Gains/(Losses) on Investment Activities</b>	<b>(5,313,903)</b>	<b>(94,857,935)</b>	<b>(3,100,256)</b>	<b>(165,943,857)</b>	<b>(537,645)</b>
	Emerging Markets Local Equity \$	Strategic European Equity €	Emerging and Sovereign Opportunities \$	Global Credit Plus \$	Global High Yield Bond \$
<b>Realised Gains/(Losses)</b>					
Investments	(8,716,484)	22,951,353	(50,077)	(18,840,145)	(3,152,394)
Futures contracts	-	-	117,015	6,252,152	-
Foreign currency exchange	(20,382,412)	8,116,103	556,796	75,599,646	(3,263,514)
	<b>(29,098,896)</b>	<b>31,067,456</b>	<b>623,734</b>	<b>63,011,653</b>	<b>(6,415,908)</b>
<b>Movement in Unrealised Gains/(Losses)</b>					
Investments	16,322,708	33,483,262	(140,235)	(82,561,490)	90,827
Futures contracts	-	-	30,119	(9,069,960)	-
Foreign currency exchange	2,065,682	(541,528)	(882,667)	279,998	697,319
	<b>18,388,390</b>	<b>32,941,734</b>	<b>(992,783)</b>	<b>(91,351,452)</b>	<b>788,146</b>
<b>Net Gains/(Losses) on Investment Activities</b>	<b>(10,710,506)</b>	<b>64,009,190</b>	<b>(369,049)</b>	<b>(28,339,799)</b>	<b>(5,627,762)</b>

Notes to the Financial Statements (Continued)

June 30, 2015

3. Net changes in fair value on financial assets at fair value through profit or loss (Continued)

	<i>Multi-Asset Absolute Return</i> \$	<i>Enduring Assets</i> \$	<i>Emerging Markets Opportunities</i> \$	<i>Asia ex Japan Equity</i> \$	<i>World Bond</i> \$
<b>Realised Gains/(Losses)</b>					
Investments	(1,377,493)	3,099,669	674,676	(2,333,759)	(973,986)
Futures contracts	(457,751)	-	-	-	102,189
Foreign currency exchange	677,294	85,584	(48,966)	(97,740)	(301,660)
	<u>(1,157,950)</u>	<u>3,185,253</u>	<u>625,710</u>	<u>(2,431,499)</u>	<u>(1,173,457)</u>
<b>Movement in Unrealised Gains/(Losses)</b>					
Investments	1,415,521	(8,312,173)	4,026,767	1,114,903	(340,716)
Futures contracts	(42,394)	-	-	-	(9,416)
Foreign currency exchange	(213,966)	38,484	(1,028)	1,306	(699,939)
	<u>1,159,161</u>	<u>(8,273,689)</u>	<u>4,025,739</u>	<u>1,116,209</u>	<u>(1,050,071)</u>
<b>Net Gains/(Losses) on Investment Activities</b>	<u>1,211</u>	<u>(5,088,436)</u>	<u>4,651,449</u>	<u>(1,315,290)</u>	<u>(2,223,528)</u>
	<i>Global Credit Buy and Maintain</i> \$	<i>Durable Companies</i> \$	<i>Combined</i> \$		
<b>Realised Gains/(Losses)</b>					
Investments	(2,987,616)	(27,044)	(127,197,110)		
Futures contracts	(1,930,841)	12,526	9,448,439		
Foreign currency exchange	14,156,465	-	28,495,102		
	<u>9,238,008</u>	<u>(14,518)</u>	<u>(89,253,568)</u>		
<b>Movement in Unrealised Gains/(Losses)</b>					
Investments	(4,380,194)	536,913	(64,344,423)		
Futures contracts	397,279	-	(5,669,835)		
Foreign currency exchange	(941,694)	1,832	9,944,088		
	<u>(4,924,609)</u>	<u>538,745</u>	<u>(60,070,171)</u>		
<b>Net Gains/(Losses) on Investment Activities</b>	<u>4,313,399</u>	<u>524,227</u>	<u>(149,323,739)</u>		

## Notes to the Financial Statements (Continued)

June 30, 2015

## 3. Net changes in fair value on financial assets at fair value through profit or loss (Continued)

The net changes in fair value on financial assets at fair value through profit or loss for the period ended June 30, 2014 are as follows:

	Global Bond \$	Global Health Care Equity \$	US Capital Appreciation Equity \$	Emerging Markets Equity £	Opportunistic Themes \$
<b>Realised Gains/(Losses)</b>					
Investments	4,980,684	52,302,849	11,896,243	(14,147,240)	285,853
Futures contracts	(4,195,499)	-	-	-	27,149
Foreign currency exchange	22,500,077	(109)	(2,546)	1,172,142	9,244
	<u>23,285,262</u>	<u>52,302,740</u>	<u>11,893,697</u>	<u>(12,975,098)</u>	<u>322,246</u>
<b>Movement in Unrealised Gains/(Losses)</b>					
Investments	37,994,307	8,239,403	(1,824,890)	10,955,547	1,144,738
Futures contracts	(2,076,203)	-	-	-	(38,734)
Foreign currency exchange	(6,691,374)	(141,511)	(90)	(7,243)	(91,244)
	<u>29,226,730</u>	<u>8,097,892</u>	<u>(1,824,980)</u>	<u>10,948,304</u>	<u>1,014,760</u>
<b>Net Gains/(Losses) on Investment Activities</b>	<u>52,511,992</u>	<u>60,400,632</u>	<u>10,068,717</u>	<u>(2,026,794)</u>	<u>1,337,006</u>
	Global Credit 2014 \$	US\$ Core High Yield Bond \$	Opportunistic Emerging Markets Debt \$	Sterling Core Bond Plus £	Emerging Local Debt \$
<b>Realised Gains/(Losses)</b>					
Investments	7,477,502	4,609,788	(1,736,432)	2,148,727	(66,104,254)
Futures contracts	354,059	-	(2,852,981)	(275,263)	509,156
Foreign currency exchange	8,987,061	(324,352)	(6,680,551)	511,521	11,213,174
	<u>16,818,622</u>	<u>4,285,436</u>	<u>(11,269,964)</u>	<u>2,384,985</u>	<u>(54,381,924)</u>
<b>Movement in Unrealised Gains/(Losses)</b>					
Investments	(9,551,973)	6,342,850	147,326,834	1,004,366	91,294,952
Futures contracts	(1,210,362)	-	59,381	(429,605)	(119,531)
Foreign currency exchange	(1,900,332)	(247)	198,334	845,976	5,868,279
	<u>(12,662,667)</u>	<u>6,342,603</u>	<u>147,584,549</u>	<u>1,420,737</u>	<u>97,043,700</u>
<b>Net Gains/(Losses) on Investment Activities</b>	<u>4,155,955</u>	<u>10,628,039</u>	<u>136,314,585</u>	<u>3,805,722</u>	<u>42,661,776</u>

## Notes to the Financial Statements (Continued)

June 30, 2015

**3. Net changes in fair value on financial assets at fair value through profit or loss (Continued)**

	<i>US Quality Equity \$</i>	<i>Emerging Markets Local Equity \$</i>	<i>Strategic European Equity €</i>	<i>Emerging and Sovereign Opportunities \$</i>	<i>Global Credit Plus \$</i>
<b>Realised Gains/(Losses)</b>					
Investments	8,209,448	12,815,403	27,644,612	2,225,672	26,627,356
Futures contracts	-	-	-	(729,735)	(9,101,899)
Foreign currency exchange	(133)	(1,768,605)	444,288	(59,731)	81,409,035
	<u>8,209,315</u>	<u>11,046,798</u>	<u>28,088,900</u>	<u>1,436,206</u>	<u>98,934,492</u>
<b>Movement in Unrealised Gains/(Losses)</b>					
Investments	(4,185,444)	22,994,260	(12,593,871)	56,109	72,214,507
Futures contracts	-	-	-	(196,531)	(4,503,812)
Foreign currency exchange	30	592,375	(343,591)	823,509	(19,935,111)
	<u>(4,185,414)</u>	<u>23,586,635</u>	<u>(12,937,462)</u>	<u>683,087</u>	<u>47,775,584</u>
<b>Net Gains/(Losses) on Investment Activities</b>	<u>4,023,901</u>	<u>34,633,433</u>	<u>15,151,438</u>	<u>2,119,293</u>	<u>146,710,076</u>
	<i>Global High Yield Bond \$</i>	<i>Multi-Asset Absolute Return \$</i>	<i>Enduring Assets \$</i>	<i>Emerging Markets Opportunities \$</i>	<i>Asia ex Japan Equity \$</i>
<b>Realised Gains/(Losses)</b>					
Investments	4,208,001	1,866,798	1,193,121	3,903,632	(64,791)
Futures contracts	-	743,902	-	-	-
Foreign currency exchange	17,904,039	1,197,672	1,122,965	2,009	(20,997)
	<u>22,112,040</u>	<u>3,808,372</u>	<u>2,316,086</u>	<u>3,905,641</u>	<u>(85,788)</u>
<b>Movement in Unrealised Gains/(Losses)</b>					
Investments	6,349,582	(1,248,669)	15,990,951	7,158,437	797,413
Futures contracts	-	(142,736)	-	-	-
Foreign currency exchange	(5,244,248)	(337,054)	(125,793)	(4,167)	(8,862)
	<u>1,105,334</u>	<u>(1,728,459)</u>	<u>15,865,158</u>	<u>7,154,270</u>	<u>788,551</u>
<b>Net Gains/(Losses) on Investment Activities</b>	<u>23,217,374</u>	<u>2,079,913</u>	<u>18,181,244</u>	<u>11,059,911</u>	<u>702,763</u>
	<i>World Bond \$</i>	<i>Global Credit Buy and Maintain \$</i>	<i>Combined \$</i>		
<b>Realised Gains/(Losses)</b>					
Investments	14,520	196,623	92,696,721		
Futures contracts	(61,867)	(1,641)	(15,770,915)		
Foreign currency exchange	784,682	(344,239)	139,361,077		
	<u>737,335</u>	<u>(149,257)</u>	<u>216,286,883</u>		
<b>Movement in Unrealised Gains/(Losses)</b>					
Investments	269,016	647,247	404,794,547		
Futures contracts	(10,238)	(483,230)	(9,442,354)		
Foreign currency exchange	85,040	1,265,027	(24,712,208)		
	<u>343,818</u>	<u>1,429,044</u>	<u>370,639,985</u>		
<b>Net Gains/(Losses) on Investment Activities</b>	<u>1,081,153</u>	<u>1,279,787</u>	<u>586,926,868</u>		



June 30, 2015

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#### 4. Redeemable Participating Shares

##### *Authorised*

The authorised share capital of the Company is EUR 38,092 comprised of 30,000 subscriber shares of EUR 1.269738 each and 500,000,000,000 redeemable participating shares of no par value initially designated as unclassified shares. The unclassified shares are available for issue as shares.

The Subscriber Shares are partly paid-up to the value of EUR 9,523 and as they do not form part of the Participating Shares of the Portfolios, they do not form part of the Net Asset Value of the Portfolios.

They are thus disclosed in the financial statements by way of this note only. In the opinion of the Directors, this disclosure reflects the nature of the Company's investment business.

##### *Share Rights*

Subscriber shares do not entitle the holders to any dividend and, on a winding up, entitle the holders to receive the amount paid-up thereon but not otherwise to participate in the assets of the Company. At a general meeting, on both a show of hands and on a poll, the holder or holders of the subscriber shares shall only have one vote in respect of all subscriber shares.

The number of Subscriber Shares in issue as at June 30, 2015 was 30,000 (December 31, 2014: 30,000) (June 30, 2014: 30,000).

Unclassified shares ("Shares") are entitled to such dividends as the Directors may from time to time declare and in the event of a winding up or dissolution of the Company, have the entitlements referred to in the Company's Prospectus. At a general meeting, for both a show of hands and on a poll, every holder of Shares who is present in person or by proxy shall have one vote in respect of each whole Share held by him. Shares are issued as redeemable participating shares. The issued redeemable participating share capital is at all times equal to the net asset value of the Company. The net asset value attributable to holders of redeemable participating shares of the individual Portfolios are at all times equal to the Net Asset Value ("NAV") of the respective Portfolio. Redeemable participating shares are redeemable at the shareholder's option and are classified as financial liabilities.

##### *Redeemable Participating Shares*

In accordance with the provisions of the Prospectus, investments listed on a recognised stock exchange or traded on any other regulated market are valued at the last traded price available to the Company at the relevant Valuation Point for the purpose of determining the NAV per share for subscriptions and redemptions and for various fee calculations.

All redeemable shares issued by the Company provide shareholders with the right to require redemption for cash at the value proportionate to the investor's share in the Portfolio's net assets at the redemption date. In accordance with IAS 39 such instruments give rise to a financial liability for the present value of the redemption amount that would be payable at the Statement of Financial Position date if the shareholders exercised their rights to put the shares back to the Company. Consequently, the differences described above adjust the carrying amount of the Net Assets Attributable to Holders of Redeemable Participating Shares and the movement in the adjustment from year to year is recognised in the Statement of Comprehensive Income.

The movement in the number of redeemable participating shares in the period ended June 30, 2015, year ended December 31, 2014 and the period ended June 30, 2014 are detailed in the Appendix on pages 414 to 420.

## Notes to the Financial Statements (Continued)

June 30, 2015

**5. Anti-Dilution Levy and Swing Pricing****(a) Anti-Dilution Levy**

During the period ended June 30, 2015, transacting shareholders of the Credit Plus Portfolio paid anti-dilution levies on shares issued and redeemed of USD 1,044 (June 30, 2014: USD 446,943) and transacting shareholders of the Global High Yield Bond Portfolio paid anti-dilution levies on shares issued and redeemed of USD 25,726 (June 30, 2014: USD 37,222). With effect from January 20, 2015, the application of an anti-dilution levy ceased.

The following Anti-Dilution Levies applied during the period:

<i>Portfolio</i>	<i>Subscription %</i>	<i>Redemption %</i>
Global Credit Plus Portfolio	0.35%	0.35%
Global High Yield Bond Portfolio	0.60%	0.60%

**(b) Swing Pricing**

With effect from January 20, 2015 a swing pricing mechanism was introduced across all Portfolios.

No swing pricing was applied as at June 30, 2015. The following table provides details of the swing pricing factors applied during the period ended June 30, 2015, together with the details of amounts received by the Portfolios as a result of the operation of a swing price procedure across the Portfolios during the period ended June 30, 2015 and comparative year ended December 31, 2014.

	<i>Subscriptions (%)</i>	<i>Redemptions (%)</i>	<i>June 30, 2015 Amounts per Portfolio</i>	<i>December 31, 2014 Amounts per Portfolio</i>
Global Bond Portfolio	0.0010%	0.0010%	1,345,314	-
Global Health Care Equity Portfolio	0.0010%	0.0010%	278,032	-
US Capital Appreciation Equity Portfolio	0.0005%	0.0005%	-	-
Emerging Markets Equity Portfolio	0.0020%	0.0020%	855,809	-
Opportunistic Themes Portfolio	0.0015%	0.0015%	39,016	-
US\$ Core High Yield Bond Portfolio	0.0060%	0.0060%	4,721,416	-
Opportunistic Emerging Markets Debt Portfolio	0.0045%	0.0045%	9,538,003	-
Sterling Core Bond Plus Portfolio	0.0020%	0.0020%	316,126	-
Emerging Local Debt Portfolio	0.0030%	0.0030%	18,433,123	-
US Quality Equity Portfolio	0.0005%	0.0005%	61,274	-
Emerging Markets Local Equity Portfolio	0.0025%	0.0025%	3,205,603	-
Strategic European Equity Portfolio	0.0015%	0.0015%	983,848	-
Emerging and Sovereign Opportunities Portfolio	0.0050%	0.0050%	165,402	-
Global Credit Plus Portfolio	0.0035%	0.0035%	9,998,907	-
Global High Yield Bond Portfolio	0.0065%	0.0065%	8,038,162	-
Multi-Asset Absolute Return Portfolio	0.0015%	0.0015%	6,796	-
Enduring Assets Portfolio	0.0015%	0.0015%	619,116	-
Emerging Markets Opportunities Portfolio	0.0020%	0.0020%	-	-
Asia ex Japan Equity Portfolio	0.0015%	0.0015%	962,795	-
World Bond Portfolio	0.0020%	0.0020%	3,814	-
Global Credit Buy and Maintain Portfolio	0.0030%	0.0030%	1,994,553	1,376,500
Durable Companies Portfolio	0.0015%	0.0015%	490,494	-

June 30, 2015

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## 6. Fees

Listed below are the primary fees charged to each Portfolio. Certain additional fees are also charged e.g. Transfer Agency Fees which are included in Operating Expenses (Other fees) in the Statement of Comprehensive Income and in Creditors (Expenses payable) in the Statement of Financial Position.

The fee rates for Administration and Custody are applicable to each of the Portfolios that are currently funded.

### Administration Fees

Administration fees are charged at a rate of up to 0.07% of total umbrella NAV.

The Administration fee is calculated at the Company level and then allocated daily across each Portfolio based on the prior day NAV. If the combined Company's NAV falls below USD 800 million then the above charges will apply at Company level subject to a minimum charge of USD 4,000 per Portfolio per month.

### Custodian Fees

Custodian fees are charged at a rate of 0.0075% of Net Assets for US Assets, 0.024% to 0.32% of Net Assets for non-US assets, subject to a minimum of USD 2,000 per Portfolio per month. In addition, the Custodian will be entitled to receive transaction charges at normal commercial rates.

In addition to acting as Custodian, State Street acts as counterparty for a number of open forward foreign currency exchange contracts held at period end.

### Distribution Fees

With respect to the class D, class R and class G Shares of each Portfolio, the Company shall pay to the Company's Distributor a Distribution Fee currently ranging from 0.25% to 1.10% per annum of the Net Assets attributable to those Shares. All or a portion of the Distribution Fee may be reallocated to financial intermediaries who have entered into a distribution agreement with the Distributor as additional distribution compensation. The Distribution Fee is accrued daily and paid in arrears.

### Distribution Co-Ordination Fee

The Company will pay to the Distributor out of the assets of the class N and class D Shares a distribution co-ordination fee of up to 0.15% per annum of net asset attributable to such Shares. This fee will accrue daily and be payable quarterly in arrears. This fee is charged in consideration of the services provided by the Distributor (and its affiliates) in establishing, servicing on an ongoing basis and administering relationships with financial intermediaries and distributors and the costs incurred, including the costs of performing diligence on financial intermediaries/distributors, the additional oversight of third party service providers and the provision of additional marketing support. The distribution co-ordination fee is waivable in full or part by the Distributor.

### Investment Management Fees

The Investment Management Fees rates applicable to each of the Share Classes of each of the Portfolios are outlined below. Investment Management Fees are calculated based on the NAV of each Share Class using the rates specified below. Investment Management Fees are paid quarterly to the Investment Manager. In addition the Investment Manager has voluntarily undertaken to, until subsequently notified, reduce its fee and reimburse other expenses to the extent necessary to keep the Total Expense Ratio ("TER") of each Portfolio from exceeding the limits set out below. These are included in expense reimbursement in the Statement of Comprehensive Income. All percentages are unchanged from December 31, 2014 unless otherwise stated.

Notes to the Financial Statements (Continued)

June 30, 2015

6. Fees (Continued)

Investment Management Fees (Continued)

	June 30, 2015	
	Investment Management Fee	TER Cap
<b>Global Bond Portfolio</b>		
US Dollar S	0.35%	0.50%
US Dollar S (Hedged)	0.35%	0.50%
US Dollar S (Hedged) (Distributing)	0.35%	0.50%
US Dollar D	0.45%	1.10%
US Dollar D (Hedged)	0.45%	1.10%
US Dollar D (Hedged) (Distributing)	0.45%	1.10%
US Dollar R (Distributing)	0.45%	1.35%
US Dollar G (Hedged)	0.35%	0.80%
US Dollar P (Distributing)	0.50%	0.65%
US Dollar N	0.45%	0.60%
US Dollar N (Hedged)	0.45%	0.60%
Euro S (Hedged)	0.35%	0.50%
Euro D (Hedged)	0.45%	1.10%
New Zealand Dollar S (Hedged)	0.35%	0.50%
Sterling S (Hedged)	0.35%	0.50%
Sterling S (Hedged) (Distributing)	0.35%	0.50%
Sterling T	0.00%	0.15%
Swiss Franc S (Hedged)	0.35%	0.50%
<b>Global Health Care Equity Portfolio</b>		
US Dollar S	1.25%	1.50%
US Dollar D	1.25%	2.15%
US Dollar G	0.75%	1.00%
US Dollar N	1.25%	1.50%
Euro D	1.25%	2.15%
Sterling T	0.00%	0.25%
Sterling N	1.25%	1.50%
Swiss Franc D	1.25%	2.15%
<b>US Capital Appreciation Equity Portfolio</b>		
US Dollar S	1.25%	1.50%
US Dollar D	1.25%	2.25%
US Dollar R	1.25%	2.60%
US Dollar N	1.25%	1.50%
Sterling T	0.00%	0.25%
<b>Emerging Markets Equity Portfolio</b>		
US Dollar S	1.00%	1.30%
US Dollar D	1.00%	2.15%
US Dollar T	0.00%	0.30%
Australian Dollar S	1.00%	1.30%
Euro S	1.00%	1.30%
Japanese Yen T	0.00%	0.30%
<b>Opportunistic Themes Portfolio</b>		
US Dollar T	0.00%	0.25%
<b>US\$ Core High Yield Bond Portfolio</b>		
US Dollar S	0.45%	0.60%
US Dollar T (Distributing)	0.00%	0.15%
Euro S (Hedged)	0.45%	0.60%

## Notes to the Financial Statements (Continued)

June 30, 2015

**6. Fees (Continued)****Investment Management Fees (Continued)**

	June 30, 2015	
	Investment Management Fee	TER Cap
<b>Opportunistic Emerging Markets Debt Portfolio</b>		
US Dollar S	0.55%	0.80%
US Dollar S (Distributing)	0.55%	0.80%
Euro S (Hedged)	0.55%	0.80%
Euro S (Hedged) (Distributing)	0.55%	0.80%
Japanese Yen S (Hedged)	0.55%	0.80%
Swedish Krona S (Hedged)	0.55%	0.80%
Swiss Franc S (Hedged)	0.55%	0.80%
Sterling T	0.00%	0.25%
<b>Sterling Core Bond Plus Portfolio</b>		
Sterling S	0.30%	0.45%
Sterling T <sup>1</sup>	0.00%	0.15%
<b>Emerging Local Debt Portfolio</b>		
US Dollar G	0.45%	0.70%
US Dollar GR	0.45%	1.45%
US Dollar GN	0.45%	0.70%
US Dollar NI	0.65%	0.90%
US Dollar NR	1.20%	1.45%
US Dollar T	0.00%	0.25%
US Dollar T (Distributing)	0.00%	0.25%
Euro G	0.45%	0.70%
Euro NR (Hedged)	1.20%	1.45%
Japanese Yen G	0.45%	0.70%
Japanese Yen T (Hedged) <sup>2</sup>	0.00%	0.25%
Sterling G (Hedged)	0.45%	0.70%
<b>US Quality Equity Portfolio</b>		
US Dollar S	0.60%	0.85%
<b>Emerging Markets Local Equity Portfolio</b>		
US Dollar S	1.00%	1.30%
Canadian Dollar S	1.00%	1.30%
Euro S (Hedged)	1.00%	1.30%
Japanese Yen T	0.00%	0.30%
<b>Strategic European Equity Portfolio</b>		
US Dollar D	0.70%	1.80%
US Dollar D (Hedged)	0.70%	1.80%
US Dollar N	0.70%	1.05%
US Dollar N (Hedged)	0.70%	1.05%
US Dollar S	0.70%	0.95%
Euro S	0.70%	0.95%
Euro D	0.70%	1.80%
Euro N	0.70%	1.05%
Sterling N	0.70%	1.05%
Sterling N (Distributing)	0.70%	1.05%
Sterling S (Distributing)	0.70%	0.95%
Sterling T	0.00%	0.25%
Swiss Franc D	0.70%	1.80%
Swiss Franc D (Hedged)	0.70%	1.80%
Swiss Franc N	0.70%	1.05%

<sup>1</sup> Share Class fully redeemed on June 2, 2015.<sup>2</sup> Share Class fully redeemed on March 18, 2015.

Notes to the Financial Statements (Continued)

June 30, 2015

6. Fees (Continued)

Investment Management Fees (Continued)

	June 30, 2015	
	Investment Management Fee	TER Cap
<b>Emerging and Sovereign Opportunities Portfolio</b>		
US Dollar E	0.50%	0.75%
<b>Global Credit Plus Portfolio</b>		
US Dollar G (Hedged)	0.30%	0.45%
US Dollar G	0.30%	0.45%
US Dollar S (Hedged)	0.35%	0.50%
Sterling G (Hedged)	0.30%	0.45%
Sterling G (Hedged) (Distributing)	0.30%	0.45%
Sterling T (Hedged)	0.00%	0.15%
Swiss Franc G (Hedged)	0.30%	0.45%
<b>Global High Yield Bond Portfolio</b>		
US Dollar S	0.50%	0.70%
Canadian Dollar S	0.50%	0.70%
Euro S (Hedged)	0.50%	0.70%
Sterling S (Hedged)	0.50%	0.70%
Japanese Yen T	0.00%	0.20%
<b>Multi-Asset Absolute Return Portfolio</b>		
US Dollar D	0.70%	1.65%
US Dollar N	0.70%	0.95%
US Dollar S	0.70%	0.85%
US Dollar T	0.00%	0.15%
Sterling S (Hedged)	0.70%	0.85%
<b>Enduring Assets Portfolio</b>		
US Dollar D	0.60%	1.70%
US Dollar S	0.60%	0.85%
US Dollar N	0.60%	0.95%
Euro S	0.60%	0.85%
Sterling S	0.60%	0.85%
Sterling S (Distributing)	0.60%	0.85%
Sterling S (Hedged)	0.60%	0.85%
Sterling T	0.00%	0.25%
<b>Emerging Markets Opportunities Portfolio</b>		
US Dollar D	1.00%	2.40%
US Dollar S	1.00%	1.30%
Canadian Dollar S	1.00%	1.30%
<b>Asia ex Japan Equity Portfolio</b>		
US Dollar D	0.80%	1.95%
US Dollar N	0.80%	1.15%
US Dollar S	0.80%	1.05%
Euro D	0.80%	1.95%
Euro N	0.80%	1.15%
Euro S	0.80%	1.05%
Sterling N	0.80%	1.15%
Sterling N (Distributing)	0.80%	1.15%
Sterling S (Distributing)	0.80%	1.05%

## Notes to the Financial Statements (Continued)

June 30, 2015

**6. Fees (Continued)****Investment Management Fees (Continued)**

	June 30, 2015	
	Investment Management Fee	TER Cap
<b>World Bond Portfolio</b>		
US Dollar D	0.45%	1.20%
US Dollar N	0.45%	0.70%
US Dollar S	0.45%	0.60%
Canadian Dollar S (Hedged)	0.45%	0.60%
Euro D (Hedged)	0.45%	1.20%
Euro N (Hedged)	0.45%	0.70%
Sterling N (Hedged)	0.45%	0.70%
Swiss Franc D (Hedged)	0.45%	1.20%
<b>Global Credit Buy and Maintain Portfolio</b>		
Sterling S (Hedged)	0.20%	0.35%
<b>Durable Companies Portfolio</b>		
US Dollar S	0.60%	0.85%
US Dollar T	0.00%	0.25%
Euro S	0.60%	0.85%
Sterling S (Distributing)	0.60%	0.85%
Sterling T	0.00%	0.25%

The Management Fee shown in the Statement of Comprehensive Income includes the Investment Management Fee, the Distribution Fee and the Distribution Co-Ordination Fee in aggregate for the Portfolios.

**Hedged Share Class Costs**

All material costs (as well as any gains or losses) associated with currency hedging transactions at the Share Class level have been allocated to the Hedged Share Classes engaging in such transactions. State Street Bank Europe Limited has been appointed as currency management agent for the Hedged Share Classes of the Portfolios and earns a fee of up to 0.03% per annum based on the hedged portion of the NAV of each Hedged Share Class, calculated quarterly. These fees are included in other fees in the Statement of Comprehensive Income. Details of how the gains or losses on the currency hedging transactions are allocated are provided in Note 1, Accounting Policies in the section on Forward and Spot Foreign Exchange Contracts.

**Performance Fees**

In addition to the base Investment Management Fee, all class E shareholders of the Emerging and Sovereign Opportunities Portfolio also are assessed a Performance Fee equal to 10% of the Portfolio's annual performance in excess of the Performance Benchmark in the denomination currency of the share class. In addition to the base Investment Management Fee, all class S, D and N shareholders of the Enduring Assets Portfolio and Durable Companies Portfolio also are assessed a Performance Fee equal to 10% of the share classes performance in excess of its Hurdle. The Hurdle is a value per share of each share class calculated by applying a cumulative "hurdle rate" of return of 8% per annum to the relevant High Water Mark (as defined below), and will be equal to the High Water Mark for the relevant share, plus a daily rate equal to 8% when annualized, of that High Water Mark. The Hurdle for Distributing share classes will be reduced for any distributions made with respect to such share classes.

Notes to the Financial Statements (Continued)

June 30, 2015

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**6. Fees (Continued)**

**Performance Fees (Continued)**

The Performance Fee applicable to the class E shares of the Emerging and Sovereign Opportunities Portfolio is calculated based on the class's net return net of the Portfolio's base Investment Management Fee and operating expenses applicable to class E shares in excess of the Performance Benchmark over the Portfolio's fiscal year (January 1 to December 31) subject to a High Water Mark (as defined below). The Performance Fee is accrued daily in the NAV of the share class, is crystallised at the Portfolio's fiscal year end subject to achieving a new High Water Mark and outperforming the Performance Benchmark as described in the paragraph below (or upon the date the share class closes, if that date occurs other than on the Portfolio's fiscal year end) and is payable on or prior to April following each fiscal year end. The Performance Fee applicable to the class S, D and N shares of the Enduring Assets Portfolio and Durable Companies Portfolio is calculated based on the class's net return (net of the Portfolio's base Investment Management Fee and operating expenses (but gross of any Distribution Fee and Performance Fee) applicable to class S, D and N shares in excess of the "hurdle return", generally over the Portfolio's fiscal year (January 1 to December 31)). The performance fee is accrued daily in the NAV of the share class, is crystallised at the Portfolio's fiscal year end subject to the NAVs of the relevant share classes exceeding their respective Hurdles as described in the paragraphs below (or upon the date the relevant Portfolio or share class closes, if that date occurs other than on the Portfolio's fiscal year end) and is payable on or prior to April following each fiscal year end.

At the launch of the class, the High Water Mark means the initial NAV per share. For the Emerging and Sovereign Opportunities Portfolio the Initial Offer Price is therefore taken as the starting point for the calculation and the initial Performance Fee will be calculated over the period from the launch of the class to December 31, 2014. If the NAV per share class on the last valuation day of a subsequent fiscal year is higher than the previous High Water Mark and the class's net return in the current fiscal year is higher than the Performance Benchmark, the High Water Mark is set to the NAV calculated on the last valuation day of the fiscal year. The High Water Mark will be adjusted for any distributions in the case of a Distributing share class. For the Enduring Assets Portfolio and Durable Companies Portfolio the Initial Offer Price is taken as the starting point for the calculation of the initial Performance Fee for each class, and the initial performance fee will be calculated over the period from the launch of each class to the last valuation date of that fiscal year or the next subsequent fiscal year in which the NAV per share on such date is higher than the Hurdle. If the NAV per share calculated on the last valuation day of a share class's fiscal year is higher than the Hurdle for that share class, the High Water Mark for that share class is set to the NAV per share calculated on the last valuation day of that fiscal year.

Due to differences in timing between their date(s) of investment and the Portfolio's Performance Fee calculation period, shareholders of the Portfolio should be aware that their own individual performance experience as a shareholder may not be equivalent to the actual performance of the Portfolio on which the Performance Fee is calculated and paid, and the Performance Fee paid to the Portfolio may be higher or lower than the actual performance they experience as a shareholder. Although a daily accrual of a portion of the Performance Fee in the Portfolio's NAV mitigates some of these timing differences, the Performance Fee is calculated and paid based on the Portfolio's fiscal year assets and performance, not on the basis of a shareholder's specific assets or performance.

The Performance Fee is based on net realised and net unrealised gains and losses as at the end of each calculation period and as a result, a Performance Fee may be paid on unrealised gains which may subsequently never be realised.

The calculation of the Performance Fee is verified by the Custodian.



## Notes to the Financial Statements (Continued)

June 30, 2015

**7. Related Party Transactions***Transactions with key management personnel*

Related parties include the Company's Directors, Wellington Management Group LLP, as the Investment Manager of the Portfolios and Wellington Global Administrator, Ltd as the Distributor of the Portfolios. For details of the Changes to the Investment Manager please refer to page 4 Significant Events during the Period. Amounts earned by the Directors are disclosed in Directors' fees in the Statement of Comprehensive Income. Amounts earned by the Investment Manager and the Distributor are disclosed in Management fees in the Statement of Comprehensive Income. Performance fees earned and Expense reimbursements are disclosed in the Statement of Comprehensive Income. Details of the Investment Management fees rates, the expense reimbursement arrangements, Distribution fee and Performance fee rates are disclosed in Note 6.

At the date of these financial statements neither the Directors nor any associated person have any beneficial interest in the share capital of the Company or any options in respect of such capital.

*Transactions with the Parent*

As at June 30, 2015 an institutional shareholder affiliated to Wellington Management Group LLP owned shares in a number of the Portfolios, details of which are disclosed in the table below. Wellington Management Company, LLP is a Limited Partnership, of which Company Director Neil Medugno is a Partner.

<i>Portfolio Name</i>	<i>Share Class</i>	<i>Holdings as at June 30, 2015</i>	<i>Holdings as at December 31, 2014</i>
Global Bond Portfolio	US Dollar N (Hedged)	100,000	100,000
Global Health Care Equity Portfolio	Sterling N	1,755	-
Global Health Care Equity Portfolio	Swiss Franc D	2,520	-
Strategic European Equity Portfolio	Swiss Franc N	2,390	2,390
Strategic European Equity Portfolio	Swiss Franc D (Hedged)	-	2,220
Strategic European Equity Portfolio	Sterling N (Distributing)	1,512	1,500
Strategic European Equity Portfolio	Sterling S (Distributing)	1,500	1,500
Strategic European Equity Portfolio	US Dollar N	2,500	2,500
Strategic European Equity Portfolio	US Dollar N (Hedged)	-	2,500
Global High Yield Bond Portfolio	US Dollar S	-	2,500
Multi-Asset Absolute Return Portfolio	Sterling S (Hedged)	1,000,000	1,000,000
Multi-Asset Absolute Return Portfolio	US Dollar D	2,500	2,500
Multi-Asset Absolute Return Portfolio	US Dollar N	2,500	2,500
Multi-Asset Absolute Return Portfolio	US Dollar S	-	2,500
Enduring Assets Portfolio	US Dollar D	2,500	2,500
Enduring Assets Portfolio	US Dollar N	2,500	2,500
Emerging Markets Opportunities Portfolio	US Dollar D	2,500	2,500
Asia ex Japan Equity Portfolio	US Dollar D	250,000	250,000
Asia ex Japan Equity Portfolio	US Dollar N	2,500	2,500
Asia ex Japan Equity Portfolio	US Dollar S	250,000	250,000
Asia ex Japan Equity Portfolio	Euro D	186,000	186,000
Asia ex Japan Equity Portfolio	Euro N	1,820	1,820
Asia ex Japan Equity Portfolio	Euro S	1,820	1,820
Asia ex Japan Equity Portfolio	Sterling N	155,200	155,200
Asia ex Japan Equity Portfolio	Sterling N (Distributing)	1,510	1,500
Asia ex Japan Equity Portfolio	Sterling S (Distributing)	1,511	1,500
World Bond Portfolio	US Dollar D	2,500	2,500
World Bond Portfolio	US Dollar N	2,500	2,500
World Bond Portfolio	US Dollar S	2,500,000	-
World Bond Portfolio	Euro D (Hedged)	2,100	-
World Bond Portfolio	Euro N (Hedged)	2,100	-
World Bond Portfolio	Sterling N (Hedged)	1,650	-
World Bond Portfolio	Swiss Franc D (Hedged)	2,520	-

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## 7. Related Party Transactions (Continued)

### *Connected Party Transactions*

The Central Bank of Ireland UCITS Notices, UCITS 14.5 – “Dealings by promoter, manager, trustee, investment adviser and group companies” states in paragraph one that any transaction carried out with a UCITS by a promoter, manager, trustee, investment adviser and/or associated or group companies of these (“connected parties”) must be carried out as if negotiated at arm’s length. Transactions must be in the best interest of the shareholders.

The Board of Directors are satisfied that there are arrangements in place to ensure that the obligations set out in paragraph one UCITS 14.5 are applied to all transactions with connected parties. The Board of Directors are also satisfied that transactions with connected parties entered into during the period complied with the obligation set out in this paragraph.

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## 8. Soft Commission Arrangements

Soft commission transactions occur when the Investment Manager uses certain investment research services which assist in the management of a Portfolio’s investments, and which arrangements are paid for by certain brokers. These services may include, for example, research and analysis of the relative merits of individual shares or markets. In return, the Investment Manager places a proportion of business with these brokers including transactions relating to the Portfolio’s investments. The Investment Manager has satisfied itself that it obtains best execution on behalf of the Portfolio and that these arrangements are to the benefit of the Portfolio.

There were soft commission transactions during the period ended June 30, 2015 and year ended December 31, 2014 in the following Portfolios:

Global Health Care Equity Portfolio, US Capital Appreciation Equity Portfolio, Opportunistic Themes Portfolio, US Quality Equity Portfolio, Strategic European Equity Portfolio, Emerging Markets Opportunities Portfolio, Enduring Assets Portfolio, Asia ex Japan Equity Portfolio and Durable Companies Portfolio.

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## 9. Taxation

Under current law and practice, the Company qualifies as an investment undertaking as defined in Section 739B of the Taxes Consolidation Act, 1997 as amended. On that basis, 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, cancellation or transfer of shares and the holding of shares at the end of each eight year period beginning with the acquisition of such shares. No Irish tax will arise on the Company in respect of chargeable events in respect of:

- (i) a shareholder who is not Irish resident and not ordinarily resident in Ireland for tax purposes at the time of the chargeable event, provided appropriate valid declarations in accordance with the provisions of the Taxes Consolidation Act, 1997 as amended, are held by the Company or the Company has been authorised by the Irish Revenue to make gross payments in the absence of appropriate declarations; and
- (ii) certain exempted Irish tax resident investors who have provided the Company with the necessary signed statutory declarations.

Dividend income, interest and capital gains (if any) received on investments made by the Company may be subject to withholding taxes imposed by the country from which the investment income/gains are received and such taxes may not be recoverable by the Company or its shareholders.

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## 10. Use of Financial Derivative Instruments

### *Financial Derivative Instruments*

Some of the Portfolios make use of Financial Derivative Instruments (“FDIs”) to aid in managing their risks and market exposures. Some of these FDIs also carry with them their own inherent risks.

The FDIs are held for investment purposes only, with the exception of forward foreign exchange contracts used for share class hedging purposes. The Use of Financial Derivative Instruments note should be read in conjunction with the Schedule of Investments, where details of the counterparties used and collateral held are disclosed. The gains/(losses) associated with FDIs are disclosed in Note 3 Net changes in fair value on financial assets at fair value through profit or loss.

The types of derivatives used currently and the reasoning behind their use are summarised as follows:

### *Futures Contracts*

Interest rate future contracts are used to both achieve targeted interest rate exposure as well as to hedge unwanted exposure. Futures are also frequently used to achieve targeted duration segments along the yield curve. Interest rate futures contracts are exchange traded and carry the interest rate risk (duration) of the cheapest to deliver bond in the deliverable basket, or the otherwise contractually set interest rate risk. Bond futures with a basket of allowed deliverable bonds also carry so called basis risk that can affect the returns on the margin.

Currency future contracts are used in the Portfolio to hedge unwanted currency exposure as well as to gain access to exposures sought in the Portfolio. Currency futures are exchange traded and do not carry counterparty risk but have the same currency risk as the underlying currency transaction.

### *Bond Forwards*

These are used in the same manner as interest futures in markets where futures contracts are not available or lack suitable liquidity. Bond forwards have the same duration risk as the bond as it is simply a forward settlement of a purchase or sale. In addition, there is counterparty risk associated with these instruments.

### *Forward Foreign Exchange Contracts*

These are used both in order to hedge unwanted currency risk as well as to achieve a specific currency exposure. Forward Foreign Exchange Contracts have the risk of currency exposure in the same way as a regular currency spot transaction. Forward Foreign Exchange Contracts are Over the counter (“OTC”) traded and therefore have counterparty risk. Forward contracts also carry roll risk, which is the risk that when a forward contract expires, a new forward to replace the expired one cannot be put into place at the same cost or on the same hedge basis. This may occur due to changes in market liquidity or interest rates, resulting in a potential slippage or loss in the hedge position due to the contract expiration and roll.

### *Options*

These are used both to gain investment exposure and hedge exposures both in the global fixed income markets as well as the currency market. Options can be both exchange traded as well as OTC. Options carry the delta weighted risk of the underlying asset such as a bond or a currency pair. Options on a bond future also carry the same basis risk as that futures contract. In addition, OTC traded FDIs have counterparty risk.

### *Swaptions*

Swaptions are options that grant the right, with no obligation, to enter into an underlying swap on pre-agreed terms. When a swaption is exercised, the treatment of the premium is determined by the type of swaption. For purchased put and written call swaptions, the premium is included with the proceeds from the sale of the underlying swap in determining the realised gain or loss. For purchased call and written put swaptions, the premium is included in determining the initial fair value of the swap purchased. Premiums paid/received from the purchase/sale of swaptions which expire unexercised are treated as realised losses and gains respectively.

June 30, 2015

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#### 10. Use of Financial Derivative Instruments (Continued)

##### *Swaps*

Interest rate and total rate of return swaps are used to adjust sector exposures without paying the transaction costs associated with purchasing individual securities. Interest rate swaps are also used to adjust interest rate exposures at the individual country and aggregate Portfolio levels, while allowing for more precise yield curve positioning. Swaps are two party contracts and therefore carry counterparty risk. In addition, because swaps are two-party contracts and may have terms of greater than seven days, swap contracts may be considered to be illiquid or difficult to value.

A credit default swap is an instrument used to seek exposure or protection from a credit default event. Interest payments are made or received on a net basis on the stated payment dates and are recognised as gains or losses in the period in which they arise.

The Portfolios may enter into credit derivatives to isolate and transfer the credit risk associated with a particular reference asset. Credit default swaps provide a measure of protection against defaults of debt issuers. The use of credit default swaps does not assure their use will be effective or will have the desired result. The Portfolios may either be the buyer or the seller in a credit default swap transaction. Credit default swaps are transactions under which the parties' obligations depend on whether a credit event has occurred in relation to the reference asset. The credit events are specified in the contract and are intended to identify the occurrence of a significant deterioration in the creditworthiness of the reference asset.

If a Portfolio is a buyer and no credit event occurs that Portfolio's losses will be limited to the periodic stream of payments over the term of the contract. As a seller, the Portfolio will receive a fixed rate of income throughout the term of the contract, provided that there is no credit event. If a credit event occurs, the seller must pay the buyer the full notional value of the reference obligation in exchange for such obligation or the difference between the notional and market values of the obligation, if agreed between the parties.

##### *Warrants*

Warrants are sometimes used to gain exposure to emerging market equities where custody, liquidity, or other issues make ownership of local shares sub-optimal. It is expected that warrants will have similar market risk characteristics as the underlying equity security. In addition, these instruments have issuer (counterparty) risk to the issuer of the warrant and may have different liquidity risks as deemed appropriate by the portfolio manager.

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#### 11. Fair Valuation Hierarchy

In relation to fair value measurement, IFRS 13 requires the Company to classify fair value measurements using a fair value hierarchy that reflects the significance of the inputs used in making the measurements. IFRS 13 requires an entity to provide a quantitative and qualitative analysis of those instruments recognised at fair value based on a three-level measurement hierarchy.

The fair value hierarchy has the following levels as defined under IFRS 13:

Level 1 - Quoted prices (unadjusted) in active markets for identical assets or liabilities.

Level 2 - Inputs other than quoted prices included within level 1 that are observable for the asset or liability, either directly (as prices) or indirectly (derived from prices).

Level 3 - Inputs for the asset or liability that are not based on observable market data (unobservable inputs).

Furthermore, for those instruments which have significant unobservable inputs (level 3), IFRS 13 requires disclosures on the transfers into and out of level 3, a reconciliation of the opening and closing balances, total gains and losses for the period split between those recognised in the Statement of Comprehensive Income and recognised through the statement of total recognised gains and losses, purchases, sales issues and settlements, and a sensitivity analysis of assumptions used in determining the fair value of level 3 positions.

## Notes to the Financial Statements (Continued)

June 30, 2015

**11. Fair Valuation Hierarchy (Continued)**

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, 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 determination of what constitutes 'observable' requires significant judgement by the Company. The Company considers observable data to be that market data that is readily available, regularly distributed or updated, reliable and verifiable, not proprietary, and provided by independent sources that are actively involved in the relevant market.

Cash at bank, bank overdrafts, other short-term investments in an active market, cash held with/due to brokers and counterparties for open derivative instruments, cash received as collateral and collateral due to counterparties are categorised as Level 1.

Sales awaiting settlement and other receivables (interest income receivable, bank loan income receivable, dividends receivable, other debtors) include the contractual amounts for settlement of trades and other obligations due to the Company. Purchases awaiting settlement and other payables (expenses payable, distribution payable, withholding and capital gains tax payable, other payables) include the contractual amounts and other obligations due by the Company for settlement of trades and expenses. All receivable and payable balances are categorised as Level 2.

The redeemable participating shares can be repurchased by the Company at any time for cash equal to a proportionate share of the Company's net asset value. These shares are not traded on an active market. Level 2 is deemed to be the most appropriate categorisation for net assets attributable to holders of redeemable participating shares.

The following tables analyse within the fair value hierarchy the Company's financial assets and liabilities measured at fair value at June 30, 2015 and December 31, 2014.

June 30, 2015		June 30, 2015		December 31, 2014
	Level	Fair Value '000	Level	Fair Value '000
<b>Global Bond Portfolio</b>				
Financial Assets				
Financial Assets at Fair Value Through Profit or Loss				
Asset Backed Securities	2	\$ 49,930	2	\$ 46,544
Debt Securities	2	1,338,416	2	1,189,966
Repurchase Agreements	2	16,015	2	40,050
		<u>\$ 1,404,361</u>		<u>\$ 1,276,560</u>
Derivative Financial Instruments				
Bond Forwards	2	\$ 152	2	\$ 210
Credit Default Swaps	2	18	2	33
Interest Rate Swaps	2	848	2	1,367
Options Purchased	2	399	2	902
Swaptions Purchased	2	56	2	-
Forward Foreign Exchange Contracts	2	4,359	2	18,482
Futures	1	150	1	727
		<u>\$ 5,982</u>		<u>\$ 21,721</u>
		<u><u>\$ 1,410,343</u></u>		<u><u>\$ 1,298,281</u></u>

Notes to the Financial Statements (Continued)

June 30, 2015

11. Fair Valuation Hierarchy (Continued)

June 30, 2015	Level	June 30, 2015 Fair Value '000	Level	December 31, 2014 Fair Value '000
<b>Global Bond Portfolio (Continued)</b>				
Financial Liabilities				
Derivative Financial Instruments				
Bond Forwards	2	\$ -	2	\$ (131)
Credit Default Swaps	2	(248)	2	(170)
Interest Rate Swaps	2	(462)	2	(13)
Options Written	2	(24)	2	-
Forward Foreign Exchange Contracts	2	(6,788)	2	(19,649)
Futures	1	(860)	1	(855)
		<u>\$ (8,382)</u>		<u>\$ (20,818)</u>
		<u>\$ (8,382)</u>		<u>\$ (20,818)</u>
	Level	June 30, 2015 Fair Value '000	Level	December 31, 2014 Fair Value '000
<b>Global Health Care Equity Portfolio</b>				
Financial Assets				
Financial Assets at Fair Value Through Profit or Loss				
Equities	1	\$ 1,206,437	1	\$ 629,827
Equities	3	10	3	10
Repurchase Agreements	2	66,981	2	37,191
		<u>\$ 1,273,428</u>		<u>\$ 667,028</u>
Derivative Financial Instruments				
Forward Foreign Exchange Contracts	2	\$ -	2	\$ 33
		<u>\$ -</u>		<u>\$ 33</u>
		<u>\$ 1,273,428</u>		<u>\$ 667,061</u>
	Level	June 30, 2015 Fair Value '000	Level	December 31, 2014 Fair Value '000
<b>US Capital Appreciation Equity Portfolio</b>				
Financial Assets				
Financial Assets at Fair Value Through Profit or Loss				
Equities	1	\$ 130,270	1	\$ 127,653
Repurchase Agreements	2	1,756	2	504
		<u>\$ 132,026</u>		<u>\$ 128,157</u>
		<u>\$ 132,026</u>		<u>\$ 128,157</u>

## Notes to the Financial Statements (Continued)

June 30, 2015

## 11. Fair Valuation Hierarchy (Continued)

	Level	June 30, 2015 Fair Value '000	Level	December 31, 2014 Fair Value '000
<b>Emerging Markets Equity Portfolio</b>				
Financial Assets				
Financial Assets at Fair Value Through Profit or Loss				
Collective Investment Schemes	1	£ 700	1	£ 171,115
Equities	1	122,636	1	-
Repurchase Agreements	2	3,350	2	891
		£ 126,686		£ 172,006
		£ 126,686		£ 172,006
<b>Opportunistic Themes Portfolio</b>				
Financial Assets				
Financial Assets at Fair Value Through Profit or Loss				
Collective Investment Schemes	1	\$ 13	1	\$ -
Equities	1	19,232	1	22,149
Equities	2	504	2	-
Repurchase Agreements	2	648	2	1,339
		\$ 20,397		\$ 23,488
Derivative Financial Instruments				
Options Purchased	2	\$ 27	2	\$ 17
Swaptions Purchased	2	16	2	-
Total Return Swaps	2	75	2	56
Forward Foreign Exchange Contracts	2	58	2	155
Futures	1	25	1	22
		\$ 201		\$ 250
		\$ 20,598		\$ 23,738
Financial Liabilities				
Derivative Financial Instruments				
Total Return Swaps	2	\$ (203)	2	\$ (84)
Forward Foreign Exchange Contracts	2	(80)	2	(79)
Futures	1	(19)	1	(56)
		\$ (302)		\$ (219)
		\$ (302)		\$ (219)

## Notes to the Financial Statements (Continued)

June 30, 2015

## 11. Fair Valuation Hierarchy (Continued)

	Level	June 30, 2015 Fair Value '000	Level	December 31, 2014 Fair Value '000
<b>US\$ Core High Yield Bond Portfolio</b>				
Financial Assets				
Financial Assets at Fair Value Through Profit or Loss				
Bank Loan Participations	2	\$ 12,177	2	\$ 12,420
Equities	1	3,653	1	4,859
Debt Securities	2	324,881	2	317,235
Debt Securities	3	31	3	31
Repurchase Agreements	2	28,341	2	12,464
		<u>\$ 369,083</u>		<u>\$ 347,009</u>
Derivative Financial Instruments				
Credit Default Swaps	2	\$ 896	2	\$ -
Forward Foreign Exchange Contracts	2	69	2	393
		<u>\$ 965</u>		<u>\$ 393</u>
		<u>\$ 370,048</u>		<u>\$ 347,402</u>
Financial Liabilities				
Derivative Financial Instruments				
Forward Foreign Exchange Contracts	2	\$ (136)	2	\$ (570)
		<u>\$ (136)</u>		<u>\$ (570)</u>
		<u>\$ 370,048</u>		<u>\$ 347,402</u>
	Level	June 30, 2015 Fair Value '000	Level	December 31, 2014 Fair Value '000
<b>Opportunistic Emerging Markets Debt Portfolio</b>				
Financial Assets				
Financial Assets at Fair Value Through Profit or Loss				
Debt Securities	2	\$ 1,293,558	2	\$ 1,603,773
Repurchase Agreements	2	271,223	2	28,136
		<u>\$ 1,564,781</u>		<u>\$ 1,631,909</u>
Derivative Financial Instruments				
Credit Default Swaps	2	\$ 11,336	2	\$ 15,222
Interest Rate Swaps	2	1,372	2	3,060
Forward Foreign Exchange Contracts	2	6,015	2	6,071
Futures	1	106	1	490
		<u>\$ 18,829</u>		<u>\$ 24,843</u>
		<u>\$ 1,583,610</u>		<u>\$ 1,656,752</u>
Financial Liabilities				
Derivative Financial Instruments				
Credit Default Swaps	2	\$ (23,066)	2	\$ (2,339)
Interest Rate Swaps	2	(51)	2	(1,940)
Forward Foreign Exchange Contracts	2	(4,458)	2	(12,530)
Futures	1	(1,971)	1	(3,117)
		<u>\$ (29,546)</u>		<u>\$ (19,926)</u>
		<u>\$ (29,546)</u>		<u>\$ (19,926)</u>



## Notes to the Financial Statements (Continued)

June 30, 2015

## 11. Fair Valuation Hierarchy (Continued)

	Level	June 30, 2015 Fair Value '000	Level	December 31, 2014 Fair Value '000
<b>Sterling Core Bond Plus Portfolio</b>				
Financial Assets				
Financial Assets at Fair Value Through Profit or Loss				
Debt Securities	2	£ 52,837	2	£ 155,184
Repurchase Agreements	2	-	2	353
		<u>£ 52,837</u>		<u>£ 155,537</u>
Derivative Financial Instruments				
Bond Forwards	2	£ 40	2	£ 86
Interest Rate Swaps	2	2,724	2	264
Options Purchased	2	25	2	178
Swaptions Purchased	2	4	2	-
Forward Foreign Exchange Contracts	2	65	2	798
Futures	1	5	1	125
		<u>£ 2,863</u>		<u>£ 1,451</u>
		<u>£ 55,700</u>		<u>£ 156,988</u>
Financial Liabilities				
Derivative Financial Instruments				
Bond Forwards	2	£ (12)	2	£ (32)
Interest Rate Swaps	2	(2,700)	2	(3)
Options Written	2	(1)	2	-
Forward Foreign Exchange Contracts	2	(18)	2	(539)
Futures	1	(69)	1	(207)
		<u>£ (2,800)</u>		<u>£ (781)</u>
		<u>£ (2,800)</u>		<u>£ (781)</u>
	Level	June 30, 2015 Fair Value '000	Level	December 31, 2014 Fair Value '000
<b>Emerging Local Debt Portfolio</b>				
Financial Assets				
Financial Assets at Fair Value Through Profit or Loss				
Debt Securities	2	\$ 1,803,020	2	\$ 1,693,284
Repurchase Agreements	2	140,941	2	29,751
		<u>\$ 1,943,961</u>		<u>\$ 1,723,035</u>
Derivative Financial Instruments				
Interest Rate Swaps	2	\$ 2,816	2	\$ 3,716
Options Purchased	2	2,654	2	5,166
Swaptions Purchased	2	1,949	2	968
Forward Foreign Exchange Contracts	2	18,329	2	22,001
Futures	1	1,899	1	-
		<u>\$ 27,647</u>		<u>\$ 31,851</u>
		<u>\$ 1,971,608</u>		<u>\$ 1,754,886</u>

## Notes to the Financial Statements (Continued)

June 30, 2015

## 11. Fair Valuation Hierarchy (Continued)

	Level	June 30, 2015 Fair Value '000	Level	December 31, 2014 Fair Value '000
<b>Emerging Local Debt Portfolio (Continued)</b>				
Financial Liabilities				
Derivative Financial Instruments				
Interest Rate Swaps	2	\$ (8,405)	2	\$ (16,146)
Options Written	2	(1,696)	2	(2,965)
Forward Foreign Exchange Contracts	2	(23,309)	2	(29,135)
Futures	1	(257)	1	(1,135)
		<u>\$ (33,667)</u>		<u>\$ (49,381)</u>
		<u>\$ (33,667)</u>		<u>\$ (49,381)</u>
	Level	June 30, 2015 Fair Value '000	Level	December 31, 2014 Fair Value '000
<b>US Quality Equity Portfolio</b>				
Financial Assets				
Financial Assets at Fair Value Through Profit or Loss				
Equities	1	\$ 56,135	1	\$ 55,993
Repurchase Agreements	2	1,628	2	1,370
		<u>\$ 57,763</u>		<u>\$ 57,363</u>
		<u>\$ 57,763</u>		<u>\$ 57,363</u>
	Level	June 30, 2015 Fair Value '000	Level	December 31, 2014 Fair Value '000
<b>Emerging Markets Local Equity Portfolio</b>				
Financial Assets				
Financial Assets at Fair Value Through Profit or Loss				
Equities	1	\$ 359,978	1	\$ 459,536
Equities	2	5,277	2	-
Repurchase Agreements	2	13,537	2	3,297
		<u>\$ 378,792</u>		<u>\$ 462,833</u>
Derivative Financial Instruments				
Options Purchased	2	\$ 3,960	2	\$ 3,538
Total Return Swaps	2	8,967	2	7,558
Forward Foreign Exchange Contracts	2	3	2	36
		<u>\$ 12,930</u>		<u>\$ 11,132</u>
		<u>\$ 391,722</u>		<u>\$ 473,965</u>
Financial Liabilities				
Derivative Financial Instruments				
Forward Foreign Exchange Contracts	2	\$ (808)	2	\$ (2,908)
		<u>\$ (808)</u>		<u>\$ (2,908)</u>

## Notes to the Financial Statements (Continued)

June 30, 2015

## 11. Fair Valuation Hierarchy (Continued)

	Level	June 30, 2015 Fair Value '000	Level	December 31, 2014 Fair Value '000
<b>Strategic European Equity Portfolio</b>				
Financial Assets				
Financial Assets at Fair Value Through Profit or Loss				
Equities	1	€ 665,513	1	€ 435,187
		€ 665,513		€ 435,187
Derivative Financial Instruments				
Forward Foreign Exchange Contracts	2	€ 644	2	€ 1,170
		€ 644		€ 1,170
		€ 666,157		€ 436,357
Financial Liabilities				
Derivative Financial Instruments				
Forward Foreign Exchange Contracts	2	€ (9)	2	€ (2)
		€ (9)		€ (2)
<b>Emerging and Sovereign Opportunities Portfolio</b>				
Financial Assets				
Financial Assets at Fair Value Through Profit or Loss				
Debt Securities	2	\$ 39,662	2	\$ 27,460
Repurchase Agreements	2	3,111	2	3,489
Short Term	2	475	2	-
		\$ 43,248		\$ 30,949
Derivative Financial Instruments				
Credit Default Swaps	2	\$ 153	2	\$ 386
Interest Rate Swaps	2	170	2	607
Options Purchased	2	3	2	-
Forward Foreign Exchange Contracts	2	409	2	6,243
Futures	1	18	1	28
		\$ 753		\$ 7,264
		\$ 44,001		\$ 38,213
Financial Liabilities				
Derivative Financial Instruments				
Credit Default Swaps	2	\$ (118)	2	\$ (163)
Interest Rate Swaps	2	(495)	2	(610)
Total Return Swaps	2	-	2	(1)
Total Return Swaps	3	(8)	3	-
Forward Foreign Exchange Contracts	2	(546)	2	(5,496)
Futures	1	(12)	1	(52)
		\$ (1,179)		\$ (6,322)
		\$ (1,179)		\$ (6,322)

## Notes to the Financial Statements (Continued)

June 30, 2015

## 11. Fair Valuation Hierarchy (Continued)

	Level	June 30, 2015 Fair Value '000	Level	December 31, 2014 Fair Value '000
<b>Global Credit Plus Portfolio</b>				
Financial Assets				
Financial Assets at Fair Value Through Profit or Loss				
Asset Backed Securities	2	\$ 4,818	2	\$ 4,800
Debt Securities	2	2,756,713	2	2,683,388
Repurchase Agreements	2	22,567	2	85,756
		<u>\$ 2,784,098</u>		<u>\$ 2,773,944</u>
Derivative Financial Instruments				
Credit Default Swaps	2	\$ 1,304	2	\$ 2,617
Options Purchased	2	785	2	1,330
Swaptions Purchased	2	160	2	938
Forward Foreign Exchange Contracts	2	5,966	2	25,371
Futures	1	1,085	1	6,246
		<u>\$ 9,300</u>		<u>\$ 36,502</u>
		<u>\$ 2,793,398</u>		<u>\$ 2,810,446</u>
Financial Liabilities				
Derivative Financial Instruments				
Bond Forwards	2	\$ -	2	\$ (296)
Credit Default Swaps	2	(2,220)	2	(2,803)
Swaptions Written	2	(221)	2	-
Forward Foreign Exchange Contracts	2	(1,165)	2	(19,689)
Futures	1	(6,940)	1	(3,032)
		<u>\$ (10,546)</u>		<u>\$ (25,820)</u>
		<u>\$ (10,546)</u>		<u>\$ (25,820)</u>
	Level	June 30, 2015 Fair Value '000	Level	December 31, 2014 Fair Value '000
<b>Global High Yield Bond Portfolio</b>				
Financial Assets				
Financial Assets at Fair Value Through Profit or Loss				
Bank Loan Participations	2	\$ 4,586	2	\$ 8,501
Equities	1	-	1	828
Debt Securities	2	198,513	2	226,613
Debt Securities	3	30	3	30
Repurchase Agreements	2	1,667	2	4,166
		<u>\$ 204,796</u>		<u>\$ 240,138</u>
Derivative Financial Instruments				
Forward Foreign Exchange Contracts	2	\$ 154	2	\$ 1,204
		<u>\$ 154</u>		<u>\$ 1,204</u>
		<u>\$ 204,950</u>		<u>\$ 241,342</u>

Notes to the Financial Statements (Continued)

June 30, 2015

11. Fair Valuation Hierarchy (Continued)

	Level	June 30, 2015 Fair Value '000	Level	December 31, 2014 Fair Value '000
<b>Global High Yield Bond Portfolio (Continued)</b>				
Financial Liabilities				
Derivative Financial Instruments				
Forward Foreign Exchange Contracts	2	\$ (154)	2	\$ (1,869)
		<u>\$ (154)</u>		<u>\$ (1,869)</u>
<b>Multi-Asset Absolute Return Portfolio</b>				
Financial Assets				
Financial Assets at Fair Value Through Profit or Loss				
Collective Investment Schemes	1	\$ 1,021	1	\$ 678
Equities	1	42,419	1	30,607
Equities	2	126	2	-
Repurchase Agreements	2	2,016	2	2,123
		<u>\$ 45,582</u>		<u>\$ 33,408</u>
Derivative Financial Instruments				
Bond Forwards	2	\$ 64	2	\$ 36
Credit Default Swaps	2	193	2	118
Interest Rate Swaps	2	-	2	85
Options Purchased	2	182	2	87
Swaptions Purchased	2	166	2	161
Total Return Swaps	2	715	2	700
Total Return Swaps	3	252	3	-
Forward Foreign Exchange Contracts	2	217	2	522
Futures	1	268	1	482
		<u>\$ 2,057</u>		<u>\$ 2,191</u>
		<u>\$ 47,639</u>		<u>\$ 35,599</u>
Financial Liabilities				
Derivative Financial Instruments				
Bond Forwards	2	\$ (102)	2	\$ (158)
Credit Default Swaps	2	(339)	2	(265)
Interest Rate Swaps	2	(5)	2	-
Options Written	2	(35)	2	(22)
Swaptions Written	2	(47)	2	(41)
Total Return Swaps	2	(243)	2	(257)
Total Return Swaps	3	(11)	3	-
Forward Foreign Exchange Contracts	2	(238)	2	(421)
Futures	1	(236)	1	(407)
		<u>\$ (1,256)</u>		<u>\$ (1,571)</u>
		<u>\$ (1,256)</u>		<u>\$ (1,571)</u>

## Notes to the Financial Statements (Continued)

June 30, 2015

## 11. Fair Valuation Hierarchy (Continued)

	Level	June 30, 2015 Fair Value ‘000	Level	December 31, 2014 Fair Value ‘000
<b>Enduring Assets Portfolio</b>				
Financial Assets				
Financial Assets at Fair Value Through Profit or Loss				
Equities	1	\$ 221,443	1	\$ 194,925
Repurchase Agreements	2	5,928	2	3,467
		<u>\$ 227,371</u>		<u>\$ 198,392</u>
Derivative Financial Instruments				
Forward Foreign Exchange Contracts	2	\$ -	2	\$ 1
		<u>\$ -</u>		<u>\$ 1</u>
		<u>\$ 227,371</u>		<u>\$ 198,393</u>
Financial Liabilities				
Forward Foreign Exchange Contracts	2	\$ (1)	2	\$ (40)
		<u>\$ (1)</u>		<u>\$ (40)</u>
<b>Emerging Markets Opportunities Portfolio</b>				
Financial Assets				
Financial Assets at Fair Value Through Profit or Loss				
Equities	1	\$ 153,630	1	\$ 147,061
Repurchase Agreements	2	8,520	2	8,056
		<u>\$ 162,150</u>		<u>\$ 155,117</u>
Derivative Financial Instruments				
Options Purchased	2	\$ 13,573	2	\$ 14,979
		<u>\$ 13,573</u>		<u>\$ 14,979</u>
		<u>\$ 175,723</u>		<u>\$ 170,096</u>
<b>Asia ex Japan Equity Portfolio</b>				
Financial Assets				
Financial Assets at Fair Value Through Profit or Loss				
Collective Investment Schemes	1	\$ 7,359	1	\$ 352
Equities	1	126,481	1	36,961
Repurchase Agreements	2	2,053	2	558
		<u>\$ 135,893</u>		<u>\$ 37,871</u>

## Notes to the Financial Statements (Continued)

June 30, 2015

## 11. Fair Valuation Hierarchy (Continued)

	Level	June 30, 2015 Fair Value '000	Level	December 31, 2014 Fair Value '000
<b>Asia ex Japan Equity Portfolio (Continued)</b>				
Derivative Financial Instruments				
Options Purchased	2	\$ 12,647	2	\$ 2,765
		\$ 148,540		\$ 2,765
		\$ 148,540		\$ 40,636
	Level	June 30, 2015 Fair Value '000	Level	December 31, 2014 Fair Value '000
<b>World Bond Portfolio</b>				
Financial Assets				
Financial Assets at Fair Value Through Profit or Loss				
Asset Backed Securities	2	\$ 3,367	2	\$ 1,956
Bank Loan Participations	2	523	2	-
Debt Securities	2	48,476	2	21,008
Debt Securities	3	-	3	97
Repurchase Agreements	2	614	2	350
		\$ 52,980		\$ 23,411
Derivative Financial Instruments				
Bond Forwards	2	\$ 34	2	\$ 7
Credit Default Swaps	2	47	2	40
Interest Rate Swaps	2	53	2	42
Options Purchased	2	16	2	28
Swaptions Purchased	2	9	2	-
Forward Foreign Exchange Contracts	2	181	2	627
Futures	1	4	1	6
		\$ 344		\$ 750
		\$ 53,324		\$ 24,161
Financial Liabilities				
Derivative Financial Instruments				
Bond Forwards	2	\$ -	2	\$ (1)
Credit Default Swaps	2	(40)	2	(53)
Interest Rate Swaps	2	(28)	2	-
Option Written	2	(1)	2	-
Swaption Written	2	(7)	2	-
Forward Foreign Exchange Contracts	2	(343)	2	(203)
Futures	1	(30)	1	(23)
		\$ (449)		\$ (280)
		\$ (449)		\$ (280)

Notes to the Financial Statements (Continued)

June 30, 2015

11. Fair Valuation Hierarchy (Continued)

	Level	June 30, 2015 Fair Value '000	Level	December 31, 2014 Fair Value '000
<b>Global Credit Buy and Maintain Portfolio</b>				
Financial Assets				
Financial Assets at Fair Value Through Profit or Loss				
Asset Backed Securities	2	\$ 4,110	2	\$ 3,544
Bank Loan Participations	2	2,681	2	2,923
Debt Securities	2	383,716	2	289,646
Repurchase Agreements	2	4,634	2	5,369
		<u>\$ 395,141</u>		<u>\$ 301,482</u>
Derivative Financial Instruments				
Forward Foreign Exchange Contracts	2	\$ 436	2	\$ 2,159
Futures	1	193	1	112
		<u>\$ 629</u>		<u>\$ 2,271</u>
		<u>\$ 395,770</u>		<u>\$ 303,753</u>
Financial Liabilities				
Derivative Financial Instruments				
Forward Foreign Exchange Contracts	2	\$ (21)	2	\$ (712)
Futures	1	(331)	1	(647)
		<u>\$ (352)</u>		<u>\$ (1,359)</u>
		<u>\$ (352)</u>		<u>\$ (1,359)</u>
	Level	June 30, 2015 Fair Value '000	Level	December 31, 2014 Fair Value '000
<b>Durable Companies Portfolio</b>				
Financial Assets				
Financial Assets at Fair Value Through Profit or Loss				
Collective Investment Schemes	1	\$ -	1	\$ 50
Equities	1	97,647	1	29,731
Equities	2	763	2	-
Repurchase Agreements	2	2,541	2	757
		<u>\$ 100,951</u>		<u>\$ 30,538</u>
		<u>\$ 100,951</u>		<u>\$ 30,538</u>



## Notes to the Financial Statements (Continued)

June 30, 2015

**11. Fair Valuation Hierarchy (Continued)**

Investments whose values are based on quoted market prices in active markets, and therefore classified within level 1, include active listed equities, exchange traded derivatives, US government treasury bills and certain non-US sovereign obligations. The Company does not adjust the quoted price for these instruments.

Financial instruments that do not have quoted market prices but are valued based on market values, dealer quotations or alternative pricing sources supported by observable inputs are classified within level 2. These include, investment-grade corporate bonds and certain non-US sovereign obligations and over-the-counter derivatives. As level 2 investments include positions that are not traded in active markets and/or are subject to transfer restrictions, valuations may be adjusted to reflect illiquidity and/or non-transferability, which are generally based on available market information.

Investments classified within level 3 have significant unobservable inputs, as they trade infrequently. Level 3 instruments include private equity, corporate debt securities and total return swaps. As observable prices are not available for these securities, the Company has used valuation techniques to derive the fair value.

There were no transfers between level 1 and level 2 during the period ended June 30, 2015 and year ended December 31, 2014.

*Level 3 Reconciliation*

The following table shows a reconciliation of all movements in the fair value of financial instruments categorised within level 3 between the beginning and the end of the reporting period:

	<b>Total June 30, 2015</b>	<b>Total December 31, 2014</b>
<b>Global Health Care Equity Portfolio</b>		
Opening balance	\$ 10,010	\$ 10,010
Gains and losses recognised during the period	-	-
Purchases	-	-
Sales	-	-
Transfers out of level 3	-	-
Transfers into level 3	-	-
Closing balance	<u>\$ 10,010</u>	<u>\$ 10,010</u>
<b>US\$ Core High Yield Bond Portfolio</b>		
Opening balance	\$ 30,600	\$ -
Gains and losses recognised during the period	-	(187,805)
Purchases	-	-
Sales	-	175,055
Transfers out of level 3	-	-
Transfers into level 3	-	43,350
Closing balance	<u>\$ 30,600</u>	<u>\$ 30,600</u>

Notes to the Financial Statements (Continued)

June 30, 2015

11. Fair Valuation Hierarchy (Continued)

Level 3 Reconciliation (Continued)

<b>Emerging Local Debt Portfolio</b>	<b>Total June 30, 2015</b>	<b>Total December 31, 2014</b>
Opening balance	\$ -	\$ 11,728,874
Gains and losses recognised during the period	-	(509,514)
Purchases	-	-
Sales	-	(11,219,360)
Transfers out of level 3	-	-
Transfers into level 3	-	-
Closing balance	<u>\$ -</u>	<u>\$ -</u>
<b>Emerging and Sovereign Opportunities Portfolio</b>	<b>Total June 30, 2015</b>	<b>Total December 31, 2014</b>
Opening balance	\$ -	\$ -
Gains and losses recognised during the period	(7,907)	-
Purchases	-	-
Sales	-	-
Transfers out of level 3	-	-
Transfers into level 3	-	-
Closing balance	<u>\$ (7,907)</u>	<u>\$ -</u>
<b>Global High Yield Bond Portfolio</b>	<b>Total June 30, 2015</b>	<b>Total December 31, 2014</b>
Opening balance	\$ 29,700	\$ -
Gains and losses recognised during the period	-	(186,077)
Purchases	-	-
Sales	-	173,702
Transfers out of level 3	-	-
Transfers into level 3	-	42,075
Closing balance	<u>\$ 29,700</u>	<u>\$ 29,700</u>
<b>Multi-Asset Absolute Return Portfolio</b>	<b>Total June 30, 2015</b>	<b>Total December 31, 2014</b>
Opening balance	\$ -	\$ -
Gains and losses recognised during the period	241,865	-
Purchases	-	-
Sales	-	-
Transfers out of level 3	-	-
Transfers into level 3	-	-
Closing balance	<u>\$ 241,865</u>	<u>\$ -</u>

Notes to the Financial Statements (Continued)

June 30, 2015

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**11. Fair Valuation Hierarchy (Continued)**

*Level 3 Reconciliation (Continued)*

<b>World Bond Portfolio</b>	<b>Total June 30, 2015</b>	<b>Total December 31, 2014</b>
Opening balance	\$ 96,829	\$ -
Gains and losses recognised during the period	414	-
Purchases	-	100,000
Sales	(18,721)	(3,171)
Transfers out of level 3	(78,522)	-
Transfers into level 3	-	-
Closing balance	<u>\$ -</u>	<u>\$ 96,829</u>

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**12. Approval of the Financial Statements**

The Directors approved the financial statements on August 18, 2015.

## Total Expense Ratios

June 30, 2015

### Total Expense Ratios

The Average Total Expense Ratios table shows the actual expenses incurred by each share class of each Portfolio during the previous twelve months ended June 30, 2015 expressed as a percentage of the average NAV of the Portfolio for the corresponding period.

The Total Expense Ratios have been calculated in accordance with the Swiss Funds & Asset Management Association guidelines dated May 16, 2008.

	June 30, 2015	December 31, 2014	June 30, 2014
<b>Global Bond Portfolio</b>			
US Dollar S	0.47%	0.47%	0.46%
US Dollar S (Hedged)	0.47%	0.48%	0.46%
US Dollar S (Hedged) (Distributing)	0.47%	0.48%	0.46%
US Dollar D	1.05%	1.07%	1.06%
US Dollar D (Hedged)	1.07%	1.08%	1.06%
US Dollar D (Hedged) (Distributing)	1.07%	1.07%	1.07%
US Dollar R (Distributing)	1.32%	1.32%	1.32%
US Dollar G (Hedged)	0.77%	0.77%	0.76%
US Dollar P (Distributing)	0.62%	0.61%	0.61%
US Dollar N	0.55%	0.56%	0.56%
US Dollar N (Hedged)	0.57%	0.58%	0.56%
Euro S (Hedged)	0.47%	0.48%	0.46%
Euro D (Hedged)	1.07%	1.07%	1.08%
New Zealand Dollar S (Hedged)	0.47%	0.48%	0.46%
Sterling S (Hedged)	0.47%	0.48%	0.46%
Sterling S (Hedged) (Distributing)	0.47%	0.48%	0.45%
Sterling T	0.10%	0.13%	0.10%
Swiss Franc S (Hedged)	0.47%	0.48%	0.46%
<b>Global Health Care Equity Portfolio</b>			
US Dollar S	1.33%	1.35%	1.34%
US Dollar D	1.97%	2.00%	1.99%
US Dollar G	0.83%	0.85%	0.84%
US Dollar N	1.33%	1.35%	1.34%
Euro D <sup>1</sup>	1.94%	-	-
Sterling T	0.08%	0.10%	0.09%
Sterling N <sup>2</sup>	1.29%	-	-
Swiss Franc D <sup>1</sup>	1.95%	-	-
<b>US Capital Appreciation Equity Portfolio</b>			
US Dollar S	1.42%	1.43%	1.42%
US Dollar D	2.17%	2.18%	2.17%
US Dollar R	2.52%	2.53%	2.52%
US Dollar N	1.42%	1.43%	1.41%
Sterling T	0.17%	0.18%	0.19%
<b>Emerging Markets Equity Portfolio</b>			
US Dollar S	1.23%	1.17%	1.17%
US Dollar D	2.07%	2.02%	1.90%
US Dollar T	0.23%	0.17%	0.16%
Australian Dollar S	1.24%	1.17%	1.15%
Euro S	1.23%	1.17%	1.14%
Japanese Yen T	0.21%	0.18%	0.14%
<b>Opportunistic Themes Portfolio</b>			
US Dollar T	0.25%	0.25%	0.25%

Total Expense Ratios (Continued)

June 30, 2015

Total Expense Ratios (Continued)

	June 30, 2015	December 31, 2014	June 30, 2014
<b>US\$ Core High Yield Bond Portfolio</b>			
US Dollar S	0.53%	0.52%	0.52%
US Dollar T (Distributing)	0.08%	0.07%	0.07%
Euro S (Hedged)	0.56%	0.55%	0.55%
<b>Opportunistic Emerging Markets Debt Portfolio</b>			
US Dollar S	0.65%	0.64%	0.63%
US Dollar S (Distributing)	0.65%	0.64%	0.63%
Euro S (Hedged)	0.69%	0.67%	0.65%
Euro S (Hedged) (Distributing)	0.69%	0.67%	0.66%
Japanese Yen S (Hedged)	0.69%	0.67%	0.66%
Swedish Krona S (Hedged)	0.70%	0.67%	0.66%
Swiss Franc S (Hedged)	0.70%	0.67%	0.66%
Sterling T	0.10%	0.10%	0.07%
<b>Sterling Core Bond Plus Portfolio</b>			
Sterling S	0.42%	0.41%	0.42%
Sterling T <sup>3</sup>	0.11%	0.11%	0.14%
<b>Emerging Local Debt Portfolio</b>			
US Dollar G	0.62%	0.64%	0.68%
US Dollar GN	0.62%	0.64%	0.68%
US Dollar GR	1.37%	1.39%	1.44%
US Dollar NI	0.82%	0.85%	0.89%
US Dollar NR	1.37%	1.41%	1.44%
US Dollar T	0.17%	0.19%	0.24%
US Dollar T (Distributing)	0.17%	0.20%	0.24%
Euro G	0.62%	0.66%	0.69%
Euro NR (Hedged)	1.40%	1.44%	1.45%
Japanese Yen G	0.62%	0.65%	0.69%
Japanese Yen T (Hedged) <sup>4</sup>	0.20%	0.23%	0.25%
Sterling G (Hedged)	0.65%	0.68%	0.70%
<b>US Quality Equity Portfolio</b>			
US Dollar S	0.79%	0.79%	0.80%
<b>Emerging Markets Local Equity Portfolio</b>			
US Dollar S	1.24%	1.21%	1.22%
Canadian Dollar S	1.24%	1.21%	1.21%
Euro S (Hedged)	1.27%	1.24%	1.24%
Japanese Yen T	0.24%	0.21%	0.22%
<b>Strategic European Equity Portfolio</b>			
Euro S	0.83%	0.82%	0.81%
Euro D	1.69%	1.68%	1.63%
US Dollar D	1.69%	1.70%	1.63%
US Dollar D (Hedged)	1.71%	1.72%	1.66%
US Dollar N	0.90%	0.94%	0.92%
US Dollar N (Hedged)	0.96%	0.97%	0.92%
US Dollar S	0.84%	0.85%	0.79%

Total Expense Ratios (Continued)

June 30, 2015

Total Expense Ratios (Continued)

	June 30, 2015	December 31, 2014	June 30, 2014
<b>Strategic European Equity Portfolio (Continued)</b>			
Sterling N	0.94%	0.94%	0.89%
Sterling N (Distributing)	0.92%	0.94%	0.89%
Sterling S (Distributing)	0.81%	0.85%	0.79%
Sterling T	0.13%	0.18%	0.10%
Swiss Franc N	0.91%	0.93%	0.87%
Euro N	0.95%	0.95%	0.88%
Swiss Franc D	1.69%	1.69%	1.64%
Swiss Franc D (Hedged)	1.66%	1.71%	1.66%
<b>Emerging and Sovereign Opportunities Portfolio</b>			
US Dollar E			
Performance fee TER	0.65%	1.45%	0.59%
Total expense excluding performance fee TER	0.75%	0.75%	0.75%
Total expense TER	1.40%	2.20%	1.34%
<b>Global Credit Plus Portfolio</b>			
Sterling G (Hedged) (Distributing)	0.36%	0.36%	0.36%
Swiss Franc G (Hedged)	0.36%	0.36%	0.36%
US Dollar G (Hedged)	0.36%	0.36%	0.36%
Sterling G (Hedged)	0.36%	0.36%	0.36%
US Dollar G	0.36%	0.36%	0.36%
Sterling T (Hedged)	0.06%	0.06%	0.06%
US Dollar S (Hedged)	0.41%	0.41%	0.41%
<b>Global High Yield Bond Portfolio</b>			
Euro S (Hedged)	0.59%	0.57%	0.55%
Sterling S (Hedged)	0.58%	0.57%	0.58%
US Dollar S	0.62%	0.57%	-
Canadian Dollar S <sup>5</sup>	0.61%	-	-
Japanese Yen T	0.11%	0.07%	0.04%
<b>Multi-Asset Absolute Return Portfolio</b>			
Sterling S (Hedged)	0.85%	0.85%	0.85%
US Dollar D	1.65%	1.65%	-
US Dollar N	0.95%	0.95%	-
US Dollar S	0.85%	0.85%	-
US Dollar T	0.15%	0.15%	0.15%
<b>Enduring Assets Portfolio</b>			
Euro S			
Performance fee TER	0.52%	1.16%	0.42%
Total expense excluding performance fee TER	0.73%	0.75%	0.78%
Total expense TER	1.25%	1.91%	1.20%
Sterling S			
Performance fee TER	0.19%	0.23%	-
Total expense excluding performance fee TER	0.74%	0.75%	0.77%
Total expense TER	0.93%	0.98%	0.77%
Sterling S (Distributing)			
Performance fee TER	0.24%	0.23%	-
Total expense excluding performance fee TER	0.74%	0.75%	0.77%
Total expense TER	0.98%	0.98%	0.77%
Sterling T	0.15%	0.17%	0.15%
US Dollar D	1.59%	1.60%	-
US Dollar N	0.85%	0.87%	-

Total Expense Ratios (Continued)

June 30, 2015

Total Expense Ratios (Continued)

	June 30, 2015	December 31, 2014	June 30, 2014
<b>Enduring Assets Portfolio (Continued)</b>			
US Dollar S			
Performance fee TER	-	0.11%	0.40%
Total expense excluding performance fee TER	0.74%	0.75%	0.78%
Total expense TER	0.74%	0.86%	1.18%
Sterling S (Hedged)			
Performance fee TER	-	0.16%	0.62%
Total expense excluding performance fee TER	0.76%	0.75%	0.77%
Total expense TER	0.76%	0.91%	1.39%
<b>Emerging Markets Opportunities Portfolio</b>			
Canadian Dollar S	1.22%	1.21%	1.20%
US Dollar D	2.31%	2.31%	2.30%
US Dollar S	1.22%	1.21%	1.21%
<b>Asia ex Japan Equity Portfolio</b>			
US Dollar D	1.94%	1.95%	1.95%
US Dollar S	1.04%	1.05%	1.05%
US Dollar N	1.15%	1.15%	1.15%
Euro D	1.95%	1.95%	1.95%
Euro N	1.15%	1.15%	1.15%
Euro S	1.04%	1.05%	1.05%
Sterling N	1.15%	1.15%	1.15%
Sterling N (Distributing)	1.15%	1.15%	1.15%
Sterling S (Distributing)	1.05%	1.05%	1.05%
<b>World Bond Portfolio</b>			
Canadian Dollar S (Hedged)	0.60%	0.60%	0.60%
Euro D (Hedged) <sup>1</sup>	1.20%	-	-
Euro N (Hedged) <sup>1</sup>	0.70%	-	-
Sterling N (Hedged) <sup>1</sup>	0.70%	-	-
Swiss Franc D (Hedged) <sup>1</sup>	1.20%	-	-
US Dollar D	1.20%	1.20%	-
US Dollar N	0.70%	0.70%	-
US Dollar S <sup>6</sup>	0.60%	-	-
<b>Global Credit Buy and Maintain Portfolio</b>			
Sterling S (Hedged)	0.34%	0.35%	0.35%
<b>Durable Companies Portfolio</b>			
US Dollar S	0.84%	-	-
US Dollar T <sup>7</sup>	0.24%	-	-
Euro S			
Performance fee TER	1.10%	0.46%	-
Total expense excluding performance fee TER	0.84%	0.85%	-
Total expense TER	1.94%	1.31%	-
Sterling S (Distributing)			
Performance fee TER	0.06%	0.23%	-
Total expense excluding performance fee TER	0.84%	0.85%	-
Total expense TER	0.90%	1.08%	-
Sterling T	0.25%	0.25%	-

<sup>1</sup> Share Class launched on January 9, 2015.

<sup>2</sup> Share Class launched on April 27, 2015.

<sup>3</sup> Share Class fully redeemed on June 2, 2015.

<sup>4</sup> Share Class fully redeemed on March 18, 2015.

<sup>5</sup> Share Class launched on January 30, 2015.

<sup>6</sup> Share Class launched on April 30, 2015.

<sup>7</sup> Share Class launched on February 4, 2015.

## Appendix

June 30, 2015

## Foreign Currency Exchange Rates

The following exchange rates have been used in preparing the financial statements.

June 30, 2015				December 31, 2014				June 30, 2014			
	USD 1 =	GBP 1 =	EUR 1 =		USD 1 =	GBP 1 =	EUR 1 =		USD 1 =	GBP 1 =	EUR 1 =
AED	3.6730	5.7765	4.0924	AED	3.6730	5.7271	4.4445	AED	3.6728	6.2799	5.0286
AUD	1.3011	2.0462	1.4496	AUD	1.2220	1.9054	1.4786	AUD	1.0595	1.8116	1.4506
BRL	3.1064	4.8854	3.4612	BRL	2.6582	4.1448	3.2166	BRL	2.2041	3.7687	3.0177
CAD	1.2485	1.9634	1.3910	CAD	1.1583	1.8060	1.4015	CAD	1.0652	1.8212	1.4584
CHF	0.9346	1.4698	1.0413	CHF	0.9937	1.5493	1.2024	CHF	0.8868	1.5163	1.2142
CLP	639.5300	1,005.7891	712.5643	CLP	606.8500	946.2308	734.3190	CLP	553.6700	946.6920	758.0574
COP	2,599.6000	4,088.3921	2,896.4741	COP	2,376.5000	3,705.5575	2,875.6843	COP	1,879.7500	3,214.0885	2,573.6603
CZK	24.4655	38.4769	27.2595	CZK	22.9040	35.7131	27.7150	CZK	20.0490	34.2807	27.4500
DKK	6.6953	10.5297	7.4599	DKK	6.1538	9.5952	7.4463	DKK	5.4452	9.3105	7.4553
DOP	44.9000	70.6142	50.0276	DOP	44.3000	69.0748	53.6052	DOP	43.2750	73.9937	59.2500
EGP	7.6301	11.9998	8.5014	EGP	7.1501	11.1487	8.6519	EGP	7.1501	12.2255	9.7895
EUR	0.8975	1.4115	1.0000	EUR	0.8264	1.2886	1.0000	EUR	0.7304	1.2488	1.0000
GBP	0.6358	1.0000	0.7085	GBP	0.6413	1.0000	0.7760	GBP	0.5848	1.0000	0.8007
HKD	7.7526	12.1924	8.6379	HKD	7.7549	12.0917	9.3838	HKD	7.7504	13.2519	10.6114
HUF	282.9564	445.0057	315.2700	HUF	260.9397	406.8701	315.7501	HUF	226.0600	386.5284	309.5101
IDR	13,332.5000	20,968.0286	14,855.0704	IDR	12,385.0000	19,311.3105	14,986.4716	IDR	11,855.0000	20,270.2587	16,231.2769
ILS	3.7724	5.9329	4.2032	ILS	3.8915	6.0677	4.7088	ILS	3.4288	5.8626	4.6945
INR	63.6800	100.1496	70.9523	INR	63.1225	98.4238	76.3814	INR	60.1450	102.8389	82.3475
JPY	122.3650	192.4435	136.3391	JPY	119.8950	186.9463	145.0790	JPY	101.3050	173.2162	138.7018
KES	99.2500	156.0905	110.5843	KES	90.5500	141.1901	109.5700	KES	87.6300	149.8341	119.9786
KRW	1,115.4500	1,754.2687	1,242.8343	KRW	1,099.1500	1,713.8496	1,330.0267	KRW	1,011.8000	1,730.0251	1,385.3063
MAD	9.7301	15.3025	10.8413	MAD	9.0630	14.1315	10.9667	MAD	8.1897	14.0031	11.2129
MUR	34.9500	54.9659	38.9413	MUR	31.7500	49.5062	38.4191	MUR	30.2000	51.6374	41.3483
MXN	15.6907	24.6767	17.4825	MXN	14.7398	22.9830	17.8358	MXN	12.9730	22.1819	17.7620
MYR	3.7730	5.9338	4.2039	MYR	3.4965	5.4519	4.2309	MYR	3.2110	5.4903	4.3963



Wellington Management Portfolios (Dublin) plc

Appendix (Continued)

June 30, 2015

Foreign Currency Exchange Rates (Continued)

June 30, 2015				December 31, 2014				June 30, 2014			
	USD 1 =	GBP 1 =	EUR 1 =		USD 1 =	GBP 1 =	EUR 1 =		USD 1 =	GBP 1 =	EUR 1 =
NGN	198.9000	312.8101	221.6144	NGN	183.0000	285.3427	221.4392	NGN	162.8500	278.4489	222.9661
NOK	7.8675	12.3732	8.7660	NOK	7.4976	11.6906	9.0724	NOK	6.1363	10.4921	8.4015
NZD	1.4786	2.3254	1.6475	NZD	1.2794	1.9949	1.5482	NZD	1.1421	1.9529	1.5638
PEN	3.1776	4.9974	3.5405	PEN	2.9765	4.6411	3.6017	PEN	2.7930	4.7756	3.8240
PHP	45.0900	70.9131	50.2393	PHP	44.7325	69.7491	54.1286	PHP	43.6500	74.6349	59.7634
PKR	-	-	-	PKR	-	-	-	PKR	98.6750	168.7193	135.1009
PLN	3.7609	5.9148	4.1904	PLN	3.5520	5.5385	4.2981	PLN	3.0367	5.1923	4.1577
QAR	3.6413	5.7266	4.0571	QAR	-	-	-	QAR	-	-	-
RON	-	-	-	RON	3.7054	5.7776	4.4837	RON	3.2018	5.4745	4.3837
RUB	55.7149	87.6228	62.0775	RUB	60.0000	93.5550	72.6030	RUB	34.0524	58.2245	46.6229
SEK	8.2975	13.0495	9.2451	SEK	7.8283	12.2062	9.4726	SEK	6.6854	11.4309	9.1532
SGD	1.3465	2.1176	1.5003	SGD	1.3251	2.0662	1.6034	SGD	1.2467	2.1316	1.7069
THB	33.7755	53.1187	37.6327	THB	32.9000	51.2993	39.8107	THB	32.4550	55.4931	44.4358
TND	1.9511	3.0685	2.1739	TND	1.8665	2.9103	2.2586	TND	1.6813	2.8747	2.3019
TRY	2.6790	4.2133	2.9849	TRY	2.3378	3.6451	2.8288	TRY	2.1203	3.6254	2.9030
TWD	30.8545	48.5249	34.3781	TWD	31.6020	49.2754	38.2400	TWD	29.8580	51.0527	40.8801
USD	1.0000	1.5727	1.1142	USD	1.0000	1.5592	1.2101	USD	1.0000	1.7098	1.3692
UYU	26.9600	42.4000	30.0388	UYU	24.3150	37.9132	29.4224	UYU	22.8900	39.1384	31.3399
ZAR	12.1378	19.0890	13.5239	ZAR	11.5688	18.0386	13.9988	ZAR	10.6388	18.1907	14.5660
ZMW	7.5000	11.7953	8.3565	ZMW	6.4000	9.9792	7.7443	ZMW	6.3050	10.7806	8.6325

## Appendix (Continued)

June 30, 2015

## Redeemable Participating Shares

The movements in the number of redeemable participating shares in the period ended June 30, 2015, year ended December 31, 2014 and period ended June 30, 2014 were as follows:

	Shares in Issue June 30, 2015	Shares Issued	Shares Redeemed	Shares in Issue December 31, 2014	Shares Issued	Shares Redeemed	Shares in Issue December 31, 2013	Shares in Issue June 30, 2014	Shares Issued	Shares Redeemed	Shares in Issue December 31, 2013
<b>Global Bond</b>											
US Dollar Class S Shares	4,163,242	1,487,668	(1,293,658)	3,969,232	3,823,560	(5,639,131)	5,784,803	4,246,311	2,570,512	(4,109,004)	5,784,803
US Dollar Class S Shares <sup>†</sup>	20,972,699	7,742,460	(3,334,975)	16,565,214	15,396,711	(16,863,677)	18,032,180	14,986,609	4,636,693	(7,682,264)	18,032,180
US Dollar Class S Shares <sup>†*</sup>	5,278,696	99,790	-	5,178,906	100,403	-	5,078,503	5,129,768	51,265	-	5,078,503
US Dollar Class D Shares	2,430,921	723,906	(236,084)	1,943,099	1,701,910	(129,129)	370,318	320,184	-	(50,134)	370,318
US Dollar Class D Shares <sup>*</sup>	-	-	-	-	-	(4,817)	4,817	-	-	(4,817)	4,817
US Dollar Class D Shares <sup>†</sup>	8,516,157	2,007,384	(755,605)	7,264,378	3,793,147	(1,987,097)	5,458,328	6,109,672	1,904,613	(1,253,269)	5,458,328
US Dollar Class D Shares <sup>†*</sup>	545,040	73,963	(2,425)	473,502	-	(681,679)	1,155,181	541,996	-	(613,185)	1,155,181
US Dollar Class R Shares	-	-	-	-	-	(10,780)	10,780	-	-	(10,780)	10,780
US Dollar Class R Shares <sup>*</sup>	27,740	-	-	27,740	-	(8,996)	36,736	34,181	-	(2,555)	36,736
US Dollar Class G Shares <sup>†</sup>	469,690	-	(49,364)	519,054	6,878	(264,508)	776,684	674,348	-	(102,336)	776,684
US Dollar Class P Shares <sup>*</sup>	47,695	-	(6,788)	54,483	51	(353,502)	407,934	205,014	51	(202,971)	407,934
US Dollar Class N Shares	648	-	-	648	648	(2,500)	2,500	648	648	(2,500)	2,500
US Dollar Class N Shares <sup>†</sup>	425,602	62,940	(37,797)	400,459	241,825	(62,763)	221,397	330,661	148,132	(38,868)	221,397
Euro Class S Shares <sup>†</sup>	14,447,119	5,465,400	(2,339,990)	11,321,709	9,913,105	(5,043,056)	6,451,660	8,015,891	2,070,664	(506,433)	6,451,660
Euro Class N Shares <sup>†</sup>	-	-	-	-	-	(100,000)	100,000	-	-	(100,000)	100,000
Euro Class D Shares <sup>†</sup>	749,388	440,961	(117,260)	425,687	573,989	(906,045)	757,743	1,062,439	544,363	(239,667)	757,743
New Zealand Dollar Class S Shares <sup>†</sup>	16,596,907	2,493,126	-	14,103,781	415,492	(35,638)	13,723,927	13,812,196	123,907	(35,638)	13,723,927
Sterling Class S Shares <sup>†</sup>	7,856,250	813,525	(1,020,116)	8,062,841	586,090	(152,412)	7,629,163	7,961,511	336,398	(4,050)	7,629,163
Sterling Class S Shares <sup>†*</sup>	939,231	447,535	(359,428)	851,124	478,584	(343,289)	715,829	576,157	92,141	(231,813)	715,829
Sterling Class T Shares	15,831	12,502	(146)	3,475	3,775	(300)	-	1,328	1,328	-	-
Swiss Franc Class S Shares <sup>†</sup>	17,598,849	8,649	(1,410,441)	19,000,641	838,120	(3,506,556)	21,669,077	22,489,943	829,406	(8,540)	21,669,077
<b>Global Health Care Equity</b>											
US Dollar Class S Shares	8,816,489	4,855,362	(619,628)	4,580,755	1,312,979	(1,070,182)	4,337,958	5,304,157	1,210,047	(243,848)	4,337,958
US Dollar Class D Shares	22,106,957	11,227,018	(2,266,567)	13,146,506	8,674,409	(4,264,945)	8,737,042	9,319,760	3,322,653	(2,739,935)	8,737,042
US Dollar Class G Shares	1,931,165	-	(330)	1,931,495	141,587	(380,782)	2,170,690	1,933,745	141,587	(378,532)	2,170,690
US Dollar Class N Shares	2,157,650	784,885	(174,942)	1,547,707	1,569,720	(372,779)	350,766	586,650	563,100	(327,216)	350,766
Euro Class D Shares	490,286	521,503	(31,217)	-	-	-	-	-	-	-	-

<sup>†</sup> Hedged Share Class

<sup>\*</sup> Distributing Share Class

## Appendix (Continued)

June 30, 2015

## Redeemable Participating Shares (Continued)

	Shares in Issue June 30, 2015	Shares Issued	Shares Redeemed	Shares in Issue December 31, 2014	Shares Issued	Shares Redeemed	Shares in Issue December 31, 2013	Shares in Issue June 30, 2014	Shares Issued	Shares Redeemed	Shares in Issue December 31, 2013
<b>Global Health Care Equity (Continued)</b>											
Sterling Class N Shares	1,755	1,755	-	-	-	-	-	-	-	-	-
Sterling Class T Shares	116,523	21,516	(3,250)	98,257	41,681	(8,727)	65,303	77,139	20,202	(8,366)	65,303
Swiss Franc Class D Shares	123,960	126,420	(2,460)	-	-	-	-	-	-	-	-
<b>US Capital Appreciation Equity</b>											
US Dollar Class S Shares	1,987,417	3,539	(90,594)	2,074,472	41,665	(578,267)	2,611,074	2,535,768	10,174	(85,480)	2,611,074
US Dollar Class D Shares	2,649,177	148,926	(378,426)	2,878,677	776,640	(1,189,187)	3,291,224	3,096,181	569,829	(764,872)	3,291,224
US Dollar Class R Shares	53,000	-	(8,496)	61,496	-	(6,670)	68,166	61,496	-	(6,670)	68,166
US Dollar Class N Shares	1,458,779	252,650	(129,700)	1,335,829	1,321,186	(624,588)	639,231	1,057,737	855,021	(436,515)	639,231
Sterling Class T Shares	57,043	8,970	(4,812)	52,886	15,198	(5,363)	43,051	49,810	9,290	(2,531)	43,051
<b>Emerging Markets Equity</b>											
US Dollar Class S Shares	4,208,169	130,301	-	4,077,868	195,285	(5,883,841)	9,766,424	5,445,377	194,061	(4,515,108)	9,766,424
US Dollar Class D Shares	48,573	-	(695)	49,268	-	(159,046)	208,314	177,788	-	(30,526)	208,314
US Dollar Class T Shares	3,352,197	1,295	(1,705,578)	5,056,480	-	-	5,056,480	5,056,480	-	-	5,056,480
Australian Dollar Class S Shares	2,730,866	1,266	-	2,729,600	2,697	-	2,726,903	2,728,260	1,357	-	2,726,903
Canadian Dollar Class S Shares	-	-	-	-	5,510	(14,526,228)	14,520,718	-	5,510	(14,526,228)	14,520,718
Canadian Dollar Class T Shares	-	-	-	-	18,031,989	(18,031,989)	-	18,031,989	18,031,989	-	-
Euro Class S Shares	1,725	-	-	1,725	-	-	1,725	1,725	-	-	1,725
Japanese Yen Class T Shares	-	-	(315,180)	315,180	-	(288,057)	603,237	315,180	-	(288,057)	603,237
<b>Opportunistic Themes</b>											
US Dollar Class T Shares	1,300,931	-	(313,565)	1,614,496	-	-	1,614,496	1,614,496	-	-	1,614,496
<b>US\$ Core High Yield Bond</b>											
US Dollar Class S Shares	17,584,110	3,082,799	(61,190)	14,562,501	2,969,432	(7,562,636)	19,155,705	16,921,143	1,612,895	(3,847,457)	19,155,705
US Dollar Class T Shares*	7,881,460	1,560,801	(3,163,934)	9,484,593	2,045,572	(3,658,205)	11,097,226	11,447,518	350,292	-	11,097,226
Euro Class S Shares†	2,463,120	-	(410,000)	2,873,120	-	(390,000)	3,263,120	3,263,120	-	-	3,263,120

† Hedged Share Class

\* Distributing Share Class

## Appendix (Continued)

June 30, 2015

## Redeemable Participating Shares (Continued)

	Shares in Issue June 30, 2015	Shares Issued	Shares Redeemed	Shares in Issue December 31, 2014	Shares Issued	Shares Redeemed	Shares in Issue December 31, 2013	Shares in Issue June 30, 2014	Shares Issued	Shares Redeemed	Shares in Issue December 31, 2013
<b>Opportunistic Emerging Markets Debt</b>											
US Dollar Class S Shares	41,217,960	767,284	(2,062,742)	42,513,418	1,827,797	(13,810,695)	54,496,316	45,808,552	1,113,635	(9,801,399)	54,496,316
US Dollar Class S Shares*	5,373,188	341,575	(3,716,074)	8,747,687	5,042,393	(12,609,808)	16,315,102	17,967,593	4,643,100	(2,990,609)	16,315,102
Canadian Dollar Class S Shares <sup>†</sup>	-	-	-	-	-	(1,442,699)	1,442,699	-	-	(1,442,699)	1,442,699
Euro Class S Shares <sup>†</sup>	38,269,820	4,260,706	(4,256,616)	38,265,730	10,421,249	(12,034,748)	39,879,229	41,712,828	5,962,388	(4,128,789)	39,879,229
Euro Class S Shares*	5,077,798	987,021	(133,156)	4,223,933	397,895	(95,969)	3,922,007	4,318,917	396,910	-	3,922,007
Japanese Yen Class S Shares <sup>†</sup>	1,215,576	598,614	-	616,962	50,229	(269,285)	836,018	711,589	47,855	(172,284)	836,018
Swedish Krona Class S Shares <sup>†</sup>	31,293,420	-	-	31,293,420	-	(12,948,518)	44,241,938	44,241,938	-	-	44,241,938
Swiss Franc Class S Shares <sup>†</sup>	1,308,806	-	-	1,308,806	-	(463,576)	1,772,382	1,308,806	-	(463,576)	1,772,382
Sterling Class T Shares	22,105	7,554	(25)	14,576	14,990	(414)	-	8,305	8,306	(1)	-
<b>Sterling Core Bond Plus</b>											
Sterling Class S Shares	3,871,710	102	-	3,871,608	399	(4,428,049)	8,299,258	3,871,577	368	(4,428,049)	8,299,258
Sterling Class T Shares	-	-	(6,955,699)	6,955,699	-	-	6,955,699	6,955,699	-	-	6,955,699
<b>Emerging Local Debt</b>											
US Dollar Class G Shares	118,847,412	30,741,319	-	88,106,093	60,706,040	(3,064,603)	30,464,656	64,132,950	36,732,897	(3,064,603)	30,464,656
US Dollar Class GN Shares	13,651,804	2,657,079	(709,922)	11,704,647	10,586,447	(375,631)	1,493,831	5,520,307	4,249,076	(222,600)	1,493,831
US Dollar Class GR Shares	15,829,278	6,636,628	(1,646,472)	10,839,122	9,132,671	(1,953,140)	3,659,591	7,092,529	4,302,342	(869,404)	3,659,591
US Dollar Class NI Shares	3,675,332	1,140	(33,591)	3,707,783	80,690	(989,004)	4,616,097	3,669,691	28,107	(974,513)	4,616,097
US Dollar Class NR Shares	1,831,760	443,299	(385,407)	1,773,868	347,234	(2,860,764)	4,287,398	2,167,973	246,065	(2,365,490)	4,287,398
US Dollar Class T Shares	21,547,855	-	-	21,547,855	9,029,956	(1,653,846)	14,171,745	15,924,836	1,753,091	-	14,171,745
US Dollar Class T Shares*	16,108,250	457,556	-	15,650,694	3,868,430	-	11,782,264	12,070,191	287,927	-	11,782,264
Australian Dollar Class S Shares <sup>†</sup>	-	-	-	-	1,609	(5,479,412)	5,477,803	5,478,589	786	-	5,477,803
Canadian Dollar Class S Shares <sup>†</sup>	-	-	-	-	-	-	-	-	-	-	-
Euro Class G Shares	5,862,198	599,444	-	5,262,754	520,070	(13,100,042)	17,842,726	9,737,094	292,316	(8,397,948)	17,842,726
Euro Class S Shares*	-	-	-	-	-	(470,000)	470,000	-	-	(470,000)	470,000
Euro Class NR Shares <sup>†</sup>	2,633,268	118,497	(1,427,928)	3,942,699	43,649	(19,509,363)	23,408,413	7,099,250	20,267	(16,329,430)	23,408,413
Japanese Yen Class G Shares	287,144	95	(85,217)	372,266	6,384	(85,084)	450,966	389,306	6,285	(67,945)	450,966
Japanese Yen Class T Shares <sup>†</sup>	-	-	(306,568)	306,568	-	-	306,568	306,568	-	-	306,568
Sterling Class G Shares <sup>†</sup>	5,431,584	-	-	5,431,584	-	(2,911,183)	8,342,767	5,431,584	-	(2,911,183)	8,342,767

<sup>†</sup> Hedged Share Class

\* Distributing Share Class

## Appendix (Continued)

June 30, 2015

## Redeemable Participating Shares (Continued)

	Shares in Issue June 30, 2015	Shares Issued	Shares Redeemed	Shares in Issue December 31, 2014	Shares Issued	Shares Redeemed	Shares in Issue December 31, 2013	Shares in Issue June 30, 2014	Shares Issued	Shares Redeemed	Shares in Issue December 31, 2013
<b>US Quality Equity</b>											
US Dollar Class S Shares	3,332,526	332,066	(293,312)	3,293,772	28,721	(1,967,528)	5,232,579	3,332,351	12,701	(1,912,929)	5,232,579
<b>Emerging Markets Local Equity</b>											
US Dollar Class S Shares	5,675,902	-	-	5,675,902	-	-	5,675,902	5,675,902	-	-	5,675,902
Canadian Dollar Class S Shares	9,407,235	740,811	(6,522,958)	15,189,382	186,740	-	15,002,642	15,183,501	180,859	-	15,002,642
Euro Class S Shares <sup>†</sup>	14,870,187	7,287	-	14,862,900	5,048,778	-	9,814,122	14,855,521	5,041,399	-	9,814,122
Japanese Yen Class T Shares	103,635	-	(623)	104,258	-	(49,913)	154,171	153,340	-	(831)	154,171
<b>Strategic European Equity</b>											
US Dollar Class D Shares	1,765,053	597,021	(455,414)	1,623,446	1,644,914	(449,106)	427,638	1,254,065	1,000,295	(173,868)	427,638
US Dollar Class D Shares <sup>†</sup>	12,495,356	6,996,537	(3,128,348)	8,627,167	6,842,805	(2,316,893)	4,101,255	8,606,728	5,407,130	(901,657)	4,101,255
US Dollar Class N Shares <sup>†</sup>	483,644	511,917	(690,437)	662,164	671,958	(9,794)	-	28,402	28,402	-	-
US Dollar Class N Shares	1,596,240	1,830,751	(237,011)	2,500	2,500	-	-	2,500	2,500	-	-
US Dollar Class S Shares	3,671,474	357,315	-	3,314,159	3,326,221	(12,062)	-	3,267,332	3,267,332	-	-
Euro Class S Shares	17,407,886	5,643,997	(3,116,674)	14,880,563	8,077,309	(27,094,845)	33,898,099	33,204,115	1,353,128	(2,047,112)	33,898,099
Euro Class D Shares	5,187,208	3,179,994	(1,243,611)	3,250,825	1,993,331	(1,441,131)	2,698,625	3,858,932	1,517,664	(357,357)	2,698,625
Euro Class N Shares	466,690	349,578	(197,715)	314,827	580,187	(537,597)	272,237	458,285	349,409	(163,361)	272,237
Sterling Class N Shares	378,407	175,247	(1,643)	204,803	158,305	(71,968)	118,466	201,461	95,431	(12,436)	118,466
Sterling Class N Shares*	10,911	9,411	-	1,500	1,500	-	-	1,500	1,500	-	-
Sterling Class S Shares*	195,249	185,194	(18,546)	28,601	28,601	-	-	1,500	1,500	-	-
Sterling Class T Shares	89,974	51,579	(339)	38,734	44,448	(5,714)	-	18,216	18,351	(135)	-
Swiss Franc Class D Shares	101,874	3,100	(17,159)	115,933	91,121	(8,456)	33,268	124,389	91,121	-	33,268
Swiss Franc Class D Shares <sup>†</sup>	124,911	112,440	(9,370)	21,841	21,841	-	-	2,220	2,220	-	-
Swiss Franc Class N Shares	20,230	17,840	-	2,390	-	-	2,390	2,390	-	-	2,390
<b>Emerging and Sovereign Opportunities</b>											
US Dollar Class E Shares	3,912,623	1,216,545	-	2,696,078	-	-	2,696,078	2,696,078	-	-	2,696,078
Euro Class E Shares <sup>†*</sup>	-	-	-	-	182	(3,745,501)	3,745,319	-	182	(3,745,501)	3,745,319
<b>Global Credit Plus</b>											
US Dollar Class G Shares	28,112,517	1,501,989	-	26,610,528	522,516	-	26,088,012	26,610,528	522,516	-	26,088,012

\* Hedged Share Class

\* Distributing Share Class

## Appendix (Continued)

June 30, 2015

## Redeemable Participating Shares (Continued)

	Shares in Issue June 30, 2015	Shares Issued	Shares Redeemed	Shares in Issue December 31, 2014	Shares Issued	Shares Redeemed	Shares in Issue December 31, 2013	Shares in Issue June 30, 2014	Shares Issued	Shares Redeemed	Shares in Issue December 31, 2013
<b>Global Credit Plus (Continued)</b>											
US Dollar Class G Shares <sup>†</sup>	7,661,423	564,853	(11,371,342)	18,467,912	12,828,398	(46,958)	5,686,472	18,510,545	12,828,398	(4,325)	5,686,472
US Dollar Class S Shares <sup>†</sup>	7,731,154	6,228,912	(1,404,848)	2,907,090	2,178,512	(18,806)	747,384	1,967,624	1,220,240	-	747,384
Sterling Class G Shares <sup>†*</sup>	43,857,289	234,834	(434,111)	44,056,566	88,138	(5,814,636)	49,783,064	47,793,171	78,380	(2,068,273)	49,783,064
Sterling Class G Shares <sup>†</sup>	44,162,737	32,249	-	44,130,488	62,342	-	44,068,146	44,097,578	29,432	-	44,068,146
Sterling Class T Shares <sup>†</sup>	47,864,559	2,270,663	-	45,593,896	45,593,896	-	-	22,404,748	22,404,748	-	-
Swiss Franc Class G Shares <sup>†</sup>	5,523,521	-	-	5,523,521	-	-	5,523,521	5,523,521	-	-	5,523,521
<b>Global High Yield Bond</b>											
US Dollar Class S Shares	789,555	582,152	(5,420)	212,823	233,563	(20,740)	-	-	-	-	-
Australian Dollar Class S Shares <sup>†</sup>	-	-	-	-	-	(1,800,000)	1,800,000	1,800,000	-	-	1,800,000
Canadian Dollar Class S Shares	9,000,000	9,000,000	-	-	-	-	-	-	-	-	-
Euro Class S Shares <sup>†</sup>	1,950,362	-	-	1,950,362	-	-	1,950,362	1,950,362	-	-	1,950,362
Sterling Class A Shares <sup>†*</sup>	-	-	-	-	-	-	-	-	-	-	-
Sterling Class S Shares <sup>†</sup>	4,711,756	947	(6,215,123)	10,925,932	2,910	(8,590,772)	19,513,794	17,460,274	1,438	(2,054,958)	19,513,794
Japanese Yen Class T Shares	97,946	-	-	97,946	48,269	-	49,677	97,946	48,269	-	49,677
<b>Multi-Asset Absolute Return</b>											
US Dollar Class D Shares	2,500	-	-	2,500	2,500	-	-	-	-	-	-
US Dollar Class N Shares	2,500	-	-	2,500	2,500	-	-	-	-	-	-
US Dollar Class S Shares	689,367	531,090	(23,515)	181,792	190,312	(8,520)	-	-	-	-	-
US Dollar Class T Shares	902,171	470,971	-	431,200	-	-	431,200	431,200	-	-	431,200
Sterling Class S Shares <sup>†</sup>	1,864,053	107,650	-	1,756,403	455	-	1,755,948	1,756,165	217	-	1,755,948
<b>Enduring Assets</b>											
US Dollar Class D Shares	2,500	-	-	2,500	2,500	-	-	-	-	-	-
US Dollar Class N Shares	2,500	-	-	2,500	2,500	-	-	-	-	-	-
US Dollar Class S Shares	6,946,788	1,989,727	(432,025)	5,389,086	2,473,287	(21,944)	2,937,743	5,044,628	2,106,885	-	2,937,743
Euro Class S Shares	2,079,039	618	(72,359)	2,150,780	1,362	(923,022)	3,072,440	3,073,115	675	-	3,072,440
Sterling Class S Shares	2,126,407	824,507	-	1,301,900	299,377	(336,653)	1,339,176	1,339,256	80	-	1,339,176
Sterling Class S Shares <sup>*</sup>	3,365,699	66,027	-	3,299,672	351,390	(847,694)	3,795,976	2,960,984	11,594	(846,586)	3,795,976
Sterling Class S Shares <sup>†</sup>	972,902	238	-	972,664	213,860	(613,418)	1,372,222	1,585,787	213,565	-	1,372,222

\* Hedged Share Class

\* Distributing Share Class

## Appendix (Continued)

June 30, 2015

## Redeemable Participating Shares (Continued)

	<i>Shares in Issue June 30, 2015</i>	<i>Shares Issued</i>	<i>Shares Redeemed</i>	<i>Shares in Issue December 31, 2014</i>	<i>Shares Issued</i>	<i>Shares Redeemed</i>	<i>Shares in Issue December 31, 2013</i>	<i>Shares in Issue June 30, 2014</i>	<i>Shares Issued</i>	<i>Shares Redeemed</i>	<i>Shares in Issue December 31, 2013</i>
<b>Enduring Assets (Continued)</b>											
Sterling Class T Shares	66,407	23,986	(76)	42,497	43,024	(527)	-	21,830	21,920	(90)	-
<b>Emerging Markets Opportunities</b>											
US Dollar Class D Shares	2,500	-	-	2,500	2,500	-	-	16,281,273	12,772	-	16,268,501
US Dollar Class S Shares	1,180,047	-	-	1,180,047	1,180,047	-	-	2,500	2,500	-	-
Canadian Dollar Class S Shares	16,305,166	11,585	-	16,293,581	25,080	-	16,268,501	1,180,047	1,180,047	-	-
<b>Asia Ex Japan Equity</b>											
US Dollar Class D Shares	451,641	248,855	(47,214)	250,000	-	-	250,000	250,000	-	-	250,000
US Dollar Class N Shares	2,500	-	-	2,500	2,500	-	-	2,500	2,500	-	-
US Dollar Class S Shares	8,303,967	5,226,062	(132,935)	3,210,840	2,960,840	-	250,000	3,210,841	2,960,841	-	250,000
Euro Class D Shares	186,000	-	-	186,000	-	-	186,000	186,000	-	-	186,000
Euro Class N Shares	1,820	-	-	1,820	1,820	-	-	1,820	1,820	-	-
Euro Class S Shares	3,146,781	3,355,248	(210,287)	1,820	1,820	-	-	1,820	1,820	-	-
Sterling Class N Shares	155,200	-	-	155,200	-	-	155,200	155,200	-	-	155,200
Sterling Class N Shares*	1,510	10	-	1,500	1,500	-	-	1,500	1,500	-	-
Sterling Class S Shares*	248,926	250,713	(3,287)	1,500	1,500	-	-	1,500	1,500	-	-
<b>World Bond</b>											
US Dollar Class D Shares	2,500	-	-	2,500	2,500	-	-	-	-	-	-
US Dollar Class N Shares	176,690	174,190	-	2,500	2,500	-	-	-	-	-	-
US Dollar Class S Shares	2,500,000	2,500,000	-	-	-	-	-	-	-	-	-
Canadian Dollar Class S Shares†	3,233,693	486,752	-	2,746,941	2,746,941	-	-	2,500,000	2,500,000	-	-
Euro Class D Shares†	2,100	2,100	-	-	-	-	-	-	-	-	-
Euro Class N Shares†	2,100	2,100	-	-	-	-	-	-	-	-	-
Sterling Class N Shares†	1,650	1,650	-	-	-	-	-	-	-	-	-
Swiss Franc Class D Shares†	2,520	2,520	-	-	-	-	-	-	-	-	-
<b>Global Credit Buy and Maintain</b>											
Sterling Class S Shares†	25,429,212	5,593,657	-	19,835,555	19,835,555	-	-	10,525,113	10,525,113	-	-

† Hedged Share Class

\* Distributing Share Class

## Appendix (Continued)

June 30, 2015

## Redeemable Participating Shares (Continued)

	<i>Shares in Issue June 30, 2015</i>	<i>Shares Issued</i>	<i>Shares Redeemed</i>	<i>Shares in Issue December 31, 2014</i>	<i>Shares Issued</i>	<i>Shares Redeemed</i>	<i>Shares in Issue December 31, 2013</i>	<i>Shares in Issue June 30, 2014</i>	<i>Shares Issued</i>	<i>Shares Redeemed</i>	<i>Shares in Issue December 31, 2013</i>
<b>Durable Companies</b>											
US Dollar Class S Shares	4,912,276	4,912,276	(853,333)	853,333	853,333	-	-	-	-	-	-
US Dollar Class T Shares	1,000,000	1,000,000	-	-	-	-	-	-	-	-	-
Euro Class S Shares	1,172,861	172,861	-	1,000,000	1,000,000	-	-	-	-	-	-
Sterling Class S Shares*	1,070,856	870,856	-	200,000	200,000	-	-	-	-	-	-
Sterling Class T Shares	500,000	-	-	500,000	500,000	-	-	-	-	-	-

\* Hedged Share Class

\* Distributing Share Class



