

HSBC Global Investment Funds
Unaudited Semi-Annual Report for the period
from 1 April 2023 to 30 September 2023



R.C.S. Luxembourg B 25 087
4, rue Peternelchen,
L-2370 Howald,
Grand Duchy of Luxembourg

Unaudited semi-annual report for the period from 1 April 2023 to 30 September 2023

Société d'Investissement à Capital Variable (SICAV), Luxembourg

Information concerning the distribution of shares of HSBC Global Investment Funds in or from Switzerland

Legal Representative of the Company in Switzerland: HSBC Asset Management (Switzerland) Ltd., Gartenstrasse 26, P.O. Box, CH-8002 Zurich. The Prospectus, Key Information Documents (KIDs), Articles and annual and semi-annual reports of the Company may be obtained free of charge upon request from the Legal Representative in Switzerland. A breakdown of all transactions carried out on behalf of each sub-fund of the Company for the period under review can be obtained, free of charge, from the Legal Representative in Switzerland.

Additional notes for Hong Kong residents in relation to HSBC Global Investment Funds

The following sub-funds of HSBC Global Investment Funds referred to in this document are not authorised in Hong Kong and not available to Hong Kong residents;

Asia Bond	Global High Yield ESG Bond
Asia High Yield Bond	Global High Yield Securitised Credit Bond
Asian Currencies Bond	Global Inflation Linked Bond
Brazil Bond	Global Securitised Credit Bond
China A-shares Equity	US Short Duration High Yield Bond*
ESG Short Duration Credit Bond	Global Sustainable Equity Income
Euro Bond Total Return	Global Sustainable Long Term Equity
Euro Credit Bond	Mexico Equity (closed as at 28 July 2023)
Euroland Growth	Multi-Asset Style Factors
Frontier Markets	Multi-Strategy Target Return
GEM Debt Total Return	RMB Fixed Income
Global Bond Total Return	Singapore Dollar Income Bond
Global Credit Floating Rate Fixed Term Bond 2023 - 2	Turkey Equity
Global Emerging Markets Corporate Sustainable Bond	Corporate Euro Bond Fixed Term Bond 2027 (launched as at 30 June 2023)
Global Emerging Markets ESG Bond	
Global Emerging Markets ESG Local Debt	
Global Emerging Markets Local Debt	
Global Equity Circular Economy	
Global ESG Corporate Bond	
Global Green Bond	

* Until 2 July 2023, the sub-fund is named Global Short Duration High Yield Bond.

Statement of changes in the investment portfolio

A list, specifying for each sub-fund total purchases and sales transacted during the period under review, may be obtained, upon request, at the registered office of the Company.

No subscription can be received on the basis of financial reports. Subscriptions are only valid if made on the basis of the current Prospectus accompanied by the latest annual and the most recent semi-annual report, if published thereafter.

The current Prospectus, the Articles of Incorporation, together with both the interim and audited annual reports are available free of charge upon request from the Management Company.

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Board of Directors

- ▶ **Anthony Jeffs**, (Chairman), Global Head of Product
HSBC Asset Management (UK) Limited,
Resident in the United Kingdom of Great Britain and Northern Ireland.
- ▶ **Dr. Michael Boehm**, Managing Director / Chief Operating Officer
Head of Global Fund Services, Alternatives (From 1 June 2023)
HSBC Asset Management Germany,
Resident in the Federal Republic of Germany.
- ▶ **Jean de Courrèges**, Independent Director
Resident in the Grand Duchy of Luxembourg.
- ▶ **Eimear Cowhey**, Independent Director
Resident in the Republic of Ireland.
- ▶ **John Li**, Independent Director
(Resigned effective 30 September 2023)
Resident in the Grand Duchy of Luxembourg.
- ▶ **Matteo Pardi**, Country Business Head
HSBC Asset Management (France), Italian Branch,
Resident in the Republic of Italy.
- ▶ **Tim Palmer**, Non - Executive Director
(Appointed effective 2 October 2023)
Resident in the United Kingdom of Great Britain and Northern Ireland.

Management and Administration

Registered Office	4, rue Peternelchen, L-2370 Howald, Grand Duchy of Luxembourg.
Management Company	HSBC Investment Funds (Luxembourg) S.A. 18, boulevard de Kockelscheuer, L-1821 Luxembourg, Grand Duchy of Luxembourg.
Administration Agent, Depositary Bank, Central Paying Agent, Registrar and Transfer Agent	HSBC Continental Europe, Luxembourg 18, boulevard de Kockelscheuer, L-1821 Luxembourg, Grand Duchy of Luxembourg.
Domiciliary and Corporate Agent	ONE Corporate 4, rue Peternelchen, Cubus C3, L-2370 Howald, Grand Duchy of Luxembourg.
Investment Advisers	<p>HSBC Global Asset Management (France) Immeuble Cœur Défense - Tour A, 110 Esplanade du Général de Gaulle - La Défense 4, 75419 Paris Cedex 08, France.</p> <p>HSBC Global Asset Management (Hong Kong) Limited Level 22, HSBC Main Building, 1 Queen's Road, Central, Hong Kong SAR.</p> <p>HSBC Global Asset Management (Mexico) S.A. de C.V Paseo de la Reforma no. 347, P. 15, Col. Cuauhtémoc, C.P. 06500, México, D.F., México.</p> <p>HSBC Global Asset Management (UK) Limited 8. Canada Square. London E14 5HQ. United Kingdom.</p> <p>HSBC Global Asset Management (USA) Inc. 452 Fifth Avenue. 7th Floor. New York. NY 10018. USA.</p> <p>HSBC Portfoy Yonetimi A.S. Esentepe Mahallesi, Büyükdere Caddesi, No:128, 34394 Sisli, Istanbul, Turkey.</p>

Management and Administration (continued)

Sub-Investment Advisers

HSBC Global Asset Management (Switzerland) Ltd.
Gartenstrasse 26 CH – 8002 Zürich.

HSBC Global Asset Management (Singapore) Limited
10 Marina Boulevard, Marina Bay Financial Centre, Tower 2 Level 48-01,
Singapore 018983

Distributors

HSBC Investment Funds (Luxembourg) S.A.
18, boulevard de Kockelscheuer,
L-1821 Luxembourg,
Grand Duchy of Luxembourg.

HSBC Investment Funds (Hong Kong) Limited
Level 22, HSBC Main Building, 1 Queen's Road, Central, Hong Kong SAR.

HSBC Global Asset Management (France)
Immeuble Coeur Défense - Tour A,
110 Esplanade du Général de Gaulle - La Défense 4,
75419 Paris Cedex 08, France.

HSBC Trinkaus & Burkhardt AG
Königsallee 21/23, D-40212 Düsseldorf, Germany.

HSBC Global Asset Management (UK) Limited
8 Canada Square, London E14 5HQ, United Kingdom.

HSBC Global Asset Management (Malta) Ltd
Operations Centre, 80 Mill Street, Qormi, QRM 3101, Malta.

HSBC Global Asset Management (Bermuda) Limited
37 Front Street, 2nd Floor, Hamilton HM 11, Bermuda.

HSBC Securities (USA) Inc.
452 Fifth Avenue, New York, 10018, United States.

HSBC Saudi Arabia
7267 Olaya-AlMurooj, Riyadh 12283-225,
Kingdom of Saudi Arabia.

HSBC Bank Australia
Level 36, Tower 1, International Towers Sydney, 100 Barangaroo Avenue,
Sydney NSW 2000, Australia.

HSBC Asset Management (Japan) Limited
HSBC Building 11-1, Nihonbashi 3-Chome, Chuo-Ku,
Tokyo, 103-0027, Japan.

Management and Administration (continued)

Paying Agent in Switzerland	HSBC Private Bank (Suisse) S.A. Quai des Bergues 9-17, Case Postale 2888, CH-1211 Geneva 1, Switzerland.
Paying Agent in Hong Kong	The Hong Kong and Shanghai Banking Corporation Limited HSBC Main Building, 1 Queen's Road Central, Hong Kong SAR.
Representative and Paying Agent in Poland	HSBC Continental Europe, Poland Branch Kraków Business Park 200, Ul. Krakowska 280, 32-080 Zabierzów, Poland.
Auditor	PricewaterhouseCoopers, Société Coopérative 2, rue Gerhard Mercator, B.P. 1443, L-1014 Luxembourg, Grand Duchy of Luxembourg.
Legal Adviser	Elvinger Hoss Prussen, S.A. 2, Place Winston Churchill, L-1340 Luxembourg, Grand Duchy of Luxembourg.

Statement of Net Assets

as at 30 September 2023

		Equity Sub-funds			
	Notes	COMBINED USD	Asean Equity [*] USD	Asia ex Japan Equity USD	Asia ex Japan Equity Smaller Companies USD
ASSETS					
Investments in Securities at Cost		29,712,652,018	31,474,421	370,509,652	459,942,586
Unrealised Appreciation/(Depreciation)	2.b	(1,338,952,071)	(2,674,838)	(6,600,281)	9,530,314
Investments in Securities at Market Value		28,373,699,947	28,799,583	363,909,371	469,472,900
Unrealised Gain on Forward Foreign Exchange Contracts	2.b	156,895,798	-	46	-
Unrealised Gain on Futures	2.b	25,425,570	-	-	-
Unrealised Gain on Swaps	2.b	22,891,555	-	-	-
Unrealised Gain on Options	2.b	373,877	-	-	-
Cash at Bank		1,045,532,402	448,348	3,149,957	23,594,889
Dividend and Interest Receivable, Net		258,972,250	76,005	619,040	1,786,255
Receivable on Investments Sold		129,889,698	-	2,749,031	1,259,500
Receivable on Unsettled Spot Foreign Currency Transactions		308,458,321	-	2,777,828	1,742,596
Receivable from Shareholders		220,170,365	16,553	45,702	118,127
Other Assets		10,424,730	-	1,091,027	1,005,477
Total Assets		30,552,734,513	29,340,489	374,342,002	498,979,744
LIABILITIES					
Unrealised Loss on Forward Foreign Exchange Contracts	2.b	(86,357,123)	-	(44,020)	-
Unrealised Loss on Futures	2.b	(31,585,205)	-	-	-
Unrealised Loss on Swaps	2.b	(22,406,676)	-	-	-
Unrealised Loss on Options	2.b	(142,200)	-	-	-
Bank Overdraft		(326,269,881)	(24,678)	-	(8,623,318)
Payable on Investments Purchased		(387,813,104)	-	-	(2,839,532)
Payable on Unsettled Spot Foreign Currency Transactions		(308,858,731)	-	(2,778,651)	(1,742,313)
Payable to Shareholders		(176,265,204)	(40,310)	(880,338)	(163,193)
Dividend Payable		(153,687,962)	-	-	-
Other Liabilities		(61,289,151)	(56,436)	(477,348)	(2,461,606)
Total Liabilities		(1,554,675,237)	(121,424)	(4,180,357)	(15,829,962)
Total Net Assets		28,998,059,276	29,219,065	370,161,645	483,149,782
TWO YEAR ASSET SUMMARY					
31 March 2023		30,657,560,942	36,051,444	441,953,669	488,947,322
31 March 2022		35,668,923,650	40,410,175	584,891,399	758,828,482

^{*}Until 1 August 2023, the sub-fund was named Thai Equity.

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

Statement of Net Assets

as at 30 September 2023

Asia Pacific ex Japan Equity High Dividend USD	China A-shares Equity USD	Chinese Equity USD	Euroland Equity Smaller Companies EUR	Euroland Growth EUR	Euroland Value EUR	Europe Value EUR
374,345,841	30,161,761	682,497,628	98,724,836	201,435,288	204,613,734	60,631,335
(5,673,104)	(1,538,370)	(45,204,043)	(4,878,755)	27,553,379	22,771,068	7,297,510
368,672,737	28,623,391	637,293,585	93,846,081	228,988,667	227,384,802	67,928,845
27,174	-	-	205	-	36,300	-
-	-	-	-	-	-	-
-	-	-	-	-	-	-
-	-	-	-	-	-	-
8,252,082	103,856	17,019,811	2,157,718	1,305,616	5,189,707	1,349,505
1,392,640	1,367	1,406,563	69,529	201,695	125,229	83,994
989,105	-	-	-	3,480,174	-	-
3,005,291	-	411,292	146	-	162,043	323,860
2,768,690	91,000	149,559	83,848	111,639	293,437	162,831
222,502	-	-	959,111	475,082	2,378,940	248,676
385,330,221	28,819,614	656,280,810	97,116,638	234,562,873	235,570,458	70,097,711
(1,043)	-	-	(1)	-	(374)	-
-	(2,060)	-	-	(63,180)	(64,800)	-
-	-	-	-	-	-	-
-	-	-	-	-	-	-
(1,063,685)	-	-	-	(1,225,677)	(819)	-
(726,146)	-	(9,593,843)	-	-	-	(297,447)
(3,006,857)	-	(411,146)	(146)	-	(162,040)	(323,403)
(1,859,278)	-	(2,231,737)	(123,380)	(148,594)	(1,079,273)	(159,286)
(486,389)	-	-	-	-	-	-
(528,845)	(7,302)	(1,102,964)	(93,792)	(279,395)	(333,211)	(133,893)
(7,672,243)	(9,362)	(13,339,690)	(217,319)	(1,716,846)	(1,640,517)	(914,029)
377,657,978	28,810,252	642,941,120	96,899,319	232,846,027	233,929,941	69,183,682
413,697,275	20,952,438	761,626,018	109,218,855	287,493,353	298,987,918	78,922,996
423,674,273	23,132,398	890,685,985	153,070,988	247,883,485	523,701,679	80,552,228

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

Statement of Net Assets

as at 30 September 2023

	Notes	Global Emerging Markets Equity USD	Global Equity Circular Economy USD	Global Equity Climate Change USD	Global Real Estate Equity USD
ASSETS					
Investments in Securities at Cost		423,819,855	25,717,610	276,275,457	567,898,563
Unrealised Appreciation/(Depreciation)	2.b	(39,992,418)	2,611,526	(16,866,526)	(98,089,138)
Investments in Securities at Market Value		383,827,437	28,329,136	259,408,931	469,809,425
Unrealised Gain on Forward Foreign Exchange Contracts	2.b	-	-	87	13
Unrealised Gain on Futures	2.b	-	-	-	-
Unrealised Gain on Swaps	2.b	-	-	-	-
Unrealised Gain on Options	2.b	-	-	-	-
Cash at Bank		6,510,880	978,852	2,932,149	5,751,312
Dividend and Interest Receivable, Net		775,389	51,158	470,473	4,498,705
Receivable on Investments Sold		-	-	-	28,075
Receivable on Unsettled Spot Foreign Currency Transactions		510,771	-	71,213	11,580
Receivable from Shareholders		277,258	31,733	533,037	161,649
Other Assets		111,761	14,748	108,604	199,517
Total Assets		392,013,496	29,405,627	263,524,494	480,460,276
LIABILITIES					
Unrealised Loss on Forward Foreign Exchange Contracts	2.b	-	-	(1,311)	(42)
Unrealised Loss on Futures	2.b	-	-	-	-
Unrealised Loss on Swaps	2.b	-	-	-	-
Unrealised Loss on Options	2.b	-	-	-	-
Bank Overdraft		(164,295)	-	(630)	(154,493)
Payable on Investments Purchased		-	-	-	-
Payable on Unsettled Spot Foreign Currency Transactions		(510,286)	-	(70,934)	(11,561)
Payable to Shareholders		(796,968)	(141)	(408,904)	(335,718)
Dividend Payable		-	-	(304,172)	(3,788,332)
Other Liabilities		(1,198,428)	(10,533)	(257,768)	(1,085,026)
Total Liabilities		(2,669,977)	(10,674)	(1,043,719)	(5,375,172)
Total Net Assets		389,343,519	29,394,953	262,480,775	475,085,104
TWO YEAR ASSET SUMMARY					
31 March 2023		401,621,285	29,600,886	297,237,965	690,088,043
31 March 2022		349,052,270	-	344,903,678	1,545,270,459

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

Statement of Net Assets

as at 30 September 2023

Global Equity Sustainable Healthcare USD	Global Infrastructure Equity USD	Global Lower Carbon Equity USD	Global Sustainable Equity Income USD	Global Sustainable Long Term Dividend USD	Global Sustainable Long Term Equity USD	Hong Kong Equity USD
142,492,840	583,515,438	265,043,006	180,537,332	29,137,153	10,454,072	138,306,858
3,744,049	(27,585,819)	9,615,912	(788,447)	(1,465,961)	1,249,125	(11,816,307)
146,236,889	555,929,619	274,658,918	179,748,885	27,671,192	11,703,197	126,490,551
919	2,134	-	-	-	-	-
-	-	-	-	-	-	-
-	-	-	-	-	-	-
-	-	-	-	-	-	-
4,408,798	7,424,749	4,455,804	1,483,309	352,212	231,243	3,246,725
34,269	2,499,747	811,339	569,161	40,069	9,635	360,546
1,400,594	-	-	-	-	-	698,151
602,278	6,857,293	150,059	-	54,914	-	8,232
248,348	510,134	553,875	92,799	98,886	-	36,959
13,259	-	254,144	79,963	73,479	4,439	-
152,945,354	573,223,676	280,884,139	181,974,117	28,290,752	11,948,514	130,841,164
(5,202)	(122,213)	-	-	-	-	-
-	-	(122,019)	(37,539)	-	-	-
-	-	-	-	-	-	-
-	-	-	-	-	-	-
(8)	(531,251)	(223,937)	(17,113)	(1,224)	-	-
(1,444,168)	-	-	-	-	-	(1,540,714)
(598,110)	(6,853,170)	(149,965)	-	(54,941)	-	(8,202)
(40,844)	(7,707,813)	(1,632,464)	(60,548)	(167,102)	-	(509,616)
-	(1,012,679)	(669,390)	(890,111)	(45,056)	-	-
(130,962)	(617,425)	(258,043)	(118,764)	(52,949)	(4,871)	(180,725)
(2,219,294)	(16,844,551)	(3,055,818)	(1,124,075)	(321,272)	(4,871)	(2,239,257)
150,726,060	556,379,125	277,828,321	180,850,042	27,969,480	11,943,643	128,601,907
136,633,554	651,906,409	270,407,334	150,650,459	23,651,672	11,496,568	137,904,206
121,705,058	27,011,621	283,058,434	-	56,146,776	-	110,934,711

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

Statement of Net Assets

as at 30 September 2023

		International and Regional Equity Sub- funds			
	Notes	BRIC Equity** USD	BRIC Markets Equity** USD	Frontier Markets USD	Global Equity Volatility Focused** USD
ASSETS					
Investments in Securities at Cost		133,294,578	48,528,914	294,623,802	117,224,698
Unrealised Appreciation/(Depreciation)	2.b	(30,776,288)	(9,871,891)	22,980,766	1,757,156
Investments in Securities at Market Value		102,518,290	38,657,023	317,604,568	118,981,854
Unrealised Gain on Forward Foreign Exchange Contracts	2.b	-	-	-	39,268
Unrealised Gain on Futures	2.b	-	-	-	-
Unrealised Gain on Swaps	2.b	-	-	-	-
Unrealised Gain on Options	2.b	-	-	-	-
Cash at Bank		1,656,915	929,862	16,821,307	2,773,075
Dividend and Interest Receivable, Net		719,758	268,004	862,477	303,856
Receivable on Investments Sold		-	-	143,692	-
Receivable on Unsettled Spot Foreign Currency Transactions		83	1,193	350,191	486,364
Receivable from Shareholders		6,514	49,095	1,502,680	405,816
Other Assets		5	3	-	114,799
Total Assets		104,901,565	39,905,180	337,284,915	123,105,032
LIABILITIES					
Unrealised Loss on Forward Foreign Exchange Contracts	2.b	-	-	-	(31,749)
Unrealised Loss on Futures	2.b	-	-	-	(49,898)
Unrealised Loss on Swaps	2.b	-	-	-	-
Unrealised Loss on Options	2.b	-	-	-	-
Bank Overdraft		(184)	-	(167,328)	(783,667)
Payable on Investments Purchased		-	-	-	-
Payable on Unsettled Spot Foreign Currency Transactions		(83)	(1,190)	(350,166)	(487,497)
Payable to Shareholders		(1,063,276)	(91,964)	(45,281)	(390,251)
Dividend Payable		-	-	-	(117,202)
Other Liabilities		(1,077,053)	(372,552)	(399,985)	(216,850)
Total Liabilities		(2,140,596)	(465,706)	(962,760)	(2,077,114)
Total Net Assets		102,760,969	39,439,474	336,322,155	121,027,918
TWO YEAR ASSET SUMMARY					
31 March 2023		112,091,346	42,001,466	235,789,493	118,997,825
31 March 2022		196,525,505	86,965,266	237,399,268	132,343,709

**Based on market circumstances due to the Ukraine and Russia Crisis since 25 February 2022, the Pricing Committee and Management company have agreed and instructed to write down to zero all the local RUB-denominated Russian equities held in the Portfolio of Investment.

Statement of Net Assets

as at 30 September 2023

Market Specific Equity Sub-funds						Bond Sub-funds
Brazil Equity USD	Economic Scale US Equity USD	Indian Equity USD	Russia Equity* USD	Turkey Equity EUR	Asia Bond USD	
146,112,562	220,561,069	719,271,543	99,418,659	93,973,143	423,137,982	
(4,916,821)	33,292,018	373,347,420	(99,418,659)	21,338,149	(39,951,156)	
141,195,741	253,853,087	1,092,618,963	-	115,311,292	383,186,826	
-	504	-	-	-	9,302	
-	-	-	-	-	336,594	
-	-	-	-	-	-	
-	-	-	-	-	-	
1,295,131	2,891,834	19,236,082	11,452,495	3,026,627	5,841,800	
1,571,239	300,336	679,150	44,247	116,726	4,185,490	
351,964	-	4,383,278	-	-	2,234,136	
42,673	139,734	166,438	-	-	1,683,546	
263,013	467,305	1,564,444	-	3,757,712	395,496	
-	-	-	-	957	-	
144,719,761	257,652,800	1,118,648,355	11,496,742	122,213,314	397,873,190	
-	(220,637)	-	-	-	(1,431,443)	
-	(95,463)	-	-	-	(63,375)	
-	-	-	-	-	-	
-	-	-	-	-	-	
(274)	-	(2,289,515)	-	-	(2,585,056)	
(349,624)	-	(10,640,012)	-	-	(4,162,000)	
(42,610)	(139,770)	(166,191)	-	-	(1,679,901)	
(334,271)	(565,467)	(2,212,724)	-	(1,453,965)	(2,245,464)	
-	-	-	-	-	(3,326,217)	
(373,652)	(286,028)	(37,121,373)	-	(315,458)	(249,185)	
(1,100,431)	(1,307,365)	(52,429,815)	-	(1,769,423)	(15,742,641)	
143,619,330	256,345,435	1,066,218,540	11,496,742	120,443,891	382,130,549	
139,910,375	260,843,203	953,319,973	10,312,334	99,347,576	491,814,430	
163,539,216	333,553,195	1,113,713,545	12,805,978	45,345,681	499,733,976	

*Dealing and Official Net Asset Value calculation of Russia Equity sub-fund have been suspended since 25 February 2022 following the closure of Moscow Stock Exchange. An indicative Net Asset Value as at 30 September 2023 has been calculated for presentation purposes in the financial statements only. The Pricing Committee and Management Company have agreed and instructed to write down to zero all the local RUB-denominated Russian equities held in the Portfolio of Investments.

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

Statement of Net Assets

as at 30 September 2023

	Notes	Asia ESG Bond USD	Asia High Yield Bond USD	Asian Currencies Bond USD	Brazil Bond USD
ASSETS					
Investments in Securities at Cost		46,384,773	800,713,032	31,129,023	35,389,843
Unrealised Appreciation/(Depreciation)	2.b	(2,582,427)	(98,864,754)	(4,590,409)	238,321
Investments in Securities at Market Value		43,802,346	701,848,278	26,538,614	35,628,164
Unrealised Gain on Forward Foreign Exchange Contracts	2.b	131	40,766	5,216	5,651
Unrealised Gain on Futures	2.b	-	-	-	-
Unrealised Gain on Swaps	2.b	-	-	-	-
Unrealised Gain on Options	2.b	-	-	-	-
Cash at Bank		476,212	20,262,570	472,150	155,356
Dividend and Interest Receivable, Net		512,742	13,092,394	292,794	531,954
Receivable on Investments Sold		-	8,603,997	-	-
Receivable on Unsettled Spot Foreign Currency Transactions		-	377,875	462	27,071
Receivable from Shareholders		5,004	679,587	459	150,654
Other Assets		-	-	-	2,764
Total Assets		44,796,435	744,905,467	27,309,695	36,501,614
LIABILITIES					
Unrealised Loss on Forward Foreign Exchange Contracts	2.b	(444)	(327,793)	(8,829)	(12,580)
Unrealised Loss on Futures	2.b	-	(100,147)	-	-
Unrealised Loss on Swaps	2.b	-	-	-	(17,193)
Unrealised Loss on Options	2.b	-	-	-	-
Bank Overdraft		(45,222)	(5,456,190)	-	-
Payable on Investments Purchased		(400,280)	(15,737,533)	-	-
Payable on Unsettled Spot Foreign Currency Transactions		-	(375,727)	(459)	(27,064)
Payable to Shareholders		(610)	(3,170,686)	(220,000)	(125,021)
Dividend Payable		(1,655)	(6,458,363)	-	-
Other Liabilities		(9,220)	(1,752,001)	(15,733)	(37,879)
Total Liabilities		(457,431)	(33,378,440)	(245,021)	(219,737)
Total Net Assets		44,339,004	711,527,027	27,064,674	36,281,877

TWO YEAR ASSET SUMMARY

31 March 2023	45,388,691	1,142,030,519	35,053,330	31,846,377
31 March 2022	47,704,166	2,467,389,690	46,698,461	31,688,944

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

Statement of Net Assets

as at 30 September 2023

Corporate Euro Bond Fixed Term Bond 2027 (launched as at 30 June 2023) EUR	Euro Bond EUR	Euro Bond Total Return EUR	Euro Credit Bond EUR	Euro High Yield Bond EUR	ESG Short Duration Credit Bond USD	GEM Debt Total Return USD
106,960,611	61,739,725	88,102,579	334,022,418	964,551,835	7,110,486	119,630,019
(443,527)	(10,138,583)	(1,722,099)	(8,569,377)	(104,067,616)	(152,282)	(3,886,825)
106,517,084	51,601,142	86,380,480	325,453,041	860,484,219	6,958,204	115,743,194
16,488	-	27,094	-	57,543	31,077	1,279,515
-	-	132,100	289,425	-	-	48,656
-	-	-	-	-	-	78,723
-	-	-	-	-	-	-
1,403	545,476	7,110,958	18,454,034	54,493,312	79,247	8,920,811
1,033,278	494,372	572,844	3,620,483	16,093,801	75,391	1,552,646
-	-	-	-	20,612,095	-	55,343
-	-	-	-	254	1,054,237	691
3,038,599	13,292	-	296,961	117,863	64,448	-
-	-	18,751	11,250	-	-	-
110,606,852	52,654,282	94,242,227	348,125,194	951,859,087	8,262,604	127,679,579
-	(7)	(146,577)	-	(1,216)	(9,037)	(2,375,384)
-	-	(125,988)	-	-	(3,176)	(140,454)
-	-	-	(334,775)	-	-	-
-	-	-	-	-	-	-
(624,727)	(143,777)	(1,726,182)	(2,573,989)	(308,895)	(60,012)	(4,981,122)
(2,260,594)	-	(1,933,886)	(9,591,701)	(24,872,192)	-	(2,924,100)
-	-	-	-	(254)	(1,054,954)	(686)
(218)	(439,239)	(3,130)	(1,331,830)	(37,358,240)	(2)	(35,790)
-	-	-	-	(152,238)	(70,739)	-
(52,365)	(22,410)	(27,110)	(144,939)	(773,756)	(2,901)	(83,506)
(2,937,904)	(605,433)	(3,962,873)	(13,977,234)	(63,466,791)	(1,200,821)	(10,541,042)
107,668,948	52,048,849	90,279,354	334,147,960	888,392,296	7,061,783	117,138,537
	57,075,368	124,766,811	345,254,148	1,041,658,661	5,504,133	125,663,112
	111,508,277	170,400,970	376,502,833	1,407,906,842	-	296,726,158

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

Statement of Net Assets

as at 30 September 2023

	Notes	Global Bond USD	Global Bond Total Return USD	Global Corporate Bond USD	Global Emerging Markets Bond USD
ASSETS					
Investments in Securities at Cost		39,470,715	180,855,420	2,945,069,304	1,216,981,827
Unrealised Appreciation/(Depreciation)	2.b	(3,040,388)	(14,012,402)	(258,621,960)	(112,142,412)
Investments in Securities at Market Value		36,430,327	166,843,018	2,686,447,344	1,104,839,415
Unrealised Gain on Forward Foreign Exchange Contracts	2.b	61,245	3,508,612	23,751,119	637,357
Unrealised Gain on Futures	2.b	67,470	22,593	427,073	1,325,913
Unrealised Gain on Swaps	2.b	-	92,872	121,612	377,867
Unrealised Gain on Options	2.b	-	-	-	-
Cash at Bank		5,976,205	21,289,170	54,152,027	25,306,548
Dividend and Interest Receivable, Net		314,369	1,650,852	33,713,212	18,301,671
Receivable on Investments Sold		482,472	1,772,688	6,904,843	6,649,741
Receivable on Unsettled Spot Foreign Currency Transactions		42,350	15,419,405	14,235,270	7,628,193
Receivable from Shareholders		447,676	-	2,234,743	1,037,315
Other Assets		2,474	9,449	-	-
Total Assets		43,824,588	210,608,659	2,821,987,243	1,166,104,020
LIABILITIES					
Unrealised Loss on Forward Foreign Exchange Contracts	2.b	(257,671)	(1,083,374)	(6,612,734)	(3,038,116)
Unrealised Loss on Futures	2.b	(29,277)	(1,379,901)	(4,025,719)	(2,489,682)
Unrealised Loss on Swaps	2.b	(127,973)	(137,299)	(16,591)	(392,781)
Unrealised Loss on Options	2.b	-	-	-	-
Bank Overdraft		(5,126,794)	(15,194,265)	(1,866,018)	(6,102,537)
Payable on Investments Purchased		(5,150,580)	(8,245,678)	(30,466,363)	(10,382,215)
Payable on Unsettled Spot Foreign Currency Transactions		(42,251)	(15,362,256)	(14,168,026)	(7,588,309)
Payable to Shareholders		(137,929)	-	(12,345,888)	(3,862,491)
Dividend Payable		(4,078)	(544,920)	(26,335,793)	(15,332,222)
Other Liabilities		(12,428)	(40,615)	(392,754)	(419,960)
Total Liabilities		(10,888,981)	(41,988,308)	(96,229,886)	(49,608,313)
Total Net Assets		32,935,607	168,620,351	2,725,757,357	1,116,495,707

TWO YEAR ASSET SUMMARY

31 March 2023	37,000,893	191,309,646	2,564,709,922	1,172,999,393
31 March 2022	44,611,096	245,779,656	3,175,404,930	1,682,091,114

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

Statement of Net Assets

as at 30 September 2023

Global Emerging Markets Corporate Sustainable Bond USD	Global Emerging Markets ESG Bond USD	Global Emerging Markets ESG Local Debt USD	Global Emerging Markets Local Debt USD	Global ESG Corporate Bond USD	Global Government Bond USD	Global Green Bond USD
112,691,265	75,660,411	310,973,045	1,055,506,496	183,082,456	2,781,037,706	63,209,853
(2,566,982)	(5,517,091)	(4,177,891)	(9,344,156)	(17,795,462)	(294,924,158)	(4,512,455)
110,124,283	70,143,320	306,795,154	1,046,162,340	165,286,994	2,486,113,548	58,697,398
-	80,692	4,152,599	14,271,423	1,634,336	29,325,915	812,082
-	120,352	62,398	208,906	10,376	1,805,415	-
-	14,899	700,525	4,866,923	-	-	-
-	-	514	1,774	-	-	-
3,418,037	1,708,176	9,986,901	61,904,620	4,240,309	58,379,332	2,111,625
1,850,006	1,097,823	5,188,139	9,492,780	1,709,499	16,100,987	526,424
-	433,353	406,466	3,571,159	-	25,018,014	-
-	377,070	275,970	232,007	1,219,175	15,595,670	120,165
-	122,703	796,847	222,411	446,311	1,837,863	140,816
59,500	-	385,078	162,267	-	-	377
115,451,826	74,098,388	328,750,591	1,141,096,610	174,547,000	2,634,176,744	62,408,887
(6)	(185,743)	(4,105,180)	(25,206,407)	(321,328)	(8,936,845)	(76,027)
-	(110,696)	(77,512)	(174,043)	(263,747)	(4,282,568)	-
-	-	(707,495)	(3,330,541)	-	(14,080,219)	-
-	-	(2,183)	(7,541)	-	-	-
(948,570)	(101,589)	(5,403,848)	(26,996,180)	(541,628)	(23,102,213)	(115,413)
-	(535,833)	(451,410)	-	(679,342)	-	(464,415)
-	(375,156)	(276,627)	(232,026)	(1,216,105)	(15,569,477)	(119,981)
-	(102,326)	(1,613,421)	(1,818,919)	(576,585)	(14,519,935)	(318,021)
(100,313)	(1,008,116)	(2,005,299)	(17,755,041)	(1,480,903)	(14,177,332)	(476,197)
(64,057)	(13,551)	(70,229)	(385,571)	(23,926)	(676,499)	(11,219)
(1,112,946)	(2,433,010)	(14,713,204)	(75,906,269)	(5,103,564)	(95,345,088)	(1,581,273)
114,338,880	71,665,378	314,037,387	1,065,190,341	169,443,436	2,538,831,656	60,827,614
112,217,456	100,352,835	292,675,167	1,274,054,242	188,903,671	2,962,519,709	26,633,159
-	57,648,927	202,368,836	1,131,996,157	203,593,794	2,292,079,924	29,702,296

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

Statement of Net Assets

as at 30 September 2023

	Notes	Global High Income Bond USD	Global High Yield Bond USD	Global High Yield ESG Bond USD	Global High Yield Securitised Credit Bond USD
ASSETS					
Investments in Securities at Cost		819,971,885	1,092,218,581	42,118,852	85,540,200
Unrealised Appreciation/(Depreciation)	2.b	(94,845,098)	(57,925,871)	(2,075,342)	(5,063,054)
Investments in Securities at Market Value		725,126,787	1,034,292,710	40,043,510	80,477,146
Unrealised Gain on Forward Foreign Exchange Contracts	2.b	4,798,849	5,703,626	210,215	-
Unrealised Gain on Futures	2.b	295,210	-	-	-
Unrealised Gain on Swaps	2.b	645,326	195	-	-
Unrealised Gain on Options	2.b	-	-	-	-
Cash at Bank		28,921,260	9,279,646	252,388	4,414,686
Dividend and Interest Receivable, Net		10,186,087	16,898,363	662,806	1,358,718
Receivable on Investments Sold		2,210,573	9,171,854	544,533	-
Receivable on Unsettled Spot Foreign Currency Transactions		10,811,157	54,748,751	764,958	-
Receivable from Shareholders		1,280,331	1,414,896	228,049	-
Other Assets		14,488	-	8,291	-
Total Assets		784,290,068	1,131,510,041	42,714,750	86,250,550
LIABILITIES					
Unrealised Loss on Forward Foreign Exchange Contracts	2.b	(266,459)	(1,873,373)	(69,661)	(56,588)
Unrealised Loss on Futures	2.b	(1,182,566)	(446,000)	(11,737)	-
Unrealised Loss on Swaps	2.b	(651,103)	(128,215)	-	-
Unrealised Loss on Options	2.b	-	-	-	-
Bank Overdraft		(9,171,378)	(496,513)	(180,482)	(3,426,738)
Payable on Investments Purchased		(2,959,185)	-	(515,389)	-
Payable on Unsettled Spot Foreign Currency Transactions		(10,812,784)	(54,732,545)	(763,426)	-
Payable to Shareholders		(5,607,218)	(5,103,417)	(167,194)	-
Dividend Payable		(4,022,607)	(13,994,917)	(657,375)	-
Other Liabilities		(970,120)	(398,815)	(6,923)	(41,080)
Total Liabilities		(35,643,420)	(77,173,795)	(2,372,187)	(3,524,406)
Total Net Assets		748,646,648	1,054,336,246	40,342,563	82,726,144
TWO YEAR ASSET SUMMARY					
31 March 2023		789,795,418	1,109,671,579	40,685,992	128,096,185
31 March 2022		1,035,452,172	1,584,396,209	55,975,177	176,306,522

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

Statement of Net Assets

as at 30 September 2023

Global Inflation Linked Bond USD	Global Investment Grade Securitised Credit Bond USD	Global Lower Carbon Bond USD	Global Securitised Credit Bond USD	Global Short Duration Bond USD	India Fixed Income USD	RMB Fixed Income USD
632,135,268	1,672,529,418	196,531,711	85,470,753	1,288,252,178	720,296,142	224,132,606
(65,457,208)	(83,758,295)	(18,335,210)	(5,506,779)	(13,318,759)	(5,947,484)	(4,443,483)
566,678,060	1,588,771,123	178,196,501	79,963,974	1,274,933,419	714,348,658	219,689,123
13,981,771	738,104	1,452,752	-	22,822,282	258,711	131,450
51,198	494,939	4,432	11,176	630,662	-	-
100,761	-	-	-	-	-	-
-	-	-	-	-	-	-
10,242,608	24,336,622	8,138,131	731,421	17,050,680	38,689,586	21,029,235
1,266,712	11,020,886	1,704,960	780,762	12,318,889	16,377,125	3,135,821
-	-	-	-	10,573,718	5,989,766	1,675,982
441,237	112,527,933	1,487,209	-	14,115,670	1,919,838	2,696,496
431,147	129,877,703	861,505	-	21,937,052	8,727,854	258
286	1,648	-	-	12,844	2,034,363	-
593,193,780	1,867,768,958	191,845,490	81,487,333	1,374,395,216	788,345,901	248,358,365
(2,905,342)	(4,989,430)	(215,202)	(191,725)	(4,840,298)	(121,048)	(224,349)
(646,498)	-	(528,297)	-	(820,851)	-	-
(972,830)	-	(31,617)	-	(69,043)	-	-
-	-	-	-	-	-	-
(2,921,891)	(23,344,082)	(480,232)	(411,483)	(7,702,486)	(22,438,654)	(18,227,405)
-	(71,102,433)	(896,483)	-	(38,352,945)	(7,119,610)	-
(440,130)	(113,120,140)	(1,487,503)	-	(14,080,890)	(1,928,384)	(2,701,275)
(4,847,149)	(7,392,903)	(200,237)	-	(11,993,288)	(3,319,630)	(4,926,080)
(3,487,805)	(13,617,945)	(993,898)	(664,081)	(5,848,921)	(3,328,291)	(256,129)
(104,821)	(374,739)	(115,895)	(27,123)	(684,173)	(791,386)	(169,065)
(16,326,466)	(233,941,672)	(4,949,364)	(1,294,412)	(84,392,895)	(39,047,003)	(26,504,303)
576,867,314	1,633,827,286	186,896,126	80,192,921	1,290,002,321	749,298,898	221,854,062
642,492,437	1,289,266,469	154,546,381	80,739,259	826,600,095	536,054,875	269,969,776
216,528,713	1,585,352,570	205,076,831	130,141,948	356,558,146	662,544,643	392,041,420

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

Statement of Net Assets

as at 30 September 2023

	Notes	Singapore Dollar Income Bond SGD	Ultra Short Duration Bond USD	US Dollar Bond USD	US High Yield Bond USD
ASSETS					
Investments in Securities at Cost		224,878,747	767,032,078	315,284,838	45,418,256
Unrealised Appreciation/(Depreciation)	2.b	(11,154,964)	(1,546,321)	(12,184,722)	(2,619,651)
Investments in Securities at Market Value		213,723,783	765,485,757	303,100,116	42,798,605
Unrealised Gain on Forward Foreign Exchange Contracts	2.b	218,376	960,428	-	21,282
Unrealised Gain on Futures	2.b	-	193,134	-	-
Unrealised Gain on Swaps	2.b	-	-	-	-
Unrealised Gain on Options	2.b	-	-	-	-
Cash at Bank		1,974,032	6,068,701	1,880,547	1,454,467
Dividend and Interest Receivable, Net		1,992,723	6,187,986	1,940,255	758,518
Receivable on Investments Sold		1,574,342	1,000,000	-	-
Receivable on Unsettled Spot Foreign Currency Transactions		14,006	23,251,634	497,679	485,851
Receivable from Shareholders		352,212	11,166,934	2,593,194	242,053
Other Assets		10,169	-	-	6,169
Total Assets		219,859,643	814,314,574	310,011,791	45,766,945
LIABILITIES					
Unrealised Loss on Forward Foreign Exchange Contracts	2.b	(6,178)	(407,885)	(14)	(402)
Unrealised Loss on Futures	2.b	-	-	(131,688)	(17,605)
Unrealised Loss on Swaps	2.b	-	-	-	(8,098)
Unrealised Loss on Options	2.b	-	-	-	-
Bank Overdraft		-	(9,167,981)	(1,033,346)	(1,072,044)
Payable on Investments Purchased		(2,181,623)	(10,977,200)	(75,412,317)	(160,000)
Payable on Unsettled Spot Foreign Currency Transactions		(14,063)	(23,302,334)	(497,976)	(486,539)
Payable to Shareholders		(535,291)	(8,530,786)	(1,594,343)	(18,647)
Dividend Payable		(932,592)	(1,321,295)	(759,641)	(95,905)
Other Liabilities		(171,509)	(232,450)	(169,137)	(22,749)
Total Liabilities		(3,841,256)	(53,939,931)	(79,598,462)	(1,881,989)
Total Net Assets		216,018,387	760,374,643	230,413,329	43,884,956

TWO YEAR ASSET SUMMARY

31 March 2023	192,593,971	764,078,587	126,475,751	46,163,625
31 March 2022	241,717,313	830,545,882	82,977,554	63,733,408

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

Statement of Net Assets

as at 30 September 2023

Other Sub-funds							
US Short Duration High Yield Bond USD	Global Credit Floating Rate Fixed Term Bond 2023 - 2 USD	Global Emerging Markets Multi-Asset Income** USD	Managed Solutions - Asia Focused Conservative USD	Managed Solutions - Asia Focused Growth USD	Managed Solutions - Asia Focused Income USD	Multi-Asset Style Factors EUR	
100,941,702	307,256,476	53,239,069	41,558,390	25,574,859	342,844,202	804,254,776	
(2,265,628)	(19,209,657)	(4,447,934)	(4,880,868)	(3,560,364)	(22,200,960)	573,314	
98,676,074	288,046,819	48,791,135	36,677,522	22,014,495	320,643,242	804,828,090	
521,993	9,578,416	300,660	7,252	7,522	139,392	13,208,972	
-	-	15,563	3,820	-	12,227	15,938,564	
-	2,486,059	91,992	-	-	-	11,302,171	
-	-	31	-	-	-	-	
1,033,896	24,170,701	2,578,730	568,441	104,893	3,123,634	226,883,808	
1,451,539	2,900,867	452,091	337,202	126,992	2,737,052	6,691,192	
-	-	10,801	112,000	245,273	3,516,818	-	
512,803	21,761	-	-	111,240	1,745,115	447,806	
141,775	-	449,509	2,685	7,000	1,237,600	115,146	
1,890	-	21,567	289	413	5,490	-	
102,339,970	327,204,623	52,712,079	37,709,211	22,617,828	333,160,570	1,079,415,749	
(262,605)	(5,412,331)	(478,038)	(37,893)	(29,267)	(282,202)	(7,671,328)	
-	-	(44,595)	-	-	-	(11,762,976)	
-	-	(61,788)	-	-	-	(1,097,486)	
-	-	(132)	-	-	-	-	
(197,000)	(13,455,187)	(897,957)	(273)	-	(151,402)	(56,255,206)	
-	-	(400,549)	(208,000)	-	(1,360,163)	-	
(510,276)	(21,636)	-	-	(111,273)	(1,744,543)	(447,788)	
(515,594)	(929,200)	(472,229)	(38,598)	(42,612)	(2,204,821)	(2,003,668)	
(1,292,111)	(1,797,202)	(262,234)	(111,258)	(7,694)	(1,429,414)	-	
(37,739)	(167,500)	(99,794)	(26,730)	(26,297)	(542,659)	(288,461)	
(2,815,325)	(21,783,056)	(2,717,316)	(422,752)	(217,143)	(7,715,204)	(79,526,913)	
99,524,645	305,421,567	49,994,763	37,286,459	22,400,685	325,445,366	999,888,836	
103,256,574	394,326,735	53,475,476	47,888,112	27,686,618	420,838,099	1,166,556,888	
164,859,347	520,765,151	71,895,531	49,559,220	36,273,663	558,537,115	1,189,335,426	

*Until 3 July 2023, the sub-fund was named Global Short Duration High Yield Bond.

**Based on market circumstances due to the Ukraine and Russia Crisis since 25 February 2022, the Pricing Committee and Management company have agreed and instructed to write down to zero all the local RUB-denominated Russian equities held in the Portfolio of Investment.

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

Statement of Net Assets

as at 30 September 2023

	Notes	Multi-Strategy Target Return EUR	US Income Focused USD
ASSETS			
Investments in Securities at Cost		91,127,048	597,488,790
Unrealised Appreciation/(Depreciation)	2.b	(1,522,216)	(24,738,623)
Investments in Securities at Market Value		89,604,832	572,750,167
Unrealised Gain on Forward Foreign Exchange Contracts	2.b	948,955	288,495
Unrealised Gain on Futures	2.b	1,847,668	-
Unrealised Gain on Swaps	2.b	1,272,848	-
Unrealised Gain on Options	2.b	350,940	-
Cash at Bank		17,596,534	49,954,137
Dividend and Interest Receivable, Net		31,342	3,721,906
Receivable on Investments Sold		39,330	-
Receivable on Unsettled Spot Foreign Currency Transactions		54,352	5,583,014
Receivable from Shareholders		90,076	12,181,075
Other Assets		-	60,689
Total Assets		111,836,877	644,539,483
LIABILITIES			
Unrealised Loss on Forward Foreign Exchange Contracts	2.b	(755,842)	(194,180)
Unrealised Loss on Futures	2.b	(1,339,963)	(166,467)
Unrealised Loss on Swaps	2.b	(40,461)	(114,646)
Unrealised Loss on Options	2.b	(125,000)	-
Bank Overdraft		(4,416,668)	(27,592,689)
Payable on Investments Purchased		-	(28,772,193)
Payable on Unsettled Spot Foreign Currency Transactions		(54,236)	(5,588,222)
Payable to Shareholders		(366,899)	(8,257,578)
Dividend Payable		-	(2,504,271)
Other Liabilities		(26,292)	(858,143)
Total Liabilities		(7,125,361)	(74,048,389)
Total Net Assets		104,711,516	570,491,094

TWO YEAR ASSET SUMMARY

31 March 2023	108,915,477	408,772,242
31 March 2022	108,801,928	668,014,718

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

Key Figures

as at 30 September 2023

Sub-fund	Total Expense Ratio (TER) / Synthetic TER 30 September 2023 (see Note 16)	Shares Outstanding 30 September 2023	Net Asset Value per Share*		
			30 September 2023	31 March 2023	31 March 2022
Asean Equity¹					
USD					
AC	1.85%	103,244.220	19.23	21.27	22.96
AD	1.85%	1,702,862.294	15.01	16.90	18.41
EC	2.34%	86,975.455	17.68	19.60	21.27
IC	0.99%	6,404.822	22.36	24.63	26.36
Total Net Assets			29,219,065	36,051,444	40,410,175
Asia ex Japan Equity					
USD					
AC	1.85%	1,499,575.052	61.78	66.85	77.69
AC EUR	1.84%	83,587.340	12.49	13.52	15.71
ACO EUR	1.87%	282,127.800	17.50	19.65	24.19
AD	1.85%	1,402,591.995	54.35	59.02	68.59
ADO EUR	1.87%	37,579.380	16.22	18.27	22.49
BC	1.10%	85,176.652	9.01	9.71	11.20
BC EUR	1.10%	17,162.508	11.03	11.89	13.71
BCO EUR	1.12%	238,663.484	7.64	8.54	10.44
BD	1.10%	29,278.424	9.43	10.28	11.95
BD GBP	1.10%	1,355.830	19.70	21.47	25.18
EC	2.34%	20,650.691	53.39	57.92	67.64
ED	2.34%	629.616	52.14	56.57	66.07
IC	1.00%	255,086.661	68.91	74.25	85.56
ID	1.00%	685.381	58.96	64.29	74.76
J1C	0.85%	627,304.468	14.82	15.96	18.36
XC**	-	-	-	9.65	11.10
ZC	0.18%	431,973.611	66.28	71.14	81.28
ZD	0.17%	2,427,181.324	55.60	60.93	71.05
Total Net Assets			370,161,645	441,953,669	584,891,399
Asia ex Japan Equity Smaller Companies					
USD					
AC	1.84%	235,056.528	75.52	70.67	83.69
AC EUR	1.84%	149,005.786	20.71	19.38	22.95
AD	1.85%	712,476.716	67.34	63.58	75.29
AD HKD	1.85%	26,623.149	2.21	2.08	2.47
BC	1.10%	378,703.163	15.36	14.32	16.83
BC EUR	1.10%	198,325.473	14.06	13.11	15.41
BC GBP	1.10%	84,078.001	35.32	32.93	38.71
BD	1.10%	3,884.987	13.81	13.09	15.50
BD GBP	1.10%	19,342.106	32.24	30.55	36.19
EC	2.34%	81,326.982	69.59	65.29	77.71
IC	1.00%	1,685,982.369	85.36	79.54	93.40
IC EUR	1.00%	62,391.569	14.36	13.38	15.71
ID	1.00%	316,955.904	24.03	22.79	27.00
J1C	0.85%	550,000.000	13.06	12.16	14.26
XC	0.89%	11,656,382.996	13.33	12.41	14.56
XC EUR**	-	-	-	-	18.09
XD	0.00%	0.883	14.29	13.63	16.16
ZC	0.20%	5,081,131.722	16.03	14.88	17.32
Total Net Assets			483,149,782	488,947,322	758,828,482

* Swung Net Asset Value per Share (see Note 15).

** The share classes are dormant as at 30 September 2023.

¹ Until 1 August 2023, the sub-fund was named Thai Equity.

All Net Asset Values per share are disclosed in sub-fund currency.

Key Figures

as at 30 September 2023

Sub-fund	Total Expense Ratio (TER) / Synthetic TER 30 September 2023 (see Note 16)	Shares Outstanding 30 September 2023	Net Asset Value per Share*		
			30 September 2023	31 March 2023	31 March 2022
Asia Pacific ex Japan Equity High Dividend USD					
AC	1.85%	518,706.921	27.87	28.80	32.67
AM2	1.85%	8,057,392.168	8.51	8.99	10.70
AM2 HKD	1.84%	27,994,413.326	1.10	1.16	1.38
AM3O RMB	1.87%	8,840,006.630	1.09	1.22	1.58
AS	1.85%	1,118,066.352	18.93	19.81	22.96
BC EUR	1.10%	6,123.770	10.94	11.26	12.68
BD EUR	1.10%	4,961.000	10.96	11.61	13.55
BS GBP	1.10%	19,531.370	18.92	19.84	22.96
EC	2.34%	19,034.807	25.75	26.68	30.42
IC	1.00%	913,166.330	27.78	28.58	32.15
IC EUR	1.00%	108,918.856	21.87	22.51	25.31
S48M2SGD	1.65%	9,487.636	7.31	-	-
S9S	0.65%	71,691.558	11.76	12.27	14.19
XC	0.87%	2,933,833.709	10.62	10.92	12.27
XD	0.87%	4,283,415.000	10.41	11.10	12.97
XD EUR	0.88%	1,229,313.182	10.12	10.79	12.60
XM2	0.87%	4,266,135.000	7.59	7.98	9.40
ZM2	0.18%	743,322.406	8.09	8.46	9.91
ZS	0.17%	3,878,476.001	19.83	20.68	23.89
Total Net Assets			377,657,978	413,697,275	423,674,273
China A-shares Equity USD					
AC	2.07%	38,052.131	9.87	11.05	12.08
BC	1.23%	100.000	10.18	11.34	12.31
BD	1.23%	8,690.000	9.13	10.26	11.20
XC	1.03%	100.000	10.26	11.42	12.37
XC EUR	0.98%	100.000	11.29	12.58	13.61
ZC	0.32%	2,692,500.754	10.53	11.69	12.58
Total Net Assets			28,810,252	20,952,438	23,132,398
Chinese Equity USD					
AC	1.90%	1,353,445.539	90.45	102.97	116.21
AC EUR	1.89%	40,988.965	16.26	18.51	20.89
AC GBP	1.90%	23,766.979	21.29	24.23	27.35
AC HKD	1.90%	17,744,516.690	0.69	0.78	0.88
AD	1.89%	5,178,106.356	82.49	95.01	107.23
AD GBP	1.90%	2,422.415	20.08	23.13	26.10
AD HKD	1.89%	3,845,234.309	1.31	1.51	1.71
BC	1.15%	240,396.710	12.46	14.13	15.83
BC GBP	1.15%	51,464.441	21.33	24.19	27.10
BD	1.15%	186,882.297	10.95	12.67	14.28
BD GBP	1.15%	13,486.732	19.14	22.16	24.98
EC	2.39%	53,049.258	82.44	94.09	106.71
IC	1.05%	81,083.848	105.57	119.67	133.91
ID	1.05%	1,863.276	85.90	99.50	112.19
J1C	0.90%	2,295,542.861	8.08	9.15	-
XC**	-	-	-	-	12.66
ZC	0.14%	94,500.896	95.86	108.19	119.96
ZD	0.13%	321,885.102	86.44	100.75	113.86
Total Net Assets			642,941,120	761,626,018	890,685,985
Euroland Equity Smaller Companies EUR					
AC	1.85%	616,719.065	67.55	71.14	79.02
ACH USD	1.87%	2,941.517	11.63	11.81	12.36
AD	1.85%	53,616.026	63.21	67.32	74.77
BC	1.10%	56,631.610	10.34	10.85	11.96
EC	2.34%	5,434.196	62.16	65.63	73.26
IC	1.00%	119,539.127	78.17	81.98	90.29
ID	0.99%	634.480	11.97	12.82	14.50
XC	0.87%	25.391	13.61	14.27	15.69
ZC	0.17%	440,834.494	94.23	98.42	107.47
Total Net Assets			96,899,319	109,218,855	153,070,988

* Swung Net Asset Value per Share (see Note 15).

** The share classes are dormant as at 30 September 2023.

All Net Asset Values per share are disclosed in sub-fund currency.

Key Figures

as at 30 September 2023

Sub-fund	Total Expense Ratio (TER) / Synthetic TER 30 September 2023 (see Note 16)	Shares Outstanding 30 September 2023	Net Asset Value per Share*		
			30 September 2023	31 March 2023	31 March 2022
Euroland Growth					
EUR					
AC	1.94%	7,618,539.045	20.10	22.07	21.32
BC	1.16%	773,034.936	11.01	12.04	11.54
EC	2.47%	5,118.868	16.31	17.95	17.43
IC	1.05%	668,917.952	22.61	24.72	23.68
M1C	1.68%	5,491.582	20.79	22.79	21.97
M1D	1.68%	156,064.051	17.57	19.29	18.59
XC	0.91%	85,122.917	10.55	11.53	11.03
ZC	0.14%	2,953,689.762	17.68	19.24	18.27
Total Net Assets			232,846,027	287,493,353	247,883,485
Euroland Value					
EUR					
AC	1.84%	1,614,768.277	51.45	49.32	47.29
ACH USD	1.87%	5,803.741	16.19	14.97	13.56
AD	1.85%	401,748.193	42.32	41.23	39.75
ADH USD	1.87%	465,906.786	12.76	11.98	10.89
BC	1.10%	314,744.497	12.60	12.04	11.45
BD	1.10%	2,803.108	10.02	-	11.08
EC	2.34%	20,971.123	47.30	45.46	43.80
ED	2.34%	1,440.413	41.96	40.77	39.28
IC	1.00%	406,536.134	59.36	56.66	53.87
ID**	-	-	-	-	46.77
XC	0.73%	4,149,469.311	16.63	15.86	15.03
ZC	0.13%	369,137.548	72.01	68.44	64.49
ZD	0.15%	65,508.244	46.26	45.41	43.81
Total Net Assets			233,929,941	298,987,918	523,701,679
Europe Value					
EUR					
AC	1.85%	181,226.080	54.45	52.96	50.19
AD	1.85%	22,403.588	42.71	42.33	40.64
EC	2.34%	1,619.317	48.22	47.02	44.78
ED	2.34%	76,775.140	42.13	41.65	39.96
IC	1.00%	6,292.024	62.18	60.23	56.60
ID	1.00%	5,673.030	9.79	9.73	9.36
PD	1.35%	1,063,586.107	42.14	41.85	40.21
ZC	0.20%	262,375.471	11.93	11.51	10.73
ZD	0.20%	154,234.103	43.12	43.07	41.45
Total Net Assets			69,183,682	78,922,996	80,552,228
Global Emerging Markets Equity					
USD					
AC	1.90%	14,146,321.713	16.82	17.34	21.24
AC EUR	1.89%	25,073.588	15.93	16.44	20.12
AC GBP	1.90%	12,344.513	16.91	17.44	21.36
AD	1.90%	789,231.358	15.01	15.53	19.02
AD GBP	1.90%	2,103.336	15.68	16.23	19.88
BC	1.15%	1,524,628.924	9.98	10.25	12.46
BD	1.15%	2,522.739	9.76	-	-
BC GBP	1.15%	24,673.722	21.00	21.58	26.22
BD GBP	1.15%	4,303.523	16.01	16.64	20.42
EC	2.39%	81,351.432	14.94	15.44	19.00
ED	2.39%	1,169.083	14.25	14.73	18.13
IC	1.05%	1,552,951.511	19.25	19.77	24.01
PC	1.40%	1,636,144.786	12.18	12.53	15.26
PD	1.40%	79,806.020	10.33	10.72	13.14
S1D	0.85%	341,834.405	7.40	7.70	9.46
XC	0.87%	358,015.239	11.68	11.99	14.53
XC EUR	0.85%	2,556,733.938	9.27	9.52	-
ZC	0.17%	3,640,000.000	9.96	10.18	-
ZD	0.16%	302,490.779	15.19	15.87	19.54
Total Net Assets			389,343,519	401,621,285	349,052,270

* Swung Net Asset Value per Share (see Note 15).

** The share classes are dormant as at 30 September 2023.

All Net Asset Values per share are disclosed in sub-fund currency.

Key Figures

as at 30 September 2023

Sub-fund	Total Expense Ratio (TER) / Synthetic TER 30 September 2023 (see Note 16)	Shares Outstanding 30 September 2023	Net Asset Value per Share*		
			30 September 2023	31 March 2023	31 March 2022
Global Equity Circular Economy (launched as at 17 June 2022)					
USD					
AC	1.85%	500.000	11.31	11.69	-
AC EUR	1.85%	44,573.558	11.83	12.23	-
IC	1.00%	500.000	11.44	11.77	-
XC	0.80%	500.000	11.47	11.79	-
ZC	0.25%	2,498,000.000	11.55	11.84	-
Total Net Assets			29,394,953	29,600,886	-
Global Equity Climate Change					
USD					
AC	1.85%	6,780,677.067	11.31	12.29	13.66
AC EUR	1.85%	2,286.509	8.29	9.02	10.02
AC GBP	1.85%	2,598.450	10.34	11.24	12.50
ACH AUD	1.87%	6,094.496	4.68	5.35	6.89
ACH EUR	1.87%	4,705.091	7.58	8.57	10.18
ACH GBP	1.87%	29,224.662	8.98	9.94	12.12
ACH HKD	1.84%	776.420	0.97	1.05	1.18
ACH SGD	1.87%	57,254.841	5.47	6.16	6.83
AD	1.85%	3,121,481.238	10.87	11.82	13.14
AD EUR	1.85%	1,800.000	9.49	10.32	-
EC	2.34%	230,635.984	10.45	11.39	12.73
IC	1.00%	332,887.063	8.62	9.33	10.28
IC GBP	1.06%	81.140	11.48	12.43	-
ICH EUR**	-	-	-	8.23	9.70
ID GBP	1.06%	81.233	11.46	12.43	-
JC	0.65%	2,649,863.441	8.13	8.78	9.64
XC	0.78%	164,356.519	7.88	8.52	9.37
ZQ1	0.14%	9,259,261.660	13.29	14.43	15.97
Total Net Assets			262,480,775	297,237,965	344,903,678
Global Real Estate Equity					
USD					
AC	1.89%	153,122.332	8.81	9.38	12.68
AC EUR	1.90%	625,776.059	10.08	10.74	14.51
AD	1.89%	14,991.098	8.09	8.75	11.89
AM2	1.90%	87,615.960	6.92	7.52	10.56
AM3O SGD	1.92%	31,558.929	4.86	5.44	7.57
BCO GBP	1.16%	568.453	8.59	9.28	13.62
BQ1	1.14%	13,881.379	9.42	10.16	14.10
ID	1.00%	21,932.570	8.10	8.81	11.99
ZBFIX8.5 JPY	0.20%	1,009.250	53.38	58.81	85.16
ZC	0.11%	1,579,057.961	10.25	10.82	14.36
ZD	0.11%	8,800,740.980	8.12	8.87	12.12
ZM2	0.12%	61,635.047	7.94	8.55	11.80
ZQ1	0.10%	45,129,769.469	8.38	8.99	12.35
Total Net Assets			475,085,104	690,088,043	1,545,270,459
Global Equity Sustainable Healthcare					
USD					
AC	1.84%	562,516.123	8.79	8.84	9.82
AC EUR	1.85%	2,796,504.320	10.53	10.58	11.77
AC HKD	1.85%	642,128.671	1.11	1.11	1.24
ACO AUD	1.87%	57,375.463	5.43	5.72	7.31
ACO EUR	1.87%	51,167.761	8.78	9.16	10.81
ACO GBP	1.87%	40,652.677	10.40	10.64	12.86
ACO RMB**	-	-	-	-	1.54
ACO SGD	1.87%	53,563.432	6.29	6.55	7.24
AD	1.84%	789.022	10.84	-	-
ADO GBP	1.83%	88.232	14.07	14.39	-
BC	1.10%	181,736.736	8.55	8.57	9.45
BCO GBP	1.12%	19,025.983	11.42	11.64	13.97
BD EUR	1.08%	74,864.566	10.36	10.38	11.46
BD GBP	1.10%	74.040	13.55	-	-
IC	1.00%	277,871.569	8.95	8.96	9.88
JD	0.75%	72,378.692	10.11	10.11	-
JD EUR	0.75%	16,417.505	10.90	10.90	-
JD GBP	0.75%	6,657,683.007	13.13	13.13	-
XC EUR	0.77%	1,849,090.910	10.61	10.61	11.67
XD	0.79%	116,195.000	9.74	9.75	10.72
ZC**	-	-	-	9.08	9.93
Total Net Assets			150,726,060	136,633,554	121,705,058

* Swung Net Asset Value per Share (see Note 15).

** The share classes are dormant as at 30 September 2023.

All Net Asset Values per share are disclosed in sub-fund currency.

Key Figures

as at 30 September 2023

Sub-fund	Total Expense Ratio (TER) / Synthetic TER 30 September 2023 (see Note 16)	Shares Outstanding 30 September 2023	Net Asset Value per Share*		
			30 September 2023	31 March 2023	31 March 2022
Global Infrastructure Equity USD					
AC	1.85%	169,083.861	9.02	9.54	-
AC EUR	1.85%	5,720.506	10.31	-	-
AD	1.86%	100.000	9.34	-	-
AM2	1.85%	24,024.669	9.57	10.33	-
AM2 HKD	1.85%	122,619.434	1.24	1.34	-
AM3O AUD	1.87%	1,965.064	6.18	6.94	-
AM3O EUR	1.87%	6,663.888	10.15	11.25	-
AM3O GBP	1.87%	7,373.534	11.71	12.81	-
AM3O RMB	1.87%	104,739.706	1.31	1.50	-
AMFLX	1.85%	2,069.308	106.73	116.09	-
AMFLX HKD	1.85%	1,127.200	12.24	13.31	-
AMFLXO AUD	1.82%	15.416	60.94	69.05	-
AMFLXO EUR	1.82%	9.619	100.20	112.03	-
AMFLXO GBP	1.81%	8.467	115.59	127.53	-
AMFLXO RMB	1.87%	25,246.040	12.89	14.90	-
BC	1.10%	474,896.763	9.50	10.01	-
BC EUR	1.10%	19,962.835	10.17	10.72	-
BC GBP	1.10%	517,985.745	11.41	12.02	-
BD	1.10%	257,639.424	9.38	9.90	-
S46C	0.46%	382,145.036	9.53	10.01	-
S46CO EUR	0.46%	1,323,057.180	9.96	10.86	-
S46CO GBP	0.52%	58,022.391	11.65	12.46	-
ZBFIX8.5 JPY	0.25%	1,254.300	66.76	73.03	-
ZD	0.16%	39,699,608.737	9.19	9.89	-
ZQ1	0.18%	4,292,169.950	9.15	9.80	10.13
ZQ1 GBP	0.13%	10,131,875.480	11.75	12.58	-
Total Net Assets			556,379,125	651,906,409	27,011,621
Global Lower Carbon Equity USD					
AC	1.15%	643,745.967	14.32	13.82	15.10
AC EUR	1.15%	6,097,463.681	16.27	15.70	17.15
AD	1.15%	1,183,383.735	13.76	13.40	14.73
AD HKD	1.15%	2,277,863.822	1.69	1.65	1.81
BC	0.75%	35,176.028	16.11	15.51	16.88
BC GBP	0.75%	56,279.644	16.03	15.43	16.79
EC	1.45%	1,102.866	9.25	8.93	9.79
ID	0.65%	53,500.000	14.93	14.58	16.04
XC	0.55%	500.000	14.85	14.28	15.52
ZC**	-	-	-	-	15.48
ZQ1	0.13%	10,932,303.111	13.45	13.06	14.42
Total Net Assets			277,828,321	270,407,334	283,058,434
Global Sustainable Equity Income (launched as at 18 May 2022) USD					
AD	0.82%	101.305	10.88	10.84	-
ZBFIX8.5 JPY	0.25%	29,024.586	75.41	77.04	-
ZM1	0.16%	1,522,652.000	11.58	11.49	-
ZQ1	0.16%	16,466,577.601	9.78	9.71	-
Total Net Assets			180,850,042	150,650,459	-
Global Sustainable Long Term Dividend USD					
AC	1.85%	59,924.590	15.22	15.44	15.86
AC EUR	1.85%	195,816.979	15.92	16.15	16.59
AM2	1.85%	1,099,117.862	12.07	12.38	13.02
AM2 HKD	1.85%	4,558,733.468	1.56	1.60	1.68
AMFLX	1.83%	10.417	118.64	123.70	-
AQ2	1.84%	3.384	12.04	12.32	12.98
EQ2	2.34%	2,240.194	11.54	11.86	12.55
IC	1.11%	100.000	9.20	9.30	9.48
IQ	1.11%	101.426	9.07	9.20	9.46
XC	0.80%	500.000	16.58	16.73	17.01
ZBFIX8.5 JPY**	-	-	-	-	95.81
ZM2	0.25%	285,323.617	12.38	12.59	13.04
Total Net Assets			27,969,480	23,651,672	56,146,776

* Swung Net Asset Value per Share (see Note 15).

** The share classes are dormant as at 30 September 2023.

All Net Asset Values per share are disclosed in sub-fund currency.

Key Figures

as at 30 September 2023

Sub-fund	Total Expense Ratio (TER) / Synthetic TER 30 September 2023 (see Note 16)	Shares Outstanding 30 September 2023	Net Asset Value per Share*		
			30 September 2023	31 March 2023	31 March 2022
Global Sustainable Long Term Equity (launched as at 2 September 2022) USD					
AC	1.85%	23,000.000	11.41	11.34	-
AC GBP	1.85%	6,351.413	12.87	12.78	-
AD	1.85%	500.000	11.41	11.34	-
BC	1.10%	500.000	11.51	11.39	-
BD	1.10%	500.173	11.50	11.39	-
IC	1.00%	500.000	11.52	11.40	-
ID	1.00%	500.403	11.51	11.40	-
ZC	0.25%	996,500.000	11.61	11.45	-
Total Net Assets			11,943,643	11,496,568	-
Hong Kong Equity USD					
AC	1.85%	311,341.464	118.87	136.91	149.36
AC HKD	1.84%	17,434,280.745	0.76	0.87	0.95
AD	1.85%	83,167.626	97.98	113.94	124.31
AD HKD	1.85%	205,610.134	1.13	1.31	1.43
BD GBP	1.10%	8,132.867	13.82	16.14	17.64
EC	2.35%	9,371.239	109.52	126.45	138.64
IC	1.00%	26,364.213	136.42	156.45	169.22
PD	1.35%	432,361.983	96.67	112.78	123.16
ZD	0.20%	230,273.460	101.88	119.73	131.05
Total Net Assets			128,601,907	137,904,206	110,934,711
BRIC Equity USD					
AC	1.84%	743,932.043	21.52	21.37	25.65
AC GBP	1.85%	20,890.922	15.84	15.73	18.89
AC HKD	1.85%	881,888.987	1.03	1.02	1.23
AD	1.85%	34,886.458	17.99	18.31	22.46
AD GBP	1.85%	166.222	18.28	18.61	22.82
BC GBP	1.10%	33,677.165	19.40	19.20	22.87
BD GBP	1.10%	4,531.263	14.73	15.06	18.53
EC	2.34%	3,254.734	19.78	19.69	23.75
IC	1.00%	8,595.361	24.20	23.93	28.48
IC EUR	1.00%	34,254.811	13.67	13.52	16.09
J1C**	-	-	-	-	21.70
L1C	0.78%	55.000	24.84	24.54	29.14
M1C	1.35%	71,644.417	24.27	24.04	28.71
M2C	1.35%	2,678,960.895	23.33	23.11	27.61
M2D	1.35%	1,049,320.508	18.28	18.66	22.94
Total Net Assets			102,760,969	112,091,346	196,525,505
BRIC Markets Equity USD					
AC	1.84%	1,898,047.508	14.84	14.74	17.72
AD	1.84%	657,720.394	12.46	12.69	15.58
BD	1.10%	21,834.898	10.12	10.35	12.74
EC	2.34%	92,280.029	13.61	13.55	16.38
IC	1.00%	19,721.859	17.14	16.96	20.21
J1C	0.84%	72,019.521	17.63	17.43	20.74
Total Net Assets			39,439,474	42,001,466	86,965,266
Frontier Markets USD					
AC	2.25%	196,005.628	152.49	133.93	143.57
AC EUR	2.25%	392,225.219	28.95	25.43	27.26
AD	2.25%	6,242.895	139.17	123.91	133.67
AD EUR	2.25%	67,469.534	19.72	17.55	19.02
BC	1.75%	159,894.287	17.72	15.53	16.56
BC GBP	1.75%	20,289.970	31.53	27.63	29.47
EC	2.75%	95,388.487	19.74	17.38	18.72
EC EUR	2.75%	163,072.753	22.32	19.65	21.17
IC	1.65%	328,067.748	231.77	202.95	216.26
IC EUR	1.65%	135,061.653	28.50	24.95	26.59
IC GBP**	-	-	-	30.85	32.87
ID	1.65%	384,481.249	194.89	174.01	187.76
XC	1.30%	1,080,652.379	18.67	16.32	17.32
XD	1.30%	5,248,861.778	16.43	14.70	15.86
ZC	0.33%	846,127.000	9.33	8.11	8.59
ZD	0.34%	597,777.459	24.74	22.24	24.02
Total Net Assets			336,322,155	235,789,493	237,399,268

* Swung Net Asset Value per Share (see Note 15).

** The share classes are dormant as at 30 September 2023.

All Net Asset Values per share are disclosed in sub-fund currency.

Key Figures

as at 30 September 2023

Sub-fund	Total Expense Ratio (TER) / Synthetic TER 30 September 2023 (see Note 16)	Shares Outstanding 30 September 2023	Net Asset Value per Share*		
			30 September 2023	31 March 2023	31 March 2022
Global Equity Volatility Focused USD					
AC	1.31%	142,702.054	15.30	15.12	16.19
AC EUR	1.31%	2,686,440.919	17.25	17.04	18.25
ACO AUD	1.34%	30,468.231	8.89	9.20	11.32
ACO EUR	1.34%	20,793.301	13.22	13.55	15.41
ACO SGD	1.33%	322,244.542	10.58	10.83	11.52
AM2	1.30%	2,787,874.483	11.87	11.88	13.10
AM2 HKD	1.30%	8,205,785.740	1.53	1.53	1.69
AM3O AUD	1.32%	1,251,120.995	7.08	7.37	9.26
AM3O CAD	1.33%	517,641.964	8.24	8.25	9.96
AM3O EUR	1.33%	110,968.988	11.95	12.28	14.04
AM3O RMB	1.33%	3,891,782.328	1.58	1.68	2.02
AM3O SGD	1.33%	180,318.605	8.41	8.65	9.43
BC	0.85%	14,536.489	16.34	16.11	17.18
BC GBP	0.85%	16,270.231	23.46	23.13	24.66
EC	1.65%	9,378.179	14.40	14.25	15.30
ECO EUR**	-	-	-	-	15.58
Total Net Assets			121,027,918	118,997,825	132,343,709
Brazil Equity USD					
AC	2.14%	2,533,327.297	15.52	13.82	18.20
AC EUR	2.14%	78,127.053	5.74	5.11	6.73
AC GBP	2.14%	28,453.701	7.72	6.87	9.05
AD	2.14%	5,294,977.187	12.23	11.59	15.93
AD GBP	2.14%	8,213.051	5.97	5.66	7.78
AD HKD	2.14%	1,953,897.527	0.40	0.38	0.52
BC	1.27%	66,510.385	6.20	5.50	7.18
BC GBP	1.27%	154,906.349	9.08	8.05	10.51
BD	1.27%	14,293.746	5.49	5.23	7.20
BD GBP	1.27%	30,800.334	6.70	6.38	8.80
EC	2.64%	205,783.523	14.21	12.68	16.79
ED	2.60%	104.608	12.05	11.39	15.63
IC	1.17%	9,108.771	18.42	16.32	21.29
ID	1.17%	3,365.000	12.44	11.86	16.35
J1C	1.00%	1,910,338.594	10.49	9.29	-
S3D	0.85%	338,434.014	12.74	12.16	16.78
XC	0.90%	500.000	6.95	6.15	8.01
ZC	0.21%	382,882.082	22.16	19.55	25.25
Total Net Assets			143,619,330	139,910,375	163,539,216
Economic Scale US Equity USD					
AC	0.95%	1,432,985.917	61.58	59.61	65.44
ACH EUR	0.97%	791,079.668	45.30	45.51	53.22
AD	0.95%	67,921.757	65.62	63.91	70.45
ADH EUR	0.97%	15,067.198	44.56	45.04	52.89
BC	0.65%	17,081.404	14.85	14.35	15.71
BC GBP	0.65%	5,197.404	28.84	27.88	30.51
BCH EUR**	-	-	-	-	16.23
BD	0.65%	920.002	12.61	12.30	13.57
BD GBP	0.65%	121,285.160	20.41	19.91	21.96
EC	1.25%	27,968.605	57.63	55.87	61.52
ECH EUR	1.27%	1,815.871	14.97	15.07	17.67
IC	0.55%	76,247.191	67.47	65.18	71.27
ICH EUR	0.57%	16,467.821	17.13	17.17	19.99
ID	0.55%	163,420.222	25.06	24.46	26.98
PD	0.75%	1,344,186.984	68.55	66.81	73.68
XD	0.50%	691.741	18.01	17.58	19.39
YD	0.40%	234,433.383	24.41	23.84	26.30
ZC	0.13%	713,014.120	19.64	18.93	20.61
ZD	0.25%	18,007.413	66.44	64.94	71.70
Total Net Assets			256,345,435	260,843,203	333,553,195

* Swung Net Asset Value per Share (see Note 15).

** The share classes are dormant as at 30 September 2023.

All Net Asset Values per share are disclosed in sub-fund currency.

Key Figures

as at 30 September 2023

Sub-fund	Total Expense Ratio (TER) / Synthetic TER 30 September 2023 (see Note 16)	Shares Outstanding 30 September 2023	Net Asset Value per Share*		
			30 September 2023	31 March 2023	31 March 2022
Indian Equity					
USD					
AC	1.89%	940,335.073	254.12	225.35	250.00
AC CHF	1.90%	26,876.945	16.87	14.96	16.60
AC EUR	1.90%	30,584.723	24.34	21.59	23.95
AC GBP	1.90%	55,666.620	28.37	25.15	27.91
AD	1.90%	2,819,201.917	250.62	222.25	246.55
AD EUR	1.90%	81,612.992	21.22	18.82	20.88
AD GBP	1.90%	4,653.091	27.99	24.82	27.53
AD HKD	1.90%	7,966,556.588	1.81	1.61	1.78
BC	1.15%	428,997.109	22.37	19.77	21.77
BC GBP	1.15%	131,512.121	30.19	26.68	29.37
BD	1.15%	314,740.094	21.92	19.37	21.33
BD GBP	1.15%	17,321.991	29.37	25.94	28.57
EC	2.39%	21,041.470	229.41	203.94	227.39
ED	2.39%	40,000	227.76	202.48	225.76
FC	0.55%	26,500.000	305.56	269.17	294.45
IC	1.04%	26,990.400	302.69	267.30	294.02
IC EUR	1.05%	91,672.867	19.55	17.26	18.99
ID	1.05%	26,214.431	284.52	251.24	276.36
J1C	1.00%	1,919,125.239	11.03	9.74	-
XD	0.90%	16,652.974	14.88	13.13	14.42
ZC	0.16%	607,597.000	15.17	13.33	14.54
ZD	0.16%	68,545.928	287.22	254.12	278.95
Total Net Assets			1,066,218,540	953,319,973	1,113,713,545
Mexico Equity (closed as at 28 July 2023)					
USD					
AC	-	-	-	10.17	8.90
EC	-	-	-	10.36	9.11
IC EUR	-	-	-	14.00	12.14
JC	-	-	-	-	9.97
Total Net Assets			-	16,115,320	36,120,298
Russia Equity**					
USD					
AC	-	1,441,893.900	0.81	0.73	0.91
AC EUR	-	38,646.828	1.45	1.30	1.46
AC GBP	-	7,579.193	1.85	1.66	1.57
AD	-	13,075,073.414	0.66	0.59	0.74
AD GBP	-	61,341.865	1.59	1.43	1.35
AD HKD	-	7,605,578.812	0.10	0.09	0.85
BC	-	96,281.431	1.39	1.24	1.55
BC GBP	-	30,934.068	3.42	3.07	2.91
EC	-	259,724.327	0.76	0.68	0.84
IC	-	348,265.926	0.93	0.84	1.05
ZC	-	14,087.321	1.82	1.63	2.05
Total Net Assets			11,496,742	10,312,334	12,805,978
Turkey Equity					
EUR					
AC	2.35%	1,495,528.440	53.40	40.95	20.27
AC GBP	2.36%	24,851.872	33.81	25.93	12.83
AD	2.35%	340,512.500	36.58	28.34	14.33
AD GBP	2.37%	613.815	30.98	23.99	12.13
BC	1.38%	30,157.428	24.77	18.91	9.28
BC GBP	1.39%	486,984.120	26.90	20.54	10.08
BD	1.39%	1,627.793	21.07	16.36	8.27
BD GBP	1.39%	50,755.955	28.07	21.80	11.02
EC	2.90%	143,060.525	49.25	37.86	18.84
IC	1.30%	79,415.442	61.99	47.31	23.19
Total Net Assets			120,443,891	99,347,576	45,345,681

* Swung Net Asset Value per Share (see Note 15).

** Dealing and Official Net Asset Value calculation of Russia Equity sub-fund have been suspended since 25 February 2022 following the closure of Moscow Stock Exchange. An indicative Net Asset Value as at 30 September 2023 has been calculated for presentation purpose in the financial statements only. The Pricing Committee and Management Company have agreed and instructed to write down to zero all the local RUB- denominated Russian equities held in the Portfolio of Investments.

All Net Asset Values per share are disclosed in sub-fund currency.

Key Figures

as at 30 September 2023

Sub-fund	Total Expense Ratio (TER) / Synthetic TER 30 September 2023 (see Note 16)	Shares Outstanding 30 September 2023	Net Asset Value per Share*		
			30 September 2023	31 March 2023	31 March 2022
Asia Bond					
USD					
AC	1.43%	199,800.797	9.62	9.94	10.58
ACH EUR	1.45%	175,108.968	8.28	8.87	9.94
AM2	1.42%	1,040.295	7.56	8.07	9.12
AM3H SGD	1.44%	30,863.475	5.38	5.90	6.56
BC	0.88%	226,084.150	10.00	10.31	10.92
FC	0.41%	155,137.000	8.47	8.71	9.17
FDH EUR	0.44%	230,733.000	7.86	8.69	9.77
IC	0.80%	1,517,557.347	10.07	10.38	10.98
ICH EUR	0.82%	17,442.875	9.41	10.06	11.20
IDH EUR	0.82%	1,161,592.000	7.63	8.44	9.76
S47M3H SGD	1.31%	1,030.585	7.12	-	-
XC**	-	-	-	10.48	11.07
XDH EUR	0.64%	3,383,600.000	7.71	8.52	9.85
ZDH EUR	0.15%	8,688,981.400	7.94	8.79	10.19
ZQ1	0.20%	11,117,711.132	7.75	8.14	8.91
ZQ1H AUD	0.27%	43,162.321	4.75	5.23	6.50
ZQ1H CHF	0.21%	101,932.222	7.75	8.33	9.36
ZQ1H EUR	0.18%	1,906,939.435	7.68	8.37	9.63
ZQ1H GBP	0.16%	16,647,512.297	9.05	9.67	11.39
ZQ1H SGD	0.20%	263,444.235	5.46	5.94	6.43
Total Net Assets			382,130,549	491,814,430	499,733,976
Asia ESG Bond					
USD					
AC	1.55%	100.000	8.58	8.89	9.49
ACO CHF	1.53%	91.000	8.86	9.39	10.28
ACO EUR	1.41%	87.000	8.74	9.39	10.53
ACO GBP	1.41%	73.000	10.34	10.88	12.49
ACO HKD	1.55%	778.000	1.08	1.12	1.21
ACO RMB	1.43%	634.000	1.16	1.29	1.50
ACO SGD	1.53%	134.000	6.20	6.65	7.01
AM2	1.45%	16,210.275	7.70	8.26	9.44
AM2 HKD	1.47%	1,484.707	0.99	1.06	1.21
AM3O AUD	1.43%	149.470	4.96	5.52	7.09
AM3O EUR	1.41%	93.130	8.14	8.96	10.49
AM3O GBP	1.47%	10,113.668	9.37	10.19	12.43
AM3O HKD	1.55%	850.440	0.98	1.05	1.21
AM3O RMB	1.47%	40,344.918	1.06	1.20	1.49
AM3O SGD	1.47%	11,190.848	5.64	6.21	6.98
IC	0.82%	100.000	8.68	8.97	9.50
ICO CHF	0.84%	91.000	8.97	9.46	10.29
ICO EUR	0.85%	87.000	8.83	9.46	10.55
ICO GBP	0.85%	73.000	10.44	10.96	12.51
ICO HKD	0.83%	778.000	1.09	1.13	1.21
ICO RMB	0.86%	634.000	1.17	1.30	1.50
ICO SGD	0.83%	134.000	6.27	6.71	7.02
XC	0.54%	100.000	8.72	8.99	9.50
XCO CHF	0.55%	91.000	9.01	9.49	10.30
XCO EUR	0.55%	87.000	8.88	9.49	10.55
XCO GBP	0.56%	73.000	10.49	11.00	12.51
XCO HKD	0.55%	778.000	1.10	1.14	1.21
XCO RMB	0.55%	634.000	1.18	1.31	1.50
XCO SGD	0.62%	137.000	6.29	6.72	7.02
ZC	0.24%	4,997,100.000	8.80	9.06	9.54
Total Net Assets			44,339,004	45,388,691	47,704,166

* Swung Net Asset Value per Share (see Note 15).

** The share classes are dormant as at 30 September 2023.

All Net Asset Values per share are disclosed in sub-fund currency.

Key Figures

as at 30 September 2023

Sub-fund	Total Expense Ratio (TER) / Synthetic TER 30 September 2023 (see Note 16)	Shares Outstanding 30 September 2023	Net Asset Value per Share*		
			30 September 2023	31 March 2023	31 March 2022
Asia High Yield Bond					
USD					
AC	1.59%	9,445,388.266	6.50	7.40	8.28
ACH CHF	1.62%	18,766.675	6.41	7.45	8.56
ACH EUR	1.62%	260,835.377	6.37	7.51	8.85
ADH EUR	1.62%	12,500.000	6.52	8.37	10.15
AM	1.59%	4,993,948.954	5.03	6.00	7.26
AM2	1.60%	26,768,942.816	4.82	5.82	7.43
AM2 HKD	1.60%	16,698,023.105	0.58	0.70	0.90
AM3H AUD	1.62%	2,143,433.592	3.09	3.88	5.57
AM3H SGD	1.62%	11,936,738.608	3.27	4.06	5.10
BC	0.97%	3,079,801.090	6.35	7.20	8.01
BD	0.97%	181,230.924	4.98	6.20	7.47
BDH CHF	1.00%	107,016.720	5.45	6.92	8.31
BDH EUR	0.99%	1,232,705.239	4.94	6.38	8.20
IC	0.87%	3,513,866.742	6.69	7.58	8.43
IM2	0.87%	6,538,441.749	4.46	5.37	6.80
IM3H SGD	0.90%	566,485.594	3.35	4.15	5.17
PCH SGD	1.37%	349,134.774	4.87	5.73	6.33
PM2	1.35%	5,479,703.512	4.85	5.85	7.45
PM3H AUD	1.37%	944,539.463	3.10	3.90	5.58
PM3H EUR	1.37%	823,918.450	5.12	6.35	8.30
PM3H SGD	1.37%	10,297,083.105	3.53	4.38	5.49
S40C	0.61%	429,998.640	7.83	8.87	-
S40M2	0.58%	5,847,750.556	6.61	7.95	-
XC	0.71%	15,759,712.929	6.73	7.62	8.45
XCH CHF	0.70%	8,044.885	6.06	7.01	7.99
XCH EUR	0.75%	31,965.223	6.05	7.11	8.30
XCH GBP**	-	-	-	-	9.85
XD	0.71%	1,299,000.000	5.33	6.65	8.04
XM2**	-	-	-	-	6.97
ZBFIX8.5H JPY	0.27%	564.340	30.46	41.50	56.79
ZC	0.10%	4,211,640.987	6.53	7.38	8.14
ZCH EUR	0.13%	167,076.540	6.18	7.24	8.41
ZQ1	0.10%	15,403,142.458	5.03	6.00	7.28
ZQ1H AUD	0.20%	21,373.654	3.09	3.86	5.34
ZQ1H CHF	0.15%	28,828.000	5.02	6.13	7.63
ZQ1H EUR	0.15%	1,007,023.199	4.97	6.17	7.88
ZQ1H GBP	0.14%	2,740,449.720	5.95	7.23	9.45
ZQ1H JPY	0.12%	74,744.000	30.83	42.61	58.87
ZQ1H SGD	0.15%	91,340.159	3.58	4.43	5.31
Total Net Assets			711,527,027	1,142,030,519	2,467,389,690
Asian Currencies Bond					
USD					
AC	2.16%	59,765.252	9.24	9.85	10.13
AC EUR	2.16%	41,712.036	12.37	13.19	13.56
AD	2.16%	99,032.818	6.45	7.19	7.72
EC	2.56%	1,654.354	8.63	9.21	9.50
IC	1.18%	287,132.826	8.56	9.10	9.29
ID EUR	1.17%	200.000	8.54	10.10	10.86
ZD	0.34%	3,288,439.158	6.96	7.81	8.45
Total Net Assets			27,064,674	35,053,330	46,698,461
Brazil Bond					
USD					
AC	1.35%	1,287,689.697	20.41	18.89	18.27
AD	1.35%	370,391.901	6.33	6.11	6.25
BC	0.85%	122,555.571	11.47	10.59	10.20
BD GBP	0.85%	32,596.774	13.70	12.73	-
EC	1.65%	115,491.457	19.40	17.98	17.45
ED	1.65%	31,126.938	7.70	7.42	7.60
IC	0.75%	148,567.811	22.40	20.67	19.88
ZD	0.26%	402.000	6.73	6.52	6.68
Total Net Assets			36,281,877	31,846,377	31,688,944

* Swung Net Asset Value per Share (see Note 15).

** The share classes are dormant as at 30 September 2023.

All Net Asset Values per share are disclosed in sub-fund currency.

Key Figures

as at 30 September 2023

Sub-fund	Total Expense Ratio (TER) / Synthetic TER 30 September 2023 (see Note 16)	Shares Outstanding 30 September 2023	Net Asset Value per Share*		
			30 September 2023	31 March 2023	31 March 2022
Corporate Euro Bond Fixed Term 2027 (launched on 30 June 2023) EUR					
AC	0.80%	5,814,226.169	10.10	-	-
AD	0.80%	467,281.467	10.09	-	-
BC	0.50%	2,311,239.395	10.10	-	-
BCHUSD	0.52%	189,733.292	9.59	-	-
BD	0.50%	1,298,606.195	10.10	-	-
ZC	0.20%	320,000.000	9.96	-	-
BD3HUSD	0.52%	102,062.939	9.47	-	-
EC	1.10%	70,461.870	10.09	-	-
ED	1.11%	9,444.870	10.09	-	-
IC	0.50%	99,012.070	10.10	-	-
Total Net Assets			107,668,948	-	-
Euro Bond EUR					
AC	1.00%	321,930.252	23.37	23.81	26.86
AD	1.00%	110,929.893	17.02	17.34	19.56
EC	1.30%	31,641.700	22.23	22.68	25.66
IC	0.52%	16,328.062	25.77	26.19	29.40
ID	0.52%	94,451.000	8.75	8.93	10.06
S18C	0.30%	4,320,096.170	9.19	9.32	10.44
XCH JPY	0.45%	103.166	50.36	56.97	69.31
ZC	0.14%	95,915.000	10.42	10.57	11.82
Total Net Assets			52,048,849	57,075,368	111,508,277
Euro Bond Total Return EUR					
AC	1.15%	90,969.846	10.84	10.88	11.35
AD	1.15%	16,505.966	9.60	9.79	10.22
BC	0.70%	108,112.000	10.11	10.13	10.52
EC	1.45%	30,464.688	10.52	10.58	11.07
IC	0.65%	361,506.158	11.38	11.40	11.83
ID	0.65%	270,348.181	9.81	10.03	10.48
S10C**	-	-	-	11.25	11.64
ZC	0.16%	6,780,526.338	11.94	11.93	12.32
Total Net Assets			90,279,354	124,766,811	170,400,970
Euro Credit Bond EUR					
AC	1.10%	908,228.137	24.18	24.27	26.61
AD	1.10%	91,790.539	15.51	15.74	17.26
BC	0.67%	5,904,254.046	9.17	9.18	10.03
EC	1.39%	13,980.535	23.01	23.13	25.44
IC	0.62%	1,134,254.832	26.92	26.95	29.42
ID	0.62%	2,836,486.737	9.43	9.59	10.47
S19C	0.39%	7,361,271.772	9.84	9.84	10.72
XC	0.47%	1,658,842.745	10.38	10.39	11.32
XD	0.46%	3,949,266.689	8.92	9.08	9.91
ZC	0.12%	7,141,614.017	10.39	10.37	11.26
Total Net Assets			334,147,960	345,254,148	376,502,833

* Swung Net Asset Value per Share (see Note 15).

** The share classes are dormant as at 30 September 2023.

All Net Asset Values per share are disclosed in sub-fund currency.

Key Figures

as at 30 September 2023

Sub-fund	Total Expense Ratio (TER) / Synthetic TER 30 September 2023 (see Note 16)	Shares Outstanding 30 September 2023	Net Asset Value per Share*		
			30 September 2023	31 March 2023	31 March 2022
Euro High Yield Bond					
EUR					
AC	1.35%	1,505,694.033	41.35	41.08	44.21
ACH CAD**	-	-	-	-	8.52
ACH USD	1.37%	92,221.187	11.97	11.48	11.75
AD	1.35%	1,442,492.282	19.61	20.04	22.07
AM2	1.35%	75,906.623	9.00	9.24	10.49
BC	0.80%	1,814,703.631	12.47	12.36	13.23
BD	0.80%	15,321.450	9.18	9.41	10.42
EC	1.65%	71,515.519	39.31	39.11	42.23
ED	1.65%	8,366.871	23.20	23.67	26.06
IC	0.75%	4,912,648.287	47.11	46.67	49.93
ICH CHF	0.77%	3,000.000	11.11	10.85	11.35
ICH USD	0.77%	596,102.681	12.40	11.86	12.07
ID	0.75%	2,287,593.729	31.01	31.79	35.05
S8C	0.50%	12,874,198.204	11.26	11.14	11.88
S8D	0.50%	15,253,997.920	9.75	10.01	11.04
XC	0.62%	813,392.637	48.19	47.70	50.97
XD	0.60%	3,644,447.000	8.92	9.15	10.10
ZC	0.11%	1,461,476.071	52.02	51.37	54.61
ZQ1	0.10%	1,740,000.000	8.44	8.50	9.42
Total Net Assets			888,392,296	1,041,658,661	1,407,906,842
ESG Short Duration Credit Bond					
(launched as at 30 January 2023)					
USD					
AC	1.00%	10,000.000	10.10	10.03	-
AM2	1.00%	37,856.748	9.71	9.93	-
AM2H SGD	1.02%	170,679.521	7.07	-	-
AM3H AUD	1.02%	37,233.254	6.26	6.65	-
AM3H EUR	1.02%	17,463.229	10.28	10.79	-
AM3H GBP	1.02%	39,989.464	11.85	12.28	-
AM3H SGD**	-	-	-	7.47	-
BC	0.62%	10,000.000	10.13	10.03	-
BCH EUR	0.65%	10,000.000	10.57	10.86	-
BCH GBP	0.65%	10,000.000	12.30	12.39	-
BM2	0.62%	10,350.851	9.74	9.94	-
BM3H CHF	0.65%	10,112.555	10.63	10.87	-
BM3H EUR	0.65%	10,218.986	10.30	10.79	-
BM3H GBP	0.65%	10,307.412	11.88	12.28	-
ZQ1	0.15%	348,654.976	9.76	9.89	-
ZQ1H CHF	0.17%	10,253.171	10.37	10.75	-
ZQ1H EUR	0.17%	10,251.509	10.17	10.70	-
ZQ1H GBP	0.17%	10,250.303	11.85	12.21	-
Total Net Assets			7,061,783	5,504,133	-

* Swung Net Asset Value per Share (see Note 15).

** The share classes are dormant as at 30 September 2023.

All Net Asset Values per share are disclosed in sub-fund currency.

Key Figures

as at 30 September 2023

Sub-fund	Total Expense Ratio (TER) / Synthetic TER 30 September 2023 (see Note 16)	Shares Outstanding 30 September 2023	Net Asset Value per Share*		
			30 September 2023	31 March 2023	31 March 2022
GEM Debt Total Return					
USD					
BC	1.15%	4,223.345	9.02	9.00	9.32
BCH EUR	1.17%	10,741.512	8.64	8.95	9.77
BDH EUR**	-	-	-	-	8.76
FC	0.66%	75,000.000	13.84	13.78	14.18
L1C	0.75%	571,145.259	14.58	14.53	14.97
L1C EUR	0.75%	219,558.394	12.52	12.48	12.86
L1CH CHF	0.77%	27,197.000	8.57	8.73	9.25
L1CH EUR	0.77%	5,223,966.779	8.93	9.23	10.03
L1D	0.75%	2,018.971	9.73	10.17	10.94
L1DH EUR	0.77%	7,375,735.758	6.17	6.68	7.66
M1C	1.35%	517,500.248	13.65	13.64	14.14
M1C EUR	1.35%	12,283.331	12.47	12.46	12.92
M1CH EUR	1.37%	341,021.533	8.48	8.79	9.61
M1D	1.35%	184,453.508	9.53	9.92	10.69
M1D EUR	1.35%	31,342.236	9.51	9.91	10.67
M1DH EUR	1.37%	18,354.902	7.12	7.69	8.79
N1C	0.85%	11,200.000	9.37	9.34	9.63
N1CH EUR	0.87%	466.818	8.27	8.56	9.31
N1DH EUR	0.87%	17,236.000	7.07	7.65	8.76
R1CH EUR**	-	-	-	-	9.57
S21DH EUR**	-	-	-	-	8.22
XDH EUR**	-	-	-	-	8.97
ZC**	-	-	-	-	8.80
ZDH EUR**	-	-	-	-	8.79
Total Net Assets			117,138,537	125,663,112	296,726,158
Global Bond					
USD					
AC	1.00%	73,194.693	15.34	16.41	18.08
AD	1.00%	477,959.056	11.29	12.24	13.54
AM2	1.07%	100.000	9.86	-	-
AM2 HKD	1.00%	1,285,363.662	1.01	1.10	1.24
EC	1.30%	14,386.112	11.41	12.22	13.51
IC	0.52%	251,188.189	16.60	17.71	19.42
PD	0.75%	111,237.975	9.20	9.99	11.05
WC GBP	-	356,741.474	15.65	16.65	18.17
ZC**	-	-	-	-	18.42
ZD	0.15%	1,225,151.584	11.57	12.60	13.96
Total Net Assets			32,935,607	37,000,893	44,611,096
Global Bond Total Return					
USD					
AC	1.15%	103,215.592	10.08	10.38	11.32
BC	0.70%	87,027.829	8.49	8.72	9.47
BCH GBP	0.82%	72.440	10.19	10.65	12.42
IC	0.64%	120,401.330	10.52	10.80	11.72
ICH EUR	0.67%	9,706.853	8.92	9.51	10.83
ICH GBP	0.66%	812.803	10.67	11.13	12.98
IQ1H EUR	0.65%	102.942	8.40	9.19	10.54
IQ1H GBP	0.67%	102.911	10.02	10.73	12.59
S15CH GBP	0.17%	72.440	10.31	10.74	12.45
WCH GBP	0.02%	1,079,394.205	12.38	12.88	14.91
XC	0.55%	500.000	10.61	10.89	11.81
XCH EUR	0.46%	100.000	8.98	9.55	10.87
XCH GBP	0.56%	256,499.614	10.70	11.17	13.00
XQ1H GBP	0.44%	102.908	10.06	10.77	12.61
ZC	0.15%	10,370,000.000	10.95	11.21	12.11
ZQ1	0.13%	170,621.000	8.28	8.70	9.46
ZQ1H GBP	0.16%	3,466,000.212	9.94	10.62	12.40
Total Net Assets			168,620,351	191,309,646	245,779,656

* Swung Net Asset Value per Share (see Note 15).

** The share classes are dormant as at 30 September 2023.

All Net Asset Values per share are disclosed in sub-fund currency.

Key Figures

as at 30 September 2023

Sub-fund	Total Expense Ratio (TER) / Synthetic TER 30 September 2023 (see Note 16)	Shares Outstanding 30 September 2023	Net Asset Value per Share*		
			30 September 2023	31 March 2023	31 March 2022
Global Corporate Bond					
USD					
BC	0.62%	3,008.122	10.43	10.54	11.24
BCH EUR	0.64%	18,040.000	11.99	12.57	-
BQ1H GBP	0.64%	79,054.429	9.99	10.45	12.38
ICH EUR	0.60%	10,772.742	9.77	10.24	11.49
ZBFIX8.5H JPY	0.17%	43,016.594	42.06	51.12	67.45
ZC	0.10%	3,495,897.068	10.78	10.87	11.53
ZCH EUR	0.13%	5,580,421.936	10.20	10.66	11.91
ZD	0.10%	3,642,137.403	9.88	10.25	11.14
ZDH GBP	0.22%	608.597	10.92	11.49	13.50
ZM1H JPY	0.13%	448,648.202	53.51	63.42	78.82
ZQ1	0.10%	158,691,782.781	9.65	9.91	10.83
ZQ1H AUD	0.13%	388,236.479	5.70	6.12	7.60
ZQ1H CHF	0.21%	749,701.819	8.44	8.86	9.97
ZQ1H EUR	0.13%	15,361,467.235	8.45	9.00	10.36
ZQ1H GBP	0.13%	74,803,137.778	10.87	11.35	13.37
ZQ1H JPY	0.13%	1,316,511.218	53.95	64.00	79.68
ZQ1H SGD	0.13%	2,144,056.723	6.36	6.76	7.31
Total Net Assets			2,725,757,357	2,564,709,922	3,175,404,930
Global Emerging Markets Bond					
USD					
AC	1.60%	398,707.269	31.03	31.30	34.58
AC EUR	1.59%	3,145.000	12.41	12.52	13.83
AC GBP	1.60%	3,284.252	16.93	17.07	18.86
AC HKD	1.60%	116,685.325	1.18	1.19	1.32
ACH CHF	0.96%	16.833	8.23	8.47	9.56
ACH EUR	1.61%	26,456.190	7.86	8.22	9.60
AD	1.60%	87,151.286	19.85	20.89	23.88
AD GBP	1.59%	1,214.119	11.18	11.77	13.46
ADH EUR	1.62%	45,042.425	8.53	9.31	11.30
AM2	1.60%	1,820,090.431	13.59	14.28	17.14
AM2 HKD	1.60%	23,181,987.764	0.69	0.72	0.86
AM3H AUD	1.62%	1,325,310.973	3.08	3.36	4.55
AM3H EUR	1.62%	233,493.288	4.93	5.32	6.58
AM3H SGD	1.62%	659,357.992	3.50	3.78	4.47
BC	0.97%	4,756.633	9.71	9.76	10.72
BC GBP	0.97%	13,199.227	15.55	15.64	17.17
BCH EUR	0.99%	21,770.990	8.33	8.69	10.08
BD GBP	0.97%	15,879.256	10.17	10.74	12.30
BQ1H GBP	0.99%	8,609.622	9.13	9.65	-
EC	1.89%	187,282.830	29.50	29.80	33.03
ECH EUR	1.92%	2,794.454	8.33	8.73	10.21
ED	1.90%	3,234.608	16.44	17.27	19.73
FC EUR	0.37%	168,600.000	10.74	10.77	-
IC	0.75%	337,629.263	35.59	35.75	39.16
IC EUR	0.75%	65,924.638	14.99	15.05	16.49
ICH CHF	0.77%	4,730.000	8.56	8.79	9.92
ICH EUR	0.77%	2,189,840.438	15.10	15.73	18.20
ID**	-	-	-	14.98	17.18
ID EUR	0.75%	2,534,828.575	8.68	9.18	10.52
IDH EUR	0.77%	3,858,246.520	8.69	9.53	11.62
PC	1.35%	455,852.219	32.03	32.28	35.57
PD	1.35%	461,099.501	12.95	13.65	15.62
XC	0.61%	603,311.827	36.25	36.39	39.80
XDH EUR	0.64%	2,462,640.047	9.02	9.89	12.10
ZBFIX8.5H JPY	0.27%	8,067.906	37.05	44.73	60.68
ZC	0.11%	1,900,293.143	10.34	10.36	11.27
ZCH EUR	0.15%	5,536,196.262	8.59	8.92	10.26
ZD	0.10%	1,036,360.669	14.49	15.37	17.66
ZM1H JPY	0.14%	160,781.085	39.61	47.31	62.09
ZQ1	0.11%	67,748,484.852	6.87	7.11	8.20
ZQ1H AUD	0.17%	101,130.515	4.39	4.76	6.27
ZQ1H CHF	0.20%	317,472.792	6.13	6.49	7.71
ZQ1H EUR	0.14%	6,260,326.037	6.03	6.47	7.88
ZQ1H GBP	0.14%	35,191,388.589	7.74	8.15	10.16
ZQ1H JPY	0.15%	227,440.559	39.94	47.78	62.87
ZQ1H SGD	0.15%	652,659.055	4.60	4.94	5.64
Total Net Assets			1,116,495,707	1,172,999,393	1,682,091,114

* Swung Net Asset Value per Share (see Note 15).

** The share classes are dormant as at 30 September 2023.

All Net Asset Values per share are disclosed in sub-fund currency.

Key Figures

as at 30 September 2023

Sub-fund	Total Expense Ratio (TER) / Synthetic TER 30 September 2023 (see Note 16)	Shares Outstanding 30 September 2023	Net Asset Value per Share*		
			30 September 2023	31 March 2023	31 March 2022
Global Emerging Markets Corporate Sustainable Bond (launched as at 27 September 2022)					
USD					
AC	1.60%	100,000.000	10.70	10.56	-
ACH EUR	1.56%	90.580	10.54	-	-
AD	1.60%	102,888.790	10.39	10.56	-
IC	0.87%	100,000.000	10.78	10.60	-
ID	0.87%	103,255.252	10.43	10.60	-
XC	0.68%	9,699,779.358	10.80	10.61	-
ZQ1	0.21%	526,706.675	10.10	10.25	-
Total Net Assets			114,338,880	112,217,456	-
Global Emerging Markets ESG Bond					
USD					
AC	1.66%	100.000	8.39	8.52	9.23
XC	0.55%	100.000	8.54	8.63	9.25
ZCH EUR	0.27%	1,631,121.192	10.25	10.72	-
ZQ1	0.22%	5,187,269.460	7.59	7.93	8.98
ZQ1H EUR	0.24%	58,911.446	9.07	9.83	-
ZQ1H GBP	0.21%	1,469,539.508	10.23	10.87	-
Total Net Assets			71,665,378	100,352,835	57,648,927
Global Emerging Markets ESG Local Debt					
USD					
AC	1.60%	7,036.519	8.42	8.52	8.53
BC GBP	0.97%	300.000	14.63	14.75	14.67
EC	1.90%	1,409.842	8.18	8.29	8.32
ECO EUR	1.92%	1,463.647	8.22	8.65	9.19
FC	0.51%	78,100.000	10.23	10.30	-
IC	0.87%	594,055.000	9.05	9.12	9.06
IC EUR	0.87%	331,703.675	11.67	11.76	11.68
XC	0.78%	2,805,266.048	11.50	11.59	-
ZC	0.18%	4,047,134.052	9.39	9.44	9.31
ZC EUR	0.22%	2,970,205.497	11.08	11.13	10.98
ZD	0.19%	13,048,849.318	7.09	7.52	7.84
ZQ1	0.17%	12,586,046.491	8.60	8.94	9.34
Total Net Assets			314,037,387	292,675,167	202,368,836
Global Emerging Markets Local Debt					
USD					
AC	1.60%	1,135,902.382	12.28	12.41	12.42
AC EUR	1.60%	57,020.073	11.12	11.24	11.25
AC GBP	1.60%	1,866.843	13.83	13.97	13.98
AD	1.60%	83,794.357	8.18	8.50	8.61
BC	0.97%	20,455.772	10.35	10.43	10.37
BC GBP	0.97%	4,109.021	14.78	14.89	14.81
BD GBP	0.98%	451.634	10.51	10.95	11.10
BQ1	0.97%	11,257.340	10.01	10.49	-
EC	1.90%	15,944.119	11.77	11.91	11.96
ECO EUR	1.92%	38,909.222	8.33	8.76	9.29
IC	0.87%	783,254.704	13.79	13.89	13.79
IC EUR	0.87%	279,118.512	11.95	12.03	11.95
ICO EUR	0.90%	17,585.036	7.77	8.12	8.48
ICO GBP	0.89%	591.020	10.94	11.20	12.03
ID	0.87%	46,251.498	8.42	8.78	8.90
ID EUR	0.87%	3,658,516.338	8.75	9.13	9.25
XC	0.74%	469,750.149	8.91	8.97	8.90
XCO EUR	0.74%	15,800,804.086	9.20	9.61	10.08
XD	0.73%	3,746,761.963	6.53	6.81	6.91
ZBFX8.5 JPY	0.25%	5,531.531	63.04	65.96	70.86
ZC	0.12%	6,283,552.070	10.50	10.54	10.39
ZD	0.19%	1,051,588.804	8.03	8.40	8.53
ZM2	0.20%	1,265,483.805	7.06	7.31	7.64
ZQ1	0.12%	97,810,170.998	7.61	7.95	8.19
Total Net Assets			1,065,190,341	1,274,054,242	1,131,996,157
Global ESG Corporate Bond					
USD					
IC	0.49%	100.000	8.78	8.90	9.47
ZQ1	0.14%	13,185,807.337	8.41	8.64	9.38
ZQ1H EUR	0.20%	422,683.000	8.50	9.06	10.36
ZQ1H GBP	0.18%	5,457,960.254	10.08	10.53	12.33
Total Net Assets			169,443,436	188,903,671	203,593,794

* Swung Net Asset Value per Share (see Note 15).

All Net Asset Values per share are disclosed in sub-fund currency.

Key Figures

as at 30 September 2023

Sub-fund	Total Expense Ratio (TER) / Synthetic TER 30 September 2023 (see Note 16)	Shares Outstanding 30 September 2023	Net Asset Value per Share*		
			30 September 2023	31 March 2023	31 March 2022
Global Government Bond USD					
BCH EUR	0.57%	6,637.000	9.29	9.93	11.07
BQ1H GBP	0.57%	1,108.041	11.04	11.32	-
ICH EUR	0.52%	12,790.835	9.18	9.95	11.07
ZBFIX8.5H JPY	0.15%	92,860.875	40.39	50.75	66.51
ZC	0.09%	6,065,209.000	9.94	10.36	10.93
ZD	0.10%	4,797,916.812	10.28	10.85	11.51
ZM1H JPY	0.14%	110,285.458	53.94	65.55	79.66
ZQ1	0.09%	166,297,659.581	9.53	10.03	10.72
ZQ1H AUD	0.13%	436,907.113	5.79	6.38	7.73
ZQ1H CHF	0.20%	835,903.996	8.53	9.18	10.08
ZQ1H EUR	0.13%	20,481,106.507	8.56	9.35	10.51
ZQ1H GBP	0.12%	47,281,807.188	10.85	11.61	13.36
ZQ1H JPY	0.12%	2,210,470.839	53.82	65.44	79.59
ZQ1H SGD	0.12%	2,664,083.891	6.54	7.13	7.53
Total Net Assets			2,538,831,656	2,962,519,709	2,292,079,924
Global Green Bond USD					
AC	1.00%	100,000.000	8.65	8.69	9.47
IC	0.57%	100,000.000	8.71	8.73	9.48
XC	0.47%	100,000.000	8.73	8.74	9.48
ZC	0.20%	100,000.000	8.77	8.77	9.49
ZQ1	0.20%	4,631,604.932	8.49	8.61	9.49
ZQ1H EUR	0.22%	112,313.301	10.18	-	-
ZQ1H GBP	0.22%	1,428,780.914	11.82	-	-
Total Net Assets			60,827,614	26,633,159	29,702,296
Global High Income Bond USD					
AC	1.50%	2,237,565.678	14.72	14.78	16.01
ACH CAD	1.52%	96,650.703	7.34	7.39	8.71
ACH EUR	1.52%	282,267.962	10.35	10.78	12.30
ACH GBP	1.52%	125,834.557	11.59	11.83	13.82
ACH SGD	1.52%	225,403.687	9.77	10.16	10.88
AD	1.50%	274,791.402	10.86	11.20	12.44
ADH EUR	1.52%	10,686.775	7.68	8.20	9.62
AM2	1.50%	69,164,670.462	7.76	8.09	9.42
AM3H AUD	1.52%	17,652,363.373	4.53	4.91	6.44
AM3H EUR	1.52%	2,023,231.093	7.39	7.91	9.46
AM3H RMB	1.52%	22,299,072.718	1.02	1.13	1.42
AM3H SGD	1.52%	3,728,909.974	5.77	6.19	7.09
BC	0.87%	102,940.445	10.16	10.17	10.95
BCH EUR**	-	-	-	9.82	11.14
BD**	-	-	-	8.88	9.87
EC	1.79%	29,655.861	11.31	11.38	12.36
ECH EUR	1.82%	4,082.728	10.09	10.53	12.05
IC	0.82%	274,665.711	12.95	12.96	13.95
ICH EUR	0.85%	453,525.234	11.43	11.86	13.45
ID	0.82%	144,414.266	8.69	8.99	10.00
IM2	0.82%	1,254,169.233	7.99	8.31	9.61
XDH EUR	0.48%	1,000,000.000	8.21	8.82	10.38
Total Net Assets			748,646,648	789,795,418	1,035,452,172

* Swung Net Asset Value per Share (see Note 15).

** The share classes are dormant as at 30 September 2023.

All Net Asset Values per share are disclosed in sub-fund currency.

Key Figures

as at 30 September 2023

Sub-fund	Total Expense Ratio (TER) / Synthetic TER 30 September 2023 (see Note 16)	Shares Outstanding 30 September 2023	Net Asset Value per Share*		
			30 September 2023	31 March 2023	31 March 2022
Global High Yield Bond USD					
AC	1.35%	406,186.786	11.92	11.77	12.56
ACH CAD	1.37%	47,651.672	8.03	7.95	9.24
ACH GBP	1.37%	92,757.562	12.84	12.89	14.83
AD	1.35%	24,383.185	8.60	8.90	9.93
AM2	1.35%	8,039,421.744	7.44	7.67	8.87
AM2 HKD	1.35%	37,075,893.191	0.96	0.99	1.14
AM3H AUD	1.37%	2,015,155.313	4.73	5.06	6.60
AM3H EUR	1.37%	1,129,241.537	7.65	8.10	9.63
AM3H RMB	1.37%	1,213,790.007	1.04	1.14	1.43
BC**	-	-	-	-	10.09
BD GBP	0.79%	2,323.975	10.91	11.37	12.70
BQ1H GBP	0.82%	468.337	42.12	43.49	-
EC**	-	-	-	-	12.36
ECH EUR	1.67%	317.137	10.81	11.09	12.51
IC	0.75%	280,695.020	12.59	12.39	13.15
ICH EUR	0.77%	587,428.700	11.57	11.82	13.21
ID	0.74%	6,887.901	8.61	8.95	10.00
ZBFIX8.5H JPY	0.22%	5,157.310	45.38	53.67	70.17
ZC	0.12%	5,739,655.507	13.46	13.21	13.93
ZCH EUR	0.16%	3,394,933.720	10.92	11.12	12.35
ZD	0.16%	440,456.296	8.75	9.12	10.08
ZDH GBP	0.22%	2,465.195	9.55	10.09	12.28
ZM1H JPY	0.15%	122,946.824	48.88	57.12	72.56
ZQ1	0.12%	55,505,957.927	8.52	8.62	9.66
ZQ1H AUD	0.16%	134,992.406	5.13	5.44	6.95
ZQ1H CHF	0.19%	284,567.000	7.73	8.01	9.23
ZQ1H EUR	0.14%	8,102,231.201	7.57	7.95	9.39
ZQ1H GBP	0.14%	26,599,305.703	9.41	9.68	11.71
ZQ1H JPY	0.14%	122,640.188	51.43	60.17	76.68
ZQ1H SGD	0.15%	798,374.573	5.74	6.02	6.68
Total Net Assets			1,054,336,246	1,109,671,579	1,584,396,209
Global High Yield ESG Bond USD					
ACH CHF	1.36%	450.000	9.31	9.42	10.19
ACH EUR	1.37%	413.000	9.18	9.42	10.45
ACH GBP	1.37%	355.000	10.90	10.97	12.44
ICH CHF	0.78%	1,000.000	9.44	9.52	10.24
ICH EUR	0.78%	1,000.000	9.30	9.52	10.50
ICH GBP	0.77%	1,000.000	11.05	11.08	12.50
ZC	0.20%	1,000.000	9.33	9.18	9.56
ZQ1	0.20%	2,815,494.447	8.51	8.64	9.55
ZQ1H EUR	0.22%	106,698.000	9.34	9.83	-
ZQ1H GBP	0.22%	1,420,517.253	10.79	11.12	-
Total Net Assets			40,342,563	40,685,992	55,975,177
Global High Yield Securitised Credit Bond USD					
AC	1.75%	28,608.494	11.11	10.42	10.50
IC	0.95%	204,661.273	11.64	10.87	10.87
XC	0.85%	3,246,547.158	13.38	12.49	12.47
XCH JPY	0.87%	48,781.438	68.69	74.69	81.92
ZC	0.15%	117,082.439	219.76	204.47	202.75
ZCH EUR	0.18%	573,866.572	10.93	10.47	10.84
Total Net Assets			82,726,144	128,096,185	176,306,522

* Swung Net Asset Value per Share (see Note 15).

** The share classes are dormant as at 30 September 2023.

All Net Asset Values per share are disclosed in sub-fund currency.

Key Figures

as at 30 September 2023

Sub-fund	Total Expense Ratio (TER) / Synthetic TER 30 September 2023 (see Note 16)	Shares Outstanding 30 September 2023	Net Asset Value per Share*		
			30 September 2023	31 March 2023	31 March 2022
Global Inflation Linked Bond					
USD					
AC	0.95%	18,044.344	137.30	144.52	155.65
ACH EUR	0.97%	74,196.673	122.86	134.14	151.99
AD	0.94%	34,342.965	10.05	11.19	12.43
EC	1.25%	8,577.624	132.33	139.49	150.68
ECH EUR	1.27%	372,946.255	10.44	11.42	12.98
IC	0.55%	772.977	144.77	152.08	163.13
ICH EUR	0.57%	11,086.794	130.13	141.79	160.00
PCH EUR	0.31%	8,511,369.724	10.04	10.93	12.30
S17C	0.32%	1,743,933.029	11.01	11.55	12.36
YC	0.72%	4,047.008	10.69	11.24	12.08
YCH EUR	0.76%	386,323.270	9.82	10.71	12.11
ZC	0.15%	324,018.147	10.72	11.24	12.01
ZCH EUR**	-	-	-	-	12.47
ZQ1	0.12%	29,637,509.854	9.17	9.86	11.24
ZQ1H CHF	0.17%	128,558.000	9.83	10.80	-
ZQ1H EUR	0.15%	3,519,910.969	8.44	9.40	11.29
ZQ1H GBP	0.13%	12,631,044.633	10.37	11.33	13.94
ZQ1H JPY	0.14%	159,637.000	56.66	70.40	-
ZQ1H SGD	0.15%	497,821.400	6.94	7.72	8.03
Total Net Assets			576,867,314	642,492,437	216,528,713
Global Investment Grade Securitised Credit					
Bond					
USD					
AC	1.15%	65,873.727	10.81	10.44	10.38
ACH EUR	1.17%	85.531	10.31	10.33	10.79
ACH SGD	1.19%	907.054	7.65	7.65	7.51
ADH EUR	1.17%	18,690.214	9.75	10.00	10.48
AM2	1.15%	12,837,865.470	9.21	9.18	9.51
AM2 HKD	1.15%	92,714,969.156	1.17	1.17	1.21
AM3H AUD	1.17%	6,114,002.716	6.23	6.44	7.48
AM3H GBP	1.17%	1,498,653.365	12.06	12.18	-
AM3H RMB	1.17%	18,889,448.473	1.27	1.34	1.50
AM3H SGD	1.17%	0.945	6.81	6.98	7.09
BCH EUR	0.72%	27,400.531	10.55	10.54	10.96
BCH GBP**	-	-	-	-	13.43
BDH EUR	0.72%	19,847.000	9.76	10.04	10.53
BQ1H GBP	0.72%	362,516.061	11.21	11.29	12.44
IC	0.65%	1,171,983.747	11.08	10.67	10.56
XC	0.56%	1,130,301.704	10.56	10.16	10.05
XCH EUR	0.58%	6,063,119.262	10.51	10.49	10.90
XCH GBP	0.57%	6,369,343.063	12.97	12.69	13.46
XCH JPY**	-	-	-	-	81.84
ZBFIX8.5H JPY	0.22%	6,295.125	48.93	56.63	68.85
ZC	0.10%	1,817,551.960	164.13	157.69	155.22
ZCH GBP	0.12%	1,200,000.000	12.14	-	-
ZM1H JPY	0.13%	279,945.350	57.98	66.15	76.39
ZQ1	0.10%	39,798,922.658	9.80	9.69	9.89
ZQ1H AUD	0.15%	191,403.383	6.12	6.33	7.32
ZQ1H CHF	0.15%	369,398.619	9.65	9.75	10.21
ZQ1H GBP	0.14%	29,162,464.322	11.44	11.49	12.60
ZQ1H SGD	0.13%	1,039,452.574	7.00	7.17	7.22
ZQ2H EUR	0.14%	9,087,409.235	9.32	9.60	10.38
Total Net Assets			1,633,827,286	1,289,266,469	1,585,352,570

* Swung Net Asset Value per Share (see Note 15).

** The share classes are dormant as at 30 September 2023.

All Net Asset Values per share are disclosed in sub-fund currency.

Key Figures

as at 30 September 2023

Sub-fund	Total Expense Ratio (TER) / Synthetic TER 30 September 2023 (see Note 16)	Shares Outstanding 30 September 2023	Net Asset Value per Share*		
			30 September 2023	31 March 2023	31 March 2022
Global Lower Carbon Bond USD					
AC	1.05%	694,435.851	10.16	10.31	11.06
ACH EUR	1.07%	781,162.693	9.62	10.13	11.43
ACH GBP	1.07%	117,566.330	10.58	10.91	12.61
AD	1.05%	51,556.949	9.54	9.83	10.64
ADH EUR	1.07%	14,742.421	8.37	8.94	10.20
AM2	1.05%	9,248,543.230	8.59	8.97	10.08
AM2 HKD	1.05%	22,674,292.638	1.09	1.14	1.28
AM3H AUD	1.07%	382,180.678	5.05	5.48	6.93
AM3H SGD	1.07%	357,898.245	5.75	6.18	6.83
BC	0.65%	16,183.180	8.66	8.77	9.37
BCH EUR**	-	-	-	-	10.96
BCH GBP	0.67%	76,070.604	10.94	11.26	12.96
IC	0.59%	1,594.012	9.27	9.38	10.02
XC	0.50%	568,505.000	10.51	10.63	11.34
ZQ1	0.18%	3,799,065.831	9.60	9.84	10.74
ZQ1H CHF	0.22%	52,744.369	8.56	8.98	10.06
ZQ1H EUR	0.22%	133,362.305	8.48	9.03	10.37
ZQ1H GBP	0.22%	1,646,029.454	10.48	10.93	12.85
Total Net Assets			186,896,126	154,546,381	205,076,831
Global Securitised Credit Bond USD					
AC**	-	-	-	10.18	10.15
IC	0.85%	36,959.000	10.99	10.52	10.42
XC**	-	-	-	-	9.79
XCH GBP	0.77%	180,952.624	12.61	12.17	12.91
XCH JPY	0.77%	310,325.880	64.95	72.37	78.66
XD	0.75%	1,100,000.000	9.43	9.45	9.56
XDH GBP	0.77%	576,582.570	11.65	11.77	12.79
ZCH EUR	0.22%	554,200.000	10.54	10.36	10.62
ZQ1	0.20%	3,177,735.341	9.00	8.91	9.25
ZQ1H GBP	0.22%	431,027.055	11.25	11.25	12.53
Total Net Assets			80,192,921	80,739,259	130,141,948
Global Short Duration Bond USD					
AC	0.70%	506,295.364	11.09	10.97	11.19
AC SGD	0.70%	19,220.044	8.15	8.06	8.23
ACH SGD	0.72%	44,927.301	7.75	7.94	8.00
AM2	0.70%	57,571,468.328	9.42	9.61	10.31
AM2 HKD	0.70%	397,618,711.753	1.21	1.23	1.32
AM3H AUD	0.72%	15,808,965.815	6.05	6.40	7.71
AM3H CAD	0.73%	134.930	7.40	-	-
AM3H EUR	0.73%	93.740	10.58	-	-
AM3H GBP	0.74%	80.770	12.21	-	-
AM3H RMB	0.72%	42,172,026.821	1.29	1.39	1.62
IC	0.43%	177,958.924	11.34	11.20	11.40
ICH EUR	0.45%	4,965.004	10.05	10.29	11.00
S16CH GBP	0.28%	6,888,700.000	11.97	12.01	13.10
XC	0.31%	500.000	11.45	11.31	11.49
XCH EUR	0.33%	1,971,235.504	10.06	10.30	11.00
ZC	0.12%	547,766.408	11.63	11.47	11.64
ZQ1**	-	-	-	9.88	9.93
ZQ1H GBP	0.17%	96,808.814	11.34	11.62	12.98
Total Net Assets			1,290,002,321	826,600,095	356,558,146

* Swung Net Asset Value per Share (see Note 15).

** The share classes are dormant as at 30 September 2023.

All Net Asset Values per share are disclosed in sub-fund currency.

Key Figures

as at 30 September 2023

Sub-fund	Total Expense Ratio (TER) / Synthetic TER 30 September 2023 (see Note 16)	Shares Outstanding 30 September 2023	Net Asset Value per Share*		
			30 September 2023	31 March 2023	31 March 2022
India Fixed Income USD					
AC	1.45%	873,951.752	13.12	12.93	13.72
AC EUR	1.45%	144,932.242	16.20	15.96	16.94
AC SGD	1.45%	37,936.016	8.47	8.35	8.86
AD	1.45%	803,512.193	7.53	7.80	8.70
AM2	1.45%	40,743,757.165	6.71	6.86	7.83
AM2 HKD	1.45%	174,833,451.627	1.02	1.04	1.19
AM3O AUD	1.47%	4,874,683.440	5.11	5.42	6.95
AM3O CAD	1.46%	134.930	7.39	-	-
AM3O EUR	1.47%	1,092,305.807	8.37	8.79	10.28
AM3O GBP	1.48%	80.770	12.20	-	-
AM3O RMB	1.47%	43,880,001.581	1.09	1.18	1.46
AM3O SGD	1.47%	1,474,858.683	4.88	5.12	5.74
BC	0.90%	36,670.948	12.77	12.55	13.24
BC EUR**	-	-	-	-	13.52
BD	0.90%	72,381.127	8.60	8.93	9.97
BD GBP	0.90%	62,033.519	12.84	13.33	14.88
EC	1.75%	388,534.498	12.10	11.94	12.71
IC	0.80%	1,078,896.468	14.10	13.85	14.61
IC CHF	0.80%	10,500.003	12.82	12.59	13.28
IC EUR	0.80%	703,924.116	17.12	16.81	17.73
IC GBP**	-	-	-	13.79	14.54
ID	0.79%	37,353.862	8.22	8.53	9.53
ID EUR	0.80%	43,841.380	9.16	9.51	10.62
ID GBP	0.80%	34,610.535	9.99	10.37	11.58
IM2	0.80%	329,960.195	7.47	7.61	8.63
XC	0.66%	6,060,607.601	11.68	11.46	12.06
XCO EUR	0.72%	40,881.849	11.84	12.02	13.24
XD	0.67%	2,438,916.634	8.18	8.51	9.50
XM2	0.67%	3,115,200.000	7.28	7.42	8.39
ZD	0.16%	4,307,169.647	8.60	8.96	10.01
Total Net Assets			749,298,898	536,054,875	662,544,643

* Swung Net Asset Value per Share (see Note 15).

** The share classes are dormant as at 30 September 2023.

All Net Asset Values per share are disclosed in sub-fund currency.

Key Figures

as at 30 September 2023

Sub-fund	Total Expense Ratio (TER) / Synthetic TER 30 September 2023 (see Note 16)	Shares Outstanding 30 September 2023	Net Asset Value per Share*		
			30 September 2023	31 March 2023	31 March 2022
RMB Fixed Income USD					
AC	1.00%	661,088.068	12.14	12.84	13.78
AC EUR	1.00%	202,002.645	15.93	16.85	18.07
AC RMB	1.00%	20,107,277.357	1.89	2.00	2.15
ACO EUR	1.02%	107,109.735	10.27	11.29	12.78
ACO SGD	1.01%	70,621.601	6.98	7.65	8.13
AD	1.00%	344,736.810	8.63	9.38	10.37
AD EUR	1.00%	245,253.771	11.58	12.58	13.91
AM2	1.00%	5,407,134.808	8.37	9.04	10.16
AM2 HKD	1.10%	849.449	1.01	1.09	1.23
AM2 RMB	1.00%	26,108,792.586	1.20	1.30	1.46
AM3O SGD	1.02%	676,246.543	6.04	6.71	7.43
BC	0.62%	73,691.440	11.26	11.89	12.70
BD GBP**	-	-	-	-	15.76
EC	1.29%	194,255.325	11.68	12.37	13.31
ECO EUR	1.32%	539,351.592	9.81	10.81	12.26
IC	0.57%	2,174,093.554	12.77	13.48	14.40
IC EUR	0.57%	165,937.729	15.49	16.35	17.47
IC RMB	0.57%	559,568.585	10.89	11.49	12.28
ICO EUR	0.60%	1,252,300.178	10.67	11.71	13.19
ID	0.57%	1,100.000	8.31	9.06	10.03
IM2**	-	-	-	-	9.81
XD**	-	-	-	-	14.06
XD EUR	0.50%	1,901,300.000	9.56	10.27	-
XD1O EUR	0.52%	264,600.000	8.50	9.70	11.01
ZC	0.15%	529,242.291	10.87	11.45	12.18
Total Net Assets			221,854,062	269,969,776	392,041,420
Singapore Dollar Income Bond SGD					
AC	1.00%	2,495,847.148	9.68	9.70	10.22
ACH AUD	1.02%	376,172.368	7.98	8.09	9.79
AM2	1.00%	16,428,092.146	7.77	8.01	8.87
AM3H AUD	1.02%	1,047,715.110	6.86	7.14	9.04
AM3H USD	1.02%	5,000,309.270	10.65	10.69	12.04
IC	0.50%	72,949.991	9.95	9.95	10.43
Total Net Assets			216,018,387	192,593,971	241,717,313
Ultra Short Duration Bond USD					
AC	0.55%	69,384.233	10.54	10.24	9.98
BC	0.35%	46,881.016	10.58	10.26	9.98
BM2	0.35%	303,564.165	9.87	9.84	9.94
BM3H GBP	0.37%	1,289,902.038	12.04	12.16	13.07
IC	0.35%	363,574.376	10.30	10.00	-
PC	0.44%	24,097,060.093	10.57	10.26	9.99
PC HKD	0.45%	67,873,421.443	1.36	1.32	1.29
PCH AUD	0.47%	3,022,249.616	6.70	6.79	7.48
PCH GBP	0.47%	1,133,003.900	12.75	12.57	13.14
PCH RMB	0.47%	5,886,806.880	1.44	1.51	1.60
PM2	0.44%	8,654,656.144	9.86	9.84	9.93
PM2 HKD	0.45%	24,343,259.999	1.27	1.27	1.28
PM3H AUD	0.47%	1,014,805.430	6.37	6.59	7.46
PM3H EUR	0.47%	70,855.905	10.53	10.77	11.03
PM3H GBP	0.47%	672,993.340	12.05	12.17	13.09
PM3H RMB	0.47%	2,394,135.838	1.36	1.44	1.57
PM3H SGD	0.47%	547,278.433	7.22	7.39	7.34
UC**	-	-	-	10.27	9.99
UM2	0.30%	6,060,606.061	9.97	9.94	-
UM2 HKD	0.30%	14,814,718.390	1.27	1.27	-
XC	0.30%	215,186.859	10.12	-	-
XCH EUR	0.29%	991,205.926	10.96	11.01	-
XCH GBP	0.28%	3,628,913.481	12.78	12.60	13.14
ZM	0.10%	6,880,966.939	10.07	9.99	9.95
Total Net Assets			760,374,643	764,078,587	830,545,882

* Swung Net Asset Value per Share (see Note 15).

** The share classes are dormant as at 30 September 2023.

All Net Asset Values per share are disclosed in sub-fund currency.

Key Figures

as at 30 September 2023

Sub-fund	Total Expense Ratio (TER) / Synthetic TER 30 September 2023 (see Note 16)	Shares Outstanding 30 September 2023	Net Asset Value per Share*		
			30 September 2023	31 March 2023	31 March 2022
US Dollar Bond USD					
AC	1.00%	83,288.017	15.29	16.03	17.13
AD	1.00%	94,028.889	9.37	10.01	10.81
AM2	1.00%	18,488,595.870	7.78	8.35	9.34
AM2 HKD	1.00%	4,900,978.926	9.95	10.69	11.95
AM3H CAD	1.07%	134.930	7.29	-	-
AM3H EUR	1.07%	93.740	10.44	-	-
AM3H GBP	1.08%	80.770	12.04	-	-
EC	1.30%	4,743.923	14.54	15.26	16.35
IC	0.52%	385,865.906	16.35	17.10	18.18
ID	0.52%	16,984.000	13.36	14.32	15.47
PD	0.75%	282,926.310	9.39	10.05	10.86
WD	0.00%	231.933	9.43	10.14	10.97
ZC	0.15%	222,404.422	17.86	18.63	19.74
ZD	0.15%	2,274,579.490	9.87	10.60	11.46
Total Net Assets			230,413,329	126,475,751	82,977,554
US High Yield Bond USD					
AC	1.35%	15,892.509	10.72	10.64	11.52
AM2	1.34%	326,989.704	7.90	8.18	9.59
AM2 HKD	1.35%	8,494,278.030	1.01	1.04	1.22
AM3H AUD	1.37%	204,493.907	5.01	5.39	7.13
AM3H RMB	1.37%	3,215,306.454	1.08	1.19	1.51
AQ1	1.35%	657.316	7.99	8.20	9.49
IC	0.68%	500.000	11.07	10.95	11.78
IQ1	0.68%	657.540	8.25	8.44	9.71
XC	0.65%	1,000.000	11.10	10.97	11.79
XQ1	0.64%	657.563	8.27	8.46	9.72
ZC	0.20%	2,470,531.145	11.35	11.20	11.98
ZD	0.20%	644.767	8.74	9.21	10.48
ZQ1	0.20%	657.708	8.45	8.63	9.87
Total Net Assets			43,884,956	46,163,625	63,733,408
US Short Duration High Yield Bond² USD					
AC	1.15%	142,028.529	13.36	13.03	13.40
ACH EUR	1.17%	303,461.018	11.64	11.76	12.74
AD	1.15%	23,166.316	9.35	9.56	10.32
ADH EUR	1.17%	380,589.211	8.36	8.86	10.14
EC	1.55%	76,399.764	12.46	12.18	12.58
ECH EUR	1.57%	193,900.352	10.99	11.14	12.11
ED	1.55%	19,015.545	9.25	9.44	10.18
IC	0.65%	151,355.865	14.07	13.69	14.01
IC EUR	0.65%	306,409.851	16.68	16.23	16.61
ICH EUR	0.67%	228,359.210	12.22	12.32	13.28
ZC	0.20%	9,336.834	14.76	14.33	14.60
ZQ1	0.19%	6,092,905.269	9.08	9.08	9.82
ZQ1H CHF	0.22%	59,201.030	8.23	8.42	9.35
ZQ1H EUR	0.21%	2,441,406.363	8.27	8.58	9.77
ZQ1H GBP	0.22%	117,581.425	10.27	10.44	12.17
ZQ1H JPY**	-	-	-	-	74.62
ZQ1H SGD	0.22%	6,779.178	6.35	6.57	7.03
Total Net Assets			99,524,645	103,256,574	164,859,347
Euro Convertible Bond (closed as at 23 March 2023) EUR					
AC	-	-	-	-	9.45
EC	-	-	-	-	-
ID	-	-	-	-	9.75
YC	-	-	-	-	9.54
Total Net Assets		-	-	-	14,272,036

* Swung Net Asset Value per Share (see Note 15).

** The share classes are dormant as at 30 September 2023.

² Until 3 July 2023, the sub-fund was named Global Short Duration High Yield Bond.

All Net Asset Values per share are disclosed in sub-fund currency.

Key Figures

as at 30 September 2023

Sub-fund	Total Expense Ratio (TER) / Synthetic TER 30 September 2023 (see Note 16)	Shares Outstanding 30 September 2023	Net Asset Value per Share*		
			30 September 2023	31 March 2023	31 March 2022
Global Credit Floating Rate Fixed Term Bond 2022 - 1 (closed as at 10 January 2023) USD					
AC	-	-	-	-	10.07
ACH EUR	-	-	-	-	10.53
ACH SGD	-	-	-	-	-
AQ2	-	-	-	-	9.06
AQ3H AUD	-	-	-	-	6.77
AQ3H EUR	-	-	-	-	10.01
AQ3H SGD	-	-	-	-	-
BQ3H GBP	-	-	-	-	11.83
Total Net Assets	-	-	-	-	112,544,292
Global Credit Floating Rate Fixed Term Bond 2023 - 1 (closed as at 5 July 2023) USD					
AC	-	-	-	10.39	10.16
AM2	-	-	-	9.09	9.37
AM3H EUR	-	-	-	9.88	10.42
AM3H SGD	-	-	-	6.83	6.91
BC	-	-	-	10.46	10.21
BM2	-	-	-	9.09	9.37
BM3H EUR	-	-	-	9.88	10.41
BM3H GBP	-	-	-	11.18	12.27
PC	-	-	-	10.42	10.18
PM2	-	-	-	9.09	9.37
PM3H EUR	-	-	-	-	10.41
PM3H GBP	-	-	-	11.14	12.23
PM3H RMB	-	-	-	1.32	1.47
PM3H SGD	-	-	-	-	6.91
Total Net Assets	-	-	-	557,703,344	674,105,946
Global Credit Floating Rate Fixed Term Bond 2023 - 2 USD					
AC	0.48%	100,000,000	10.85	10.55	10.34
ACH SGD	0.50%	30,000,000	7.78	7.83	7.57
AM2	0.48%	1,702,374,219	9.30	9.37	9.66
AM3H EUR	0.50%	15,000,000	9.84	10.17	10.74
AM3H SGD	0.50%	179,841,270	6.80	7.03	7.13
BC	0.31%	555,000,000	10.93	10.62	10.39
BM2	0.31%	5,267,383,179	9.30	9.37	9.66
BM3H GBP	0.33%	50,000,000	11.30	11.53	12.67
PC	0.40%	750,000,000	10.89	10.58	10.36
PM2	0.40%	23,730,963,948	9.30	9.37	9.66
PM2 HKD	0.40%	800,000,000	1.19	1.20	1.23
PM3H AUD	0.42%	218,905,473	5.97	6.24	7.22
Total Net Assets	-	-	305,421,567	394,326,735	520,765,151
Global Emerging Markets Multi-Asset Income USD					
AC	1.70%	17,899,222	9.20	9.34	9.80
AM2	1.70%	4,154,502,143	6.69	7.02	7.85
AM2 HKD	1.70%	15,093,936,951	0.86	0.90	1.00
AM3O AUD	1.72%	687,937,558	4.17	4.56	5.75
AM3O EUR	1.72%	245,192,290	6.92	7.47	8.60
AM3O GBP	1.72%	418,645,100	7.95	8.47	10.14
AM3O RMB	1.72%	1,276,010,423	0.94	1.04	1.27
AM3O SGD	1.73%	4,941,480	5.46	5.89	6.49
Total Net Assets	-	-	49,994,763	53,475,476	71,895,531
Managed Solutions - Asia Focused Conservative USD					
AC	1.12%	694,567,381	11.72	12.23	12.89
AC HKD	1.12%	622,986,967	1.51	1.58	1.66
ACO AUD	1.15%	290,680,271	7.68	8.40	10.05
ACO EUR	1.15%	237,174,028	10.38	11.24	12.46
ACO SGD	1.14%	2,261,535	8.24	8.90	9.28
AM2	1.12%	1,869,037,757	8.42	9.06	10.13
AM2 HKD	1.12%	6,821,150,672	1.09	1.17	1.31
AM3O RMB	1.15%	317,188,987	1.12	1.28	1.55
Total Net Assets	-	-	37,286,459	47,888,112	49,559,220

* Swung Net Asset Value per Share (see Note 15).

All Net Asset Values per share are disclosed in sub-fund currency.

Key Figures

as at 30 September 2023

Sub-fund	Total Expense Ratio (TER) / Synthetic TER 30 September 2023 (see Note 16)	Shares Outstanding 30 September 2023	Net Asset Value per Share*		
			30 September 2023	31 March 2023	31 March 2022
Managed Solutions - Asia Focused Growth USD					
AC	1.88%	1,106,157.473	10.48	11.39	12.96
AC HKD	1.88%	2,803,958.852	1.35	1.47	1.67
ACO AUD	1.91%	410,413.339	6.52	7.43	9.68
ACO EUR	1.91%	211,472.371	9.14	10.31	12.41
ACO SGD	1.90%	2,935.609	7.23	8.14	9.19
AM2	1.88%	331,125.299	7.21	7.99	9.49
Total Net Assets			22,400,685	27,686,618	36,273,663
Managed Solutions - Asia Focused Income USD					
AC	1.59%	227,635.010	11.22	11.71	12.79
ACO EUR**	-	-	-	-	10.13
ACO SGD	1.62%	599,877.991	7.84	8.48	9.16
AM2	1.60%	17,734,579.584	7.68	8.26	9.57
AM2 HKD	1.60%	126,652,385.239	0.99	1.06	1.23
AM3O AUD	1.62%	8,725,778.158	4.31	4.81	6.29
AM3O CAD	1.51%	134.930	7.31	-	-
AM3O EUR	1.62%	828,393.418	7.11	7.85	9.35
AM3O GBP	1.52%	80.770	12.06	-	-
AM3O RMB	1.62%	11,535,530.383	0.97	1.11	1.39
AM3O SGD	1.62%	90,857.779	5.07	5.60	6.39
EC	1.90%	10,382.032	9.18	9.60	10.52
ECH EUR	1.92%	4,862.693	8.83	9.57	11.05
XC	0.80%	188,130.495	7.98	8.30	8.99
Total Net Assets			325,445,366	420,838,099	558,537,115
Multi-Asset Style Factors EUR					
AC	1.60%	3,282,333.133	10.07	9.90	10.02
AD	1.59%	332,280.070	10.23	10.06	10.18
BC	0.90%	173,949.783	10.77	10.55	10.60
BCH GBP	0.92%	17,889.143	11.93	11.46	11.78
EC	2.09%	227,285.282	9.92	9.78	9.95
IC	0.90%	2,464,270.065	10.83	10.61	10.67
ICH CHF**	-	-	-	9.40	9.23
ID	0.90%	96,000.000	10.09	9.89	9.93
XC	0.66%	23,953,328.289	10.92	10.69	10.71
XCH JPY	0.68%	568,151.667	62.57	68.12	73.62
ZC	0.11%	38,949,445.177	11.34	11.07	11.04
ZCH CHF	0.16%	150,155.000	10.06	9.68	9.43
ZCH GBP	0.14%	12,395,249.454	13.55	12.97	13.22
ZCH USD	0.14%	2,255,218.286	10.24	9.65	9.17
Total Net Assets			999,888,836	1,166,556,888	1,189,335,426
Multi-Strategy Target Return EUR					
AC	1.75%	102,654.667	9.60	9.75	10.49
BC**	-	-	-	10.01	10.69
BCH GBP**	-	-	-	11.37	-
IC	1.02%	1,474,007.472	10.44	10.56	11.27
ICH GBP	1.02%	401.020	12.77	12.66	13.84
ID	1.01%	469.445	10.28	10.53	11.24
XC	0.86%	462.535	10.49	10.60	11.31
XCH GBP	0.85%	401.020	12.84	12.72	13.89
ZC**	-	-	-	-	11.69
ZCH GBP	0.23%	7,820,137.023	11.29	11.15	12.11
Total Net Assets			104,711,516	108,915,477	108,801,928
US Income Focused USD					
AM2	1.53%	32,574,209.403	8.87	9.03	10.50
AM2 HKD	1.53%	141,356,632.797	1.14	1.16	1.35
AM3H AUD	1.56%	5,484,940.568	5.55	5.88	7.74
AM3H CAD	1.56%	2,175,289.687	6.44	6.56	8.31
AM3H EUR	1.56%	409,586.402	9.24	9.68	11.61
AM3H GBP	1.56%	2,152,438.738	10.59	10.93	13.65
AM3H RMB	1.56%	40,788,473.224	1.21	1.31	1.65
Total Net Assets			570,491,094	408,772,242	668,014,718

* Swung Net Asset Value per Share (see Note 15).

** The share classes are dormant as at 30 September 2023.

All Net Asset Values per share are disclosed in sub-fund currency.

Statement of Operations and Changes in Net Assets

for the period ended 30 September 2023

				Equity Sub-funds	
	Notes	COMBINED USD	Asean Equity* USD	Asia ex Japan Equity USD	Asia ex Japan Equity Smaller Companies USD
Net Assets at the Beginning of the Period		30,657,560,942	36,051,444	441,953,669	488,947,322
INCOME					
Investment Income, net		737,999,820	577,628	5,978,992	7,814,516
Bank Interest		8,277,180	11,613	177,623	209,596
Other Income	11	18,292,367	2,531	95,812	623,707
Total Income		764,569,367	591,772	6,252,427	8,647,819
EXPENSES					
Management Fees	4.b	(65,806,385)	(244,935)	(1,582,582)	(1,735,361)
Transaction Fees	5	(8,544,188)	(36,968)	(769,736)	(1,621,621)
Operating, Administrative and Servicing Fees	4.d	(29,715,465)	(56,021)	(554,911)	(580,416)
Other Fees		(27,508)	-	-	-
Interest		-	-	-	-
Total Expenses		(104,093,546)	(337,924)	(2,907,229)	(3,937,398)
Net Investment Profit/(Loss)		660,475,821	253,848	3,345,198	4,710,421
Realised Profit/(Loss) on:					
- Investments		(778,637,179)	(1,977,600)	(41,246,328)	15,840,059
- Derivatives		(178,603,512)	-	(129,460)	-
- Foreign Exchange Transactions		(247,518,555)	(151,276)	(160,569)	(239,826)
Realised Profit/(Loss) for the Period		(544,283,425)	(1,875,028)	(38,191,159)	20,310,654
Change in Unrealised Appreciation/(Depreciation) on:					
- Investments		106,529,942	(1,369,211)	8,380,060	11,198,178
- Derivatives		83,203,334	-	(146,790)	-
Change in Total Net Assets as a Result of Operations		(354,550,149)	(3,244,239)	(29,957,889)	31,508,832
Proceeds on Issue of Shares		7,926,578,862	1,571,857	25,080,826	45,802,185
Payments on Redemption of Shares		(8,610,177,459)	(4,666,733)	(63,692,137)	(82,557,334)
Dividends Paid	10	(514,607,104)	(493,264)	(3,222,824)	(551,223)
Currency Translation	2.f	(106,745,816)	-	-	-
Net Assets at the End of the Period		28,998,059,276	29,219,065	370,161,645	483,149,782

*Until 1 August 2023, the sub-fund was named Thai Equity.

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

Statement of Operations and Changes in Net Assets

for the period ended 30 September 2023

Asia Pacific ex Japan Equity High Dividend USD	China A-shares Equity USD	Chinese Equity USD	Euroland Equity Smaller Companies EUR	Euroland Growth EUR	Euroland Value EUR	Europe Value EUR
413,697,275	20,952,438	761,626,018	109,218,855	287,493,353	298,987,918	78,922,996
10,507,549	418,947	14,960,616	2,325,799	4,013,330	8,827,128	1,929,671
209,169	4,828	31,137	16,060	36,921	23,916	3,276
28,605	51,451	128,192	3,747	33,528	78,806	11,466
10,745,323	475,226	15,119,945	2,345,606	4,083,779	8,929,850	1,944,413
(1,758,040)	(3,552)	(4,756,225)	(405,983)	(1,440,843)	(1,198,536)	(346,803)
(373,565)	(56,446)	(1,065,435)	(18,344)	(25,422)	(38,497)	(17,077)
(503,812)	(34,767)	(1,321,251)	(141,148)	(394,174)	(310,901)	(115,537)
-	-	-	(58)	(32)	(13)	(12)
-	-	-	-	-	-	-
(2,635,417)	(94,765)	(7,142,911)	(565,533)	(1,860,471)	(1,547,947)	(479,429)
8,109,906	380,461	7,977,034	1,780,073	2,223,308	7,381,903	1,464,984
(26,726,518)	(763,812)	(61,575,789)	1,302,552	6,757,754	6,980,689	2,092,698
(890,548)	54,390	-	640	412,697	312,256	-
(151,171)	22,618	(5,567)	2,378	7,815	7,660	27,534
(19,658,331)	(306,343)	(53,604,322)	3,085,643	9,401,574	14,682,508	3,585,216
7,874,392	(2,328,480)	(38,043,321)	(7,941,094)	(31,913,534)	(3,117,237)	(1,287,270)
20,193	(3,219)	-	592	(459,755)	(191,186)	-
(11,763,746)	(2,638,042)	(91,647,643)	(4,854,859)	(22,971,715)	11,374,085	2,297,946
62,202,982	13,481,036	57,361,977	1,280,801	9,901,871	25,989,942	4,944,080
(79,176,459)	(2,984,510)	(78,165,514)	(8,705,735)	(41,573,300)	(101,983,897)	(15,657,752)
(7,302,074)	(670)	(6,233,718)	(39,743)	(4,182)	(438,107)	(1,323,588)
-	-	-	-	-	-	-
377,657,978	28,810,252	642,941,120	96,899,319	232,846,027	233,929,941	69,183,682

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

Statement of Operations and Changes in Net Assets

for the period ended 30 September 2023

	Notes	Global Emerging Markets Equity USD	Global Equity Circular Economy USD	Global Equity Climate Change USD	Global Real Estate Equity USD
Net Assets at the Beginning of the Period		401,621,285	29,600,886	297,237,965	690,088,043
INCOME					
Investment Income, net		5,615,315	366,136	2,166,673	11,156,425
Bank Interest		216,449	8,410	87,010	183,724
Other Income	11	34,637	1	-	1,180,740
Total Income		5,866,401	374,547	2,253,683	12,520,889
EXPENSES					
Management Fees	4.b	(2,352,747)	(1,068)	(1,042,286)	(75,104)
Transaction Fees	5	(499,954)	(4,007)	(18,333)	(134,320)
Operating, Administrative and Servicing Fees	4.d	(690,771)	(37,646)	(338,218)	(356,571)
Other Fees		-	-	-	(493)
Interest		-	-	-	-
Total Expenses		(3,543,472)	(42,721)	(1,398,837)	(566,488)
Net Investment Profit/(Loss)		2,322,929	331,826	854,846	11,954,401
Realised Profit/(Loss) on:					
- Investments		(6,460,575)	360,011	(4,115,742)	(53,466,021)
- Derivatives		-	(591)	(12,301)	(5,199)
- Foreign Exchange Transactions		(214,816)	(10,099)	(12,040)	(238,064)
Realised Profit/(Loss) for the Period		(4,352,462)	681,147	(3,285,237)	(41,754,883)
Change in Unrealised Appreciation/(Depreciation) on:					
- Investments		(7,379,303)	(1,434,970)	(18,407,384)	15,449,092
- Derivatives		-	-	(6,454)	(503)
Change in Total Net Assets as a Result of Operations		(11,731,765)	(753,823)	(21,699,075)	(26,306,294)
Proceeds on Issue of Shares		34,754,972	549,950	24,777,243	89,738,972
Payments on Redemption of Shares		(35,080,987)	(2,060)	(36,951,281)	(267,114,368)
Dividends Paid	10	(219,986)	-	(884,077)	(11,321,249)
Currency Translation	2.f	-	-	-	-
Net Assets at the End of the Period		389,343,519	29,394,953	262,480,775	475,085,104

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

Statement of Operations and Changes in Net Assets

for the period ended 30 September 2023

Global Equity Sustainable Healthcare USD	Global Infrastructure Equity USD	Global Lower Carbon Equity USD	Global Sustainable Equity Income USD	Global Sustainable Long Term Dividend USD	Global Sustainable Long Term Equity USD	Hong Kong Equity USD
136,633,554	651,906,409	270,407,334	150,650,459	23,651,672	11,496,568	137,904,206
239,619	13,880,765	3,514,556	2,259,289	307,073	65,651	3,558,682
87,892	75,327	70,483	30,286	10,638	767	4,451
10,550	526,468	27,949	119,154	75,279	459	112,662
338,061	14,482,560	3,612,988	2,408,729	392,990	66,877	3,675,795
(595,959)	(78,830)	(509,902)	(3)	(207,504)	(1,026)	(699,661)
(13,290)	(147,422)	(105,853)	(92,105)	(53,652)	(959)	(271,033)
(175,752)	(447,574)	(321,412)	(152,421)	(53,896)	(14,994)	(213,953)
-	(509)	-	-	(120)	-	(1)
-	-	-	-	-	-	-
(785,001)	(674,335)	(937,167)	(244,529)	(315,172)	(16,979)	(1,184,648)
(446,940)	13,808,225	2,675,821	2,164,200	77,818	49,898	2,491,147
(3,158,842)	12,090,015	(1,925,661)	(5,307)	(161,226)	260,599	(10,555,152)
(34,386)	(758,379)	527,540	151,478	-	-	-
(29,040)	(326,504)	(62,367)	21,630	(13,365)	(566)	(522)
(3,669,208)	24,813,357	1,215,333	2,332,001	(96,773)	309,931	(8,064,527)
2,875,874	(52,118,264)	9,655,432	(813,268)	(353,497)	(154,247)	(10,283,871)
(22,724)	(130,685)	(442,542)	(131,409)	-	-	-
(816,058)	(27,435,592)	10,428,223	1,387,324	(450,270)	155,684	(18,348,398)
25,940,726	103,162,869	45,203,098	64,025,475	39,695,550	344,808	42,530,069
(11,032,162)	(156,321,116)	(46,328,737)	(32,992,894)	(34,626,162)	(53,410)	(32,062,379)
-	(14,933,445)	(1,881,597)	(2,220,322)	(301,310)	(7)	(1,421,591)
-	-	-	-	-	-	-
150,726,060	556,379,125	277,828,321	180,850,042	27,969,480	11,943,643	128,601,907

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

Statement of Operations and Changes in Net Assets

for the period ended 30 September 2023

International and Regional Equity Sub- funds					
	Notes	BRIC Equity** USD	BRIC Markets Equity** USD	Frontier Markets USD	Global Equity Volatility Focused** USD
Net Assets at the Beginning of the Period		112,091,346	42,001,466	235,789,493	118,997,825
INCOME					
Investment Income, net		2,237,744	827,903	7,565,037	1,406,509
Bank Interest		35,154	16,074	45,014	32,985
Other Income	11	-	3,154	590,648	13,771
Total Income		2,272,898	847,131	8,200,699	1,453,265
EXPENSES					
Management Fees	4.b	(600,915)	(308,582)	(1,588,253)	(490,037)
Transaction Fees	5	(49,174)	(17,881)	(414,891)	(68,985)
Operating, Administrative and Servicing Fees	4.d	(192,471)	(71,755)	(519,962)	(217,552)
Other Fees		-	-	(331)	(24)
Interest		-	-	-	-
Total Expenses		(842,560)	(398,218)	(2,523,437)	(776,598)
Net Investment Profit/(Loss)		1,430,338	448,913	5,677,262	676,667
Realised Profit/(Loss) on:					
- Investments		(3,096,856)	(1,260,837)	8,959,941	1,092,753
- Derivatives		-	-	-	(707,529)
- Foreign Exchange Transactions		(27,490)	(9,297)	(178,498)	(35,908)
Realised Profit/(Loss) for the Period		(1,694,008)	(821,221)	14,458,705	1,025,983
Change in Unrealised Appreciation/(Depreciation) on:					
- Investments		2,878,536	1,175,164	20,882,296	(263,080)
- Derivatives		-	-	-	(265,311)
Change in Total Net Assets as a Result of Operations		1,184,528	353,943	35,341,001	497,592
Proceeds on Issue of Shares		594,973	1,193,682	81,559,550	26,999,209
Payments on Redemption of Shares		(10,496,437)	(3,896,278)	(12,750,327)	(24,764,167)
Dividends Paid	10	(613,441)	(213,339)	(3,617,562)	(702,541)
Currency Translation	2.f	-	-	-	-
Net Assets at the End of the Period		102,760,969	39,439,474	336,322,155	121,027,918

**Based on market circumstances due to the Ukraine and Russia Crisis since 25 February 2022, the Pricing Committee and Management Company have agreed and instructed to write down to zero all the local RUB-denominated Russian equities held in the Portfolio of Investments.

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

Statement of Operations and Changes in Net Assets

for the period ended 30 September 2023

Market Specific Equity Sub-funds						Bond Sub-funds	
Brazil Equity USD	Economic Scale US Equity USD	Indian Equity USD	Mexico Equity (closed as at 28 July 2023) USD	Russia Equity* USD	Turkey Equity EUR	Asia Bond USD	
139,910,375	260,843,203	953,319,973	16,115,320	10,312,334	99,347,576	491,814,430	
4,212,397	1,881,148	6,318,661	286,540	-	1,024,978	10,600,991	
72,441	67,367	343,186	3,151	259,408	101,022	71,908	
49,595	67,856	26,390	49,901	-	560,296	463,924	
4,334,433	2,016,371	6,688,237	339,592	259,408	1,686,296	11,136,823	
(1,090,892)	(607,154)	(7,178,466)	(103,067)	-	(678,165)	(388,853)	
(68,521)	(6,470)	(727,084)	-	-	(125,854)	(27)	
(292,248)	(429,684)	(1,995,908)	(23,829)	-	(164,486)	(448,924)	
(537)	-	-	-	-	-	-	
-	-	-	-	-	-	-	
(1,452,198)	(1,043,308)	(9,901,458)	(126,896)	-	(968,505)	(837,804)	
2,882,235	973,063	(3,213,221)	212,696	259,408	717,791	10,299,019	
(1,074,857)	4,876,513	17,016,708	3,220,639	(5,404,501)	6,891,745	(13,099,375)	
-	(583,751)	-	-	-	-	(4,647,021)	
(143,393)	(4,722)	156,223	182,187	9,156	(562,576)	(167,353)	
1,663,985	5,261,103	13,959,710	3,615,522	(5,135,937)	7,046,960	(7,614,730)	
15,909,852	2,299,623	108,362,461	(2,448,077)	6,320,345	12,571,253	(7,805,797)	
-	(889,449)	-	-	-	-	(5,496,489)	
17,573,837	6,671,277	122,322,171	1,167,445	1,184,408	19,618,213	(20,917,016)	
17,453,741	42,873,418	88,444,703	9,414,685	-	83,691,586	71,050,582	
(26,920,673)	(53,232,914)	(97,669,746)	(26,697,450)	-	(82,117,551)	(146,748,456)	
(4,397,950)	(809,549)	(198,561)	-	-	(95,933)	(13,068,991)	
-	-	-	-	-	-	-	
143,619,330	256,345,435	1,066,218,540	-	11,496,742	120,443,891	382,130,549	

*Dealing and Official Net Asset Value calculation of Russia Equity sub-fund have been suspended since 25 February 2022 following the closure of Moscow Stock Exchange. An indicative Net Asset Value as at 30 September 2023 has been calculated for presentation purposes in the financial statements only. The Pricing Committee and Management Company have agreed and instructed to write down to zero all the local RUB-denominated Russian equities held in the Portfolio of Investments.*Management fees and Operating, Administrative and Servicing fees accrued as at 30 September 2023 have been reversed in the current year following the suspension of Russia Equity since 25 February 2022.

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

Statement of Operations and Changes in Net Assets

for the period ended 30 September 2023

	Notes	Asia ESG Bond USD	Asia High Yield Bond USD	Asian Currencies Bond USD	Brazil Bond USD
Net Assets at the Beginning of the Period		45,388,691	1,142,030,519	35,053,330	31,846,377
INCOME					
Investment Income, net		1,245,798	51,955,854	1,490,551	1,671,086
Bank Interest		8,189	375,238	6,526	6,301
Other Income	11	324	1,782,795	16,612	771
Total Income		1,254,311	54,113,887	1,513,689	1,678,158
EXPENSES					
Management Fees	4.b	(1,505)	(3,377,428)	(19,396)	(168,260)
Transaction Fees	5	-	(32)	(6,017)	-
Operating, Administrative and Servicing Fees	4.d	(56,729)	(1,118,993)	(40,340)	(60,381)
Other Fees		(26)	(2,880)	-	-
Interest		-	-	-	-
Total Expenses		(58,260)	(4,499,333)	(65,753)	(228,641)
Net Investment Profit/(Loss)		1,196,051	49,614,554	1,447,936	1,449,517
Realised Profit/(Loss) on:					
- Investments		(1,535,428)	(199,847,765)	(883,189)	1,522,964
- Derivatives		(6,084)	(7,192,755)	(89,097)	(151,128)
- Foreign Exchange Transactions		(145)	(175,975)	(1,406,619)	(188,563)
Realised Profit/(Loss) for the Period		(345,606)	(157,601,941)	(930,969)	2,632,790
Change in Unrealised Appreciation/(Depreciation) on:					
- Investments		(974,383)	33,806,362	(764,437)	(112,576)
- Derivatives		(396)	(1,637,437)	(7,728)	66,897
Change in Total Net Assets as a Result of Operations		(1,320,385)	(125,433,016)	(1,703,134)	2,587,111
Proceeds on Issue of Shares		323,744	44,555,941	2,909,147	7,313,775
Payments on Redemption of Shares		(44,221)	(314,560,472)	(7,526,822)	(5,339,563)
Dividends Paid	10	(8,825)	(35,065,945)	(1,667,847)	(125,823)
Currency Translation	2.f	-	-	-	-
Net Assets at the End of the Period		44,339,004	711,527,027	27,064,674	36,281,877

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

Statement of Operations and Changes in Net Assets

for the period ended 30 September 2023

Corporate Euro Bond Fixed Term Bond 2027 (launched as at 30 June 2023) EUR	Euro Bond EUR	Euro Bond Total Return EUR	Euro Credit Bond EUR	Euro High Yield Bond EUR	ESG Short Duration Credit Bond USD	GEM Debt Total Return USD
-	57,075,368	124,766,811	345,254,148	1,041,658,661	5,504,133	125,663,112
708,561	383,969	1,537,269	5,396,282	19,505,069	186,091	4,009,459
2,426	4,739	20,749	12,884	149,939	1,437	52,453
227,157	11,356	155,435	83,624	1,826,583	7,707	1,550
938,144	400,064	1,713,453	5,492,790	21,481,591	195,235	4,063,462
(81,850)	(73,443)	(36,300)	(524,159)	(2,366,225)	(9,672)	(341,245)
-	-	12,066	-	-	-	(113,665)
(35,044)	(45,284)	(87,414)	(292,388)	(832,411)	(7,283)	(172,655)
(115)	(30)	(513)	(387)	(36)	-	(1,704)
-	-	-	-	-	-	-
(117,009)	(118,757)	(112,161)	(816,934)	(3,198,672)	(16,955)	(629,269)
821,135	281,307	1,601,292	4,675,856	18,282,919	178,280	3,434,193
-	(903,097)	(1,199,196)	(3,804,047)	(46,238,577)	(23,078)	276,251
86,636	(45,129)	(709,612)	(646,785)	72,454	(76,943)	(1,791,842)
(1,461)	284	50,911	(3,308)	(4,423)	(34,186)	(650,924)
906,310	(666,635)	(256,605)	221,716	(27,887,627)	44,073	1,267,678
(443,527)	(180,248)	641,472	(447,312)	42,884,262	(68,089)	(2,045,099)
16,488	226	(179,692)	88,126	114,611	15,625	(2,412,893)
479,271	(846,657)	205,175	(137,470)	15,111,246	(8,391)	(3,190,314)
108,564,796	3,416,420	16,723,484	28,180,473	174,530,404	3,078,209	1,162,586
(1,375,119)	(7,592,164)	(51,358,402)	(38,088,037)	(330,301,750)	(1,337,007)	(4,184,783)
-	(4,118)	(57,714)	(1,061,154)	(12,606,265)	(175,161)	(2,312,064)
-	-	-	-	-	-	-
107,668,948	52,048,849	90,279,354	334,147,960	888,392,296	7,061,783	117,138,537

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

Statement of Operations and Changes in Net Assets

for the period ended 30 September 2023

	Notes	Global Bond USD	Global Bond Total Return USD	Global Corporate Bond USD	Global Emerging Markets Bond USD
Net Assets at the Beginning of the Period		37,000,893	191,309,646	2,564,709,922	1,172,999,393
INCOME					
Investment Income, net		587,427	4,526,265	56,515,240	39,330,666
Bank Interest		9,397	91,987	605,727	95,540
Other Income	11	16,430	43,713	2,352,529	155,680
Total Income		613,254	4,661,965	59,473,496	39,581,886
EXPENSES					
Management Fees	4.b	(48,564)	(16,578)	(1,538)	(966,638)
Transaction Fees	5	-	-	-	-
Operating, Administrative and Servicing Fees	4.d	(27,972)	(134,034)	(1,757,317)	(932,642)
Other Fees		(3)	(252)	(2,644)	(2,054)
Interest		-	-	-	-
Total Expenses		(76,539)	(150,864)	(1,761,499)	(1,901,334)
Net Investment Profit/(Loss)		536,715	4,511,101	57,711,997	37,680,552
Realised Profit/(Loss) on:					
- Investments		(1,120,496)	(11,781,072)	(75,205,090)	(40,822,660)
- Derivatives		(206,001)	(19,552,722)	(36,903,822)	(17,473,614)
- Foreign Exchange Transactions		(949,418)	(290,441)	(27,084,173)	(383,449)
Realised Profit/(Loss) for the Period		(1,739,200)	(27,113,134)	(81,481,088)	(20,999,171)
Change in Unrealised Appreciation/(Depreciation) on:					
- Investments		(406,699)	10,588,383	(2,215,572)	13,896,554
- Derivatives		(95,129)	11,383,960	21,610,610	(8,575,721)
Change in Total Net Assets as a Result of Operations		(2,241,028)	(5,140,791)	(62,086,050)	(15,678,338)
Proceeds on Issue of Shares		13,175,204	1,044,224	976,297,597	103,093,248
Payments on Redemption of Shares		(14,560,912)	(17,550,821)	(699,266,233)	(109,884,150)
Dividends Paid	10	(438,550)	(1,041,907)	(53,897,879)	(34,034,446)
Currency Translation	2.f	-	-	-	-
Net Assets at the End of the Period		32,935,607	168,620,351	2,725,757,357	1,116,495,707

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

Statement of Operations and Changes in Net Assets

for the period ended 30 September 2023

Global Emerging Markets Corporate Sustainable Bond USD	Global Emerging Markets ESG Bond USD	Global Emerging Markets ESG Local Debt USD	Global Emerging Markets Local Debt USD	Global ESG Corporate Bond USD	Global Government Bond USD	Global Green Bond USD
112,217,456	100,352,835	292,675,167	1,274,054,242	188,903,671	2,962,519,709	26,633,159
3,980,216	3,052,035	10,745,438	47,583,799	2,783,690	26,867,730	870,659
82,074	11,115	72,600	391,435	71,287	220,303	96,524
758	158,480	102,876	128,354	57,393	518,113	178,753
4,063,048	3,221,630	10,920,914	48,103,588	2,912,370	27,606,146	1,145,936
(281,135)	(8)	(159,859)	(868,841)	(2)	(456)	(6,335)
-	-	(139,032)	(800,616)	-	(217)	-
(117,591)	(97,670)	(308,655)	(873,955)	(144,447)	(1,462,931)	(65,883)
-	-	(2,634)	(2,021)	(760)	-	(885)
-	-	-	-	-	-	-
(398,726)	(97,678)	(610,180)	(2,545,433)	(145,209)	(1,463,604)	(73,103)
3,664,322	3,123,952	10,310,734	45,558,155	2,767,161	26,142,542	1,072,833
36,300	(3,811,557)	434,323	(2,279,082)	(5,750,139)	(48,357,753)	(1,433,495)
(156,527)	(567,123)	(2,977,138)	(26,601,021)	(1,619,997)	(981,225)	1,242,838
(43,142)	(27,417)	(8,677,950)	(7,770,409)	(1,445,807)	(95,461,102)	(2,304,643)
3,500,953	(1,282,145)	(910,031)	8,907,643	(6,048,782)	(118,657,538)	(1,422,467)
(1,492,521)	786,169	(1,880,498)	(9,101,388)	1,930,969	(62,377,169)	(514,442)
(9,935)	(442,212)	782,335	(5,847,088)	1,603,234	33,128,870	895,156
1,998,497	(938,188)	(2,008,194)	(6,040,833)	(2,514,579)	(147,905,837)	(1,041,753)
374,464	9,987,265	81,941,789	52,514,976	28,773,631	620,470,234	58,909,279
-	(35,628,061)	(50,316,303)	(220,366,888)	(42,918,176)	(871,094,663)	(22,827,875)
(251,537)	(2,108,473)	(8,255,072)	(34,971,156)	(2,801,111)	(25,157,787)	(845,196)
-	-	-	-	-	-	-
114,338,880	71,665,378	314,037,387	1,065,190,341	169,443,436	2,538,831,656	60,827,614

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

Statement of Operations and Changes in Net Assets

for the period ended 30 September 2023

	Notes	Global High Income Bond USD	Global High Yield Bond USD	Global High Yield ESG Bond USD	Global High Yield Securitised Credit Bond USD
Net Assets at the Beginning of the Period		789,795,418	1,109,671,579	40,685,992	128,096,185
INCOME					
Investment Income, net		34,948,152	34,314,011	1,246,288	5,195,034
Bank Interest		204,016	228,080	10,463	17,514
Other Income	11	403,564	198,538	11,266	751,076
Total Income		35,555,732	34,740,629	1,268,017	5,963,624
EXPENSES					
Management Fees	4.b	(4,697,748)	(708,333)	(203)	(286,488)
Transaction Fees	5	-	(18,905)	-	-
Operating, Administrative and Servicing Fees	4.d	(966,632)	(848,266)	(43,492)	(90,852)
Other Fees		(917)	(1,187)	(2)	-
Interest		-	-	-	-
Total Expenses		(5,665,297)	(1,576,691)	(43,697)	(377,340)
Net Investment Profit/(Loss)		29,890,435	33,163,938	1,224,320	5,586,284
Realised Profit/(Loss) on:					
- Investments		(25,727,954)	(39,146,760)	(1,195,894)	(2,247,377)
- Derivatives		(8,237,412)	(4,569,449)	(25,304)	(653,241)
- Foreign Exchange Transactions		(5,955,074)	(3,608,787)	(149,717)	7,062
Realised Profit/(Loss) for the Period		(10,030,005)	(14,161,058)	(146,595)	2,692,728
Change in Unrealised Appreciation/(Depreciation) on:					
- Investments		(4,273,988)	23,271,089	500,130	4,216,657
- Derivatives		3,985,914	117,244	1,922	19,791
Change in Total Net Assets as a Result of Operations		(10,318,079)	9,227,275	355,457	6,929,176
Proceeds on Issue of Shares		197,129,277	94,382,767	5,597,324	1,768,129
Payments on Redemption of Shares		(201,938,516)	(128,059,091)	(5,048,519)	(54,067,346)
Dividends Paid	10	(26,021,452)	(30,886,284)	(1,247,691)	-
Currency Translation	2.f	-	-	-	-
Net Assets at the End of the Period		748,646,648	1,054,336,246	40,342,563	82,726,144

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

Statement of Operations and Changes in Net Assets

for the period ended 30 September 2023

Global Inflation Linked Bond USD	Global Investment Grade Securitized Credit Bond USD	Global Lower Carbon Bond USD	Global Securitized Credit Bond USD	Global Short Duration Bond USD	India Fixed Income USD	RMB Fixed Income USD
642,492,437	1,289,266,469	154,546,381	80,739,259	826,600,095	536,054,875	269,969,776
15,374,841	38,744,054	2,355,239	3,128,209	25,392,326	18,572,896	4,477,639
24,827	104,440	137,133	17,426	132,843	174,931	9,440
272	1,087,616	78,589	60,053	835,260	482,013	40,196
15,399,940	39,936,110	2,570,961	3,205,688	26,360,429	19,229,840	4,527,275
(188,893)	(672,553)	(413,811)	(122,092)	(2,440,728)	(2,934,410)	(776,426)
(45)	-	(726)	-	(8,695)	(1,075)	-
(398,273)	(849,969)	(187,677)	(75,009)	(1,103,624)	(983,687)	(284,176)
-	(4)	-	-	(2,179)	-	-
-	-	-	-	-	-	-
(587,211)	(1,522,526)	(602,214)	(197,101)	(3,555,226)	(3,919,172)	(1,060,602)
14,812,729	38,413,584	1,968,747	3,008,587	22,805,203	15,310,668	3,466,673
(1,879,875)	(3,908,989)	(1,782,015)	(75,516)	(7,419,489)	(4,483,567)	(5,102,293)
(12,517,797)	6,796,669	(63,166)	(3,042,532)	(4,978,742)	(4,070,197)	(2,424,100)
(10,338,703)	673,920	(2,579,436)	(229,611)	(22,938,981)	(6,820,287)	(11,064,929)
(9,923,646)	41,975,184	(2,455,870)	(339,072)	(12,532,009)	(63,383)	(15,124,649)
(38,283,453)	2,504,509	(1,624,465)	1,266,608	1,324,094	3,216,126	811,277
10,305,386	(5,627,492)	870,594	156,003	17,361,012	(689,722)	(768,203)
(37,901,713)	38,852,201	(3,209,741)	1,083,539	6,153,097	2,463,021	(15,081,575)
40,946,623	496,757,324	74,125,985	4,327,310	1,295,501,833	447,873,351	18,196,168
(56,934,312)	(165,415,755)	(35,282,049)	(3,916,504)	(807,943,388)	(218,133,531)	(48,715,531)
(11,735,721)	(25,632,953)	(3,284,450)	(2,040,683)	(30,309,316)	(18,958,818)	(2,514,776)
-	-	-	-	-	-	-
576,867,314	1,633,827,286	186,896,126	80,192,921	1,290,002,321	749,298,898	221,854,062

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

Statement of Operations and Changes in Net Assets

for the period ended 30 September 2023

	Notes	Singapore Dollar Income Bond SGD	Ultra Short Duration Bond USD	US Dollar Bond USD	US High Yield Bond USD
Net Assets at the Beginning of the Period		192,593,971	764,078,587	126,475,751	46,163,625
INCOME					
Investment Income, net		4,054,743	19,222,892	4,295,408	1,524,331
Bank Interest		36,619	75,073	20,318	2,317
Other Income	11	92,287	268,251	159,631	14,988
Total Income		4,183,649	19,566,216	4,475,357	1,541,636
EXPENSES					
Management Fees	4.b	(812,549)	(874,001)	(674,665)	(93,756)
Transaction Fees	5	-	-	-	-
Operating, Administrative and Servicing Fees	4.d	(209,920)	(567,264)	(246,695)	(49,759)
Other Fees		(334)	-	-	-
Interest		-	-	-	-
Total Expenses		(1,022,803)	(1,441,265)	(921,360)	(143,515)
Net Investment Profit/(Loss)		3,160,846	18,124,951	3,553,997	1,398,121
Realised Profit/(Loss) on:					
- Investments		(7,481,429)	(522,636)	(5,345,257)	(1,662,836)
- Derivatives		(441,591)	1,029,826	(46,084)	(292,339)
- Foreign Exchange Transactions		2,615,412	(551,158)	(1,259)	(11,445)
Realised Profit/(Loss) for the Period		(2,146,762)	18,080,983	(1,838,603)	(568,499)
Change in Unrealised Appreciation/(Depreciation) on:					
- Investments		2,814,181	4,130,570	(8,885,502)	866,722
- Derivatives		387,548	76,909	(173,361)	(17,731)
Change in Total Net Assets as a Result of Operations		1,054,967	22,288,462	(10,897,466)	280,492
Proceeds on Issue of Shares		43,720,694	754,508,721	240,942,979	5,770,113
Payments on Redemption of Shares		(16,090,069)	(772,262,934)	(121,040,244)	(7,692,908)
Dividends Paid	10	(5,261,176)	(8,238,193)	(5,067,691)	(636,366)
Currency Translation	2.f	-	-	-	-
Net Assets at the End of the Period		216,018,387	760,374,643	230,413,329	43,884,956

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

Statement of Operations and Changes in Net Assets

for the period ended 30 September 2023

Other Sub-funds				
US Short Duration High Yield Bond USD	Global Credit Floating Rate Fixed Term Bond 2023 - 1 (closed as at 5 July 2023) USD	Global Credit Floating Rate Fixed Term Bond 2023 - 2 USD	Global Emerging Markets Multi-Asset Income** USD	Managed Solutions - Asia Focused Conservative USD
103,256,574	557,703,344	394,326,735	53,475,476	47,888,112
3,078,292	8,812,269	11,721,359	1,882,793	1,290,322
24,017	296,487	253,476	25,831	10,353
34,768	16,149	100,451	16,208	74,779
3,137,077	9,124,905	12,075,286	1,924,832	1,375,454
(91,837)	(307,122)	(461,929)	(352,981)	(153,067)
-	(24,695)	(173,492)	(21,255)	(64)
(108,277)	(194,489)	(237,186)	(92,497)	(77,147)
(38)	-	-	(35)	(286)
-	-	-	-	-
(200,152)	(526,306)	(872,607)	(466,768)	(230,564)
2,936,925	8,598,599	11,202,679	1,458,064	1,144,890
(3,129,430)	(25,457,576)	(159,538)	(506,854)	(3,215,278)
(649,653)	15,644,487	840,259	(879,634)	(229,544)
(342,706)	(186,067)	(782,620)	(112,159)	8,707
(1,184,864)	(1,400,557)	11,100,780	(40,583)	(2,291,225)
2,844,507	26,946,352	4,626,499	(937,742)	401,137
114,237	(15,232,066)	(5,203,830)	(107,555)	(65,400)
1,773,880	10,313,729	10,523,449	(1,085,880)	(1,955,488)
9,760,105	-	-	7,366,082	20,514,693
(12,771,674)	(558,617,252)	(87,107,723)	(8,102,741)	(28,313,018)
(2,494,240)	(9,399,821)	(12,320,894)	(1,658,174)	(847,840)
-	-	-	-	-
99,524,645	-	305,421,567	49,994,763	37,286,459

*Until 3 July 2023, the sub-fund was named Global Short Duration High Yield Bond.

**Based on market circumstances due to the Ukraine and Russia Crisis since 25 February 2022, the Pricing Committee and Management company have agreed and instructed to write down to zero all the local RUB-denominated Russian equities held in the Portfolio of Investment.

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

Statement of Operations and Changes in Net Assets

for the period ended 30 September 2023

	Notes	Managed Solutions - Asia Focused Growth USD	Managed Solutions - Asia Focused Income USD	Multi-Asset Style Factors EUR	Multi-Strategy Target Return EUR
Net Assets at the Beginning of the Period		27,686,618	420,838,099	1,166,556,888	108,915,477
INCOME					
Investment Income, net		706,023	11,397,700	50,161,805	1,547,474
Bank Interest		3,808	94,646	855,206	55,435
Other Income	11	16,899	57,945	236,560	1
Total Income		726,730	11,550,291	51,253,571	1,602,910
EXPENSES					
Management Fees	4.b	(192,334)	(2,432,656)	(1,463,216)	(69,078)
Transaction Fees	5	(40,600)	(251,219)	(28,738)	(14,410)
Operating, Administrative and Servicing Fees	4.d	(45,397)	(688,454)	(708,596)	(95,270)
Other Fees		(246)	(3,012)	(5)	(196)
Interest		-	-	-	-
Total Expenses		(278,577)	(3,375,341)	(2,200,555)	(178,954)
Net Investment Profit/(Loss)		448,153	8,174,950	49,053,016	1,423,956
Realised Profit/(Loss) on:					
- Investments		(2,942,736)	(34,971,075)	(346,109)	(829,427)
- Derivatives		(223,509)	(3,800,156)	(27,483,546)	(176,140)
- Foreign Exchange Transactions		(6,752)	(2,175,630)	(31,635,962)	486,102
Realised Profit/(Loss) for the Period		(2,724,844)	(32,771,911)	(10,412,601)	904,491
Change in Unrealised Appreciation/(Depreciation) on:					
- Investments		513,478	13,633,629	4,344,422	(1,092,481)
- Derivatives		(41,565)	(358,906)	33,365,433	1,157,539
Change in Total Net Assets as a Result of Operations		(2,252,931)	(19,497,188)	27,297,254	969,549
Proceeds on Issue of Shares		2,244,351	120,576,411	53,145,236	13,677,668
Payments on Redemption of Shares		(5,222,061)	(186,004,763)	(247,110,542)	(18,851,116)
Dividends Paid	10	(55,292)	(10,467,193)	-	(62)
Currency Translation	2.f	-	-	-	-
Net Assets at the End of the Period		22,400,685	325,445,366	999,888,836	104,711,516

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

Statement of Operations and Changes in Net Assets

for the period ended 30 September 2023

US Income Focused USD

408,772,242

8,140,339

460,764

291,730

8,892,833

(2,871,749)

(54,774)

(584,663)

-

-

(3,511,186)

5,381,647

(8,318,111)

(3,916,503)

(101,096)

(6,954,063)

3,443,483

(651,286)

(4,161,866)

479,688,215

(301,190,112)

(12,617,385)

-

570,491,094

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

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¹ Until 1 August 2023, the sub-fund was named Thai Equity.

² Until 3 July 2023, the sub-fund was named Global Short Duration High Yield Bond.

Portfolio of Investments and Other Net Assets

as at 30 September 2023

Asean Equity¹
Statement of investments as at 30 September 2023
(expressed in USD)

Description	Quantity	Currency	Evaluation	% net assets	Description	Quantity	Currency	Evaluation	% net assets	
INVESTMENTS					DELTA ELECTRONICS					
TRANSFERABLE SECURITIES ADMITTED TO AN OFFICIAL STOCK EXCHANGE LISTING					THAILAND					
SHARES					HOME PRODUCT CENTER					
HONG KONG					KASIKORNBANK					
AIA GROUP	88,800	HKD	723,952	2.48	MAJOR CINEPLEX GROUP	1,486,500	THB	571,535	1.96	
				723,952	2.48	SCB X PCL	51,200	THB	144,126	0.49
INDONESIA					TOTAL SHARES					
AVIA AVIAN	13,894,300	IDR	503,449	1.72	4,048,314 13.86					
BANK MANDIRI	3,558,700	IDR	1,387,329	4.75	26,445,928 90.51					
BANK RAKYAT INDONESIA	5,116,600	IDR	1,729,812	5.92	DEPOSITARY RECEIPTS					
INDOFOOD CBP SUKSES					SINGAPORE					
MAKMUR	725,800	IDR	520,106	1.78	SEA LTD	29,098	USD	1,301,554	4.45	
TELEKOMUNIKASI					TOTAL DEPOSITARY RECEIPTS					
INDONESIA PERSERO "B"	5,782,800	IDR	1,403,138	4.80	TOTAL TRANSFERABLE SECURITIES					
UNILEVER INDONESIA	1,654,000	IDR	400,256	1.37	ADMITTED TO AN OFFICIAL STOCK					
				5,944,090	20.34	EXCHANGE LISTING				
MALAYSIA					TRANSFERABLE SECURITIES TRADED ON ANOTHER REGULATED MARKET					
CIMB GROUP HOLDINGS	920,300	MYR	1,064,316	3.64	SHARES					
IHH HEALTHCARE	608,100	MYR	757,656	2.59	THAILAND					
INARI AMERTON	522,800	MYR	322,905	1.11	AIRPORTS OF THAILAND					
MALAYSIA AIRPORTS HOLDINGS	312,300	MYR	474,245	1.62	AIRPORTS OF THAILAND	226,100	THB	433,106	1.48	
				2,619,122	8.96	TOTAL SHARES				
PHILIPPINES					TOTAL TRANSFERABLE SECURITIES					
BDO UNIBANK	400,160	PHP	1,003,653	3.44	TRADED ON ANOTHER REGULATED MARKET					
GLOBE TELECOM	22,040	PHP	698,489	2.39	COLLECTIVE INVESTMENT SCHEMES					
INTERNATIONAL CONTAINER TERMINAL	124,860	PHP	457,279	1.57	IRELAND					
SM PRIME HOLDINGS	1,393,500	PHP	746,307	2.55	HSBC GLOBAL LIQUIDITY FUND					
WILCON DEPOT	1,053,700	PHP	409,739	1.40	HSBC GLOBAL LIQUIDITY FUND	618,995	USD	618,995	2.12	
				3,315,467	11.35	TOTAL COLLECTIVE INVESTMENT SCHEMES				
SINGAPORE					TOTAL INVESTMENTS					
CAPITALAND INVESTMENT	313,900	SGD	712,939	2.44	OTHER NET ASSETS					
CAPITAMALL REIT	598,300	SGD	810,942	2.78	TOTAL NET ASSETS					
DBS GROUP	115,500	SGD	2,846,669	9.74	28,799,583 98.56					
GRAB HOLDINGS	232,761	USD	827,465	2.83	419,482 1.44					
OVERSEAS CHINESE BANKING CORP	236,900	SGD	2,223,378	7.61	29,219,065 100.00					
SATS	322,100	SGD	613,569	2.10						
SINGAPORE TELECOMMUNICATIONS	415,600	SGD	736,869	2.52						
UNITED OVERSEAS BANK	49,000	SGD	1,023,152	3.50						
				9,794,983	33.52					
THAILAND										
BUMRUNGRAD HOSPITAL FOREIGN	124,800	THB	918,541	3.15						
CENTRAL RETAIL	721,400	THB	767,710	2.63						

¹ Until 1 August 2023, the sub-fund was named Thai Equity.

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

Portfolio of Investments and Other Net Assets

as at 30 September 2023

Asia ex Japan Equity
Statement of investments as at 30 September 2023
(expressed in USD)

Description	Quantity	Currency	Evaluation	% net assets	Description	Quantity	Currency	Evaluation	% net assets
INVESTMENTS					SOUTH KOREA				
TRANSFERABLE SECURITIES ADMITTED TO AN OFFICIAL STOCK EXCHANGE LISTING					HYUNDAI MOTOR 53,333 KRW 7,552,939 2.04 KB FINANCIAL GROUP 84,644 KRW 3,468,811 0.94 SAMSUNG ELECTRONICS 441,861 KRW 22,397,578 6.05 SAMSUNG SDI 11,261 KRW 4,272,738 1.15 SK HYNIX 142,029 KRW 12,072,570 3.26 49,764,636 13.44				
SHARES					TAIWAN				
CHINA					HON HAI PRECISION 3,057,000 TWD 9,848,918 2.66 INDUSTRIES 303,000 TWD 6,899,057 1.86 MEDIATEK 260,000 TWD 1,929,028 0.52 QUANTA COMPUTER 1,912,849 TWD 30,991,466 8.38 MANUFACTURING 1,218,000 TWD 6,546,460 1.77 UNIMICRON TECHNOLOGY 444,000 TWD 7,221,078 1.95 YAGEO CORP 63,436,007 17.14				
ALIBABA GROUP HOLDING 1,577,900 HKD 17,246,020 4.66 BAIDU 345,600 HKD 5,886,609 1.59 BYD "H" 180,500 HKD 5,577,354 1.51 CHINA CONSTRUCTION BANK "H" 13,848,000 HKD 7,815,288 2.11 CHINA LONGYUAN POWER "H" 4,360,000 HKD 3,796,702 1.03 CONTEMPORARY AMPEREX TECHNOLOGY 265,960 CNY 7,392,865 2.00 LI AUTO 205,200 HKD 3,623,558 0.98 MEITUAN DIANPING 788,440 HKD 11,536,894 3.12 NARI TECHNOLOGY DEVELOPMENT 1,937,845 CNY 5,887,252 1.59 PING AN INSURANCE "H" 1,979,000 HKD 11,332,974 3.06 SHENZHEN MINDRAY BIO MEDICAL ELECTRONICS 160,101 CNY 5,914,096 1.60 TENCENT HOLDINGS 580,200 HKD 22,683,943 6.12 TRIP COM GROUP 179,950 HKD 6,415,092 1.73 ZHEJIANG SANHUA 1,504,846 CNY 6,119,061 1.65 121,227,708 32.75					THAILAND				
HONG KONG					CP ALL 1,074,100 THB 1,784,636 0.48 1,784,636 0.48				
INDIA					TOTAL SHARES				
BHARTI AIRTEL 780,718 INR 8,709,613 2.35 DLF 1,502,035 INR 9,602,822 2.59 EICHER MOTORS 125,219 INR 5,197,702 1.40 HDFC BANK 334,482 INR 6,147,787 1.66 HINDUSTAN UNILEVER 253,251 INR 7,519,343 2.03 ICICI BANK 772,797 INR 8,858,555 2.39 POWER GRID CORPORATION OF INDIA 627,178 INR 1,508,633 0.41 RELIANCE INDUSTRIES 448,788 INR 12,673,314 3.43 SHRIRAM TRANSPORT FINANCE 430,605 INR 9,952,665 2.70 70,170,434 18.96					DEPOSITARY RECEIPTS				
INDONESIA					SINGAPORE				
BANK RAKYAT INDONESIA 37,572,700 IDR 12,702,514 3.43 12,702,514 3.43					SEA LTD 68,008 USD 3,041,998 0.82 3,041,998 0.82				
LUXEMBOURG					TOTAL DEPOSITARY RECEIPTS				
L'OCCITANE INTERNATIONAL 1,368,000 HKD 4,087,310 1.10 4,087,310 1.10					3,041,998 0.82				
SINGAPORE					PREFERRED SHARES				
DBS GROUP 295,500 SGD 7,283,039 1.97 7,283,039 1.97					SOUTH KOREA SAMSUNG ELECTRONICS 65,631 KRW 2,650,726 0.72 2,650,726 0.72				
					TOTAL PREFERRED SHARES				
					2,650,726 0.72				
					TOTAL TRANSFERABLE SECURITIES ADMITTED TO AN OFFICIAL STOCK EXCHANGE LISTING				
					357,403,431 96.55				
					TRANSFERABLE SECURITIES TRADED ON ANOTHER REGULATED MARKET				
					SHARES				
					TAIWAN				
					E INK HOLDINGS 1,170,000 TWD 6,505,940 1.76 6,505,940 1.76				
					TOTAL SHARES				
					6,505,940 1.76				
					TOTAL TRANSFERABLE SECURITIES TRADED ON ANOTHER REGULATED MARKET				
					6,505,940 1.76				
					TOTAL INVESTMENTS				
					363,909,371 98.31				
					OTHER NET ASSETS				
					6,252,274 1.69				
					TOTAL NET ASSETS				
					370,161,645 100.00				

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

Portfolio of Investments and Other Net Assets

as at 30 September 2023

Asia ex Japan Equity Smaller Companies
Statement of investments as at 30 September 2023
(expressed in USD)

Description	Quantity	Currency	Evaluation	% net assets	Description	Quantity	Currency	Evaluation	% net assets
INVESTMENTS					SAMHI HOTELS				
TRANSFERABLE SECURITIES ADMITTED TO AN OFFICIAL STOCK EXCHANGE LISTING					SHEELA FOAM				
SHARES					SJS ENTERPRISES				
CHINA					SONA BLW PRECISION				
AK MEDICAL HOLDINGS	4,152,000	HKD	3,504,245	0.73	FORGINGS	461,651	INR	3,243,294	0.67
BETTERLIFE HOLDING	7,374,000	HKD	809,724	0.17	SRF	82,284	INR	2,228,888	0.46
MAN WAH HOLDINGS	3,469,600	HKD	2,436,564	0.50	TI FINANCIAL HOLDINGS	247,519	INR	3,458,925	0.72
WYNN MACAU	6,097,200	HKD	5,838,850	1.21	TORRENT				
YANTAI JEREH OILFIELD SERVICES	686,346	CNY	2,996,635	0.62	PHARMACEUTICALS	64,513	INR	1,498,677	0.31
			15,586,018	3.23	YATHARTH HOSPITAL & TRAUMA CARE	742,986	INR	3,385,170	0.70
GREAT BRITAIN					ZEE ENTERTAINMENT ENTERPRISES				
XINYI SOLAR HOLDINGS	5,282,000	HKD	3,952,134	0.82	ZENSAR TECHNOLOGIES	844,816	INR	5,263,743	1.09
			3,952,134	0.82				138,387,407	28.64
HONG KONG					INDONESIA				
BOE VARITRONIX	4,172,000	HKD	3,867,377	0.80	PAKUWON JATI	292,530,300	IDR	8,290,409	1.72
ORIENTAL WATCH HOLDINGS	2,255,130	HKD	1,114,341	0.23				8,290,409	1.72
PACIFIC BASIN SHIPPING	13,865,000	HKD	4,000,958	0.83	LUXEMBOURG				
TEN PAO GROUP HOLDINGS	16,576,000	HKD	2,158,816	0.45	SAMSONITE INTERNATIONAL	2,204,100	HKD	7,570,407	1.57
YUEXIU PROPERTY	6,072,000	HKD	7,000,921	1.45				7,570,407	1.57
			18,142,413	3.76	MALAYSIA				
INDIA					HARTA LEGA HOLDINGS				
AHLUWALIA CONTRACTS	334,822	INR	2,836,711	0.59	MR DIY "M"	10,787,300	MYR	3,469,213	0.72
BIRLA CORP	273,956	INR	4,056,329	0.84	PRESS METAL BERHAD	5,405,800	MYR	5,422,782	1.12
CAN FIN HOMES	742,328	INR	6,836,752	1.42				11,274,273	2.33
CENTRAL DEPOSITORY SERVICES	196,915	INR	3,224,482	0.67	SINGAPORE				
CENTURY TEXTILES & INDUSTRIES	502,689	INR	6,762,046	1.40	AZTECH GLOBAL	8,391,700	SGD	4,949,314	1.02
CRAFTSMAN AUTO	33,220	INR	1,854,375	0.38	GRAND VENTURE TECHNOLOGY	4,139,300	SGD	1,743,789	0.36
DABUR INDIA	743,130	INR	4,936,228	1.02	LENDELEASE GLOBAL COMMERCIAL REIT	21,069,901	SGD	8,413,141	1.75
FEDERAL BANK	1,675,718	INR	2,970,400	0.61	SATS	1,786,700	SGD	3,403,487	0.70
FIVE STAR BUSINESS FINANCE	786,915	INR	6,602,064	1.37				18,509,731	3.83
GLAND PHARMA	192,243	INR	3,877,907	0.80	SOUTH KOREA				
GOKALDAS EXPORTS	718,207	INR	6,569,195	1.36	BIG HIT ENTERTAINMENT	31,772	KRW	5,603,776	1.16
INDUSIND BANK	276,067	INR	4,750,149	0.98	DL E AND C	219,554	KRW	5,068,258	1.05
KALYAN JEWELLERS	1,658,037	INR	4,543,360	0.94	DOOSAN	26,708	KRW	2,242,490	0.46
KEI INDUSTRIES	321,746	INR	10,279,909	2.12	HANSOL CHEMICAL	26,350	KRW	3,276,664	0.68
MAHANAGAR GAS	294,100	INR	3,643,789	0.75	ISUPETASYS	142,056	KRW	2,937,129	0.61
NATCO PHARMA	254,744	INR	2,678,238	0.55	JEISYS MEDICAL	762,302	KRW	6,795,978	1.41
PAGE INDUSTRIES	3,864	INR	1,813,719	0.38	KB FINANCIAL GROUP	169,321	KRW	6,938,974	1.43
PG ELECTROPLAST	220,359	INR	4,713,075	0.98	LS INDUSTRIAL SYSTEMS	100,044	KRW	6,924,640	1.43
PHOENIX MILLS	158,144	INR	3,455,253	0.72	MANDO CORP	169,507	KRW	5,275,896	1.09
RAINBOW CHILDREN'S MEDICARE	437,743	INR	5,420,836	1.12	ORION CORP	57,801	KRW	5,495,678	1.14
ROUTE MOBILE	574,210	INR	10,998,266	2.27	RAY CO	59,703	KRW	964,522	0.20
RR KABEL	144,928	INR	2,443,267	0.51	SAMSUNG BIOLOGICS	8,706	KRW	4,393,646	0.91
					SK HYNIX	46,261	KRW	3,932,219	0.81
					SK SQUARE	191,374	KRW	6,020,325	1.25
					T&L	126,709	KRW	4,023,626	0.83
					W-SCOPE CHUNGUU PLANT	88,498	KRW	3,410,328	0.71
								73,304,149	15.17

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

Portfolio of Investments and Other Net Assets

as at 30 September 2023

Asia ex Japan Equity Smaller Companies (continued)
Statement of investments as at 30 September 2023
(expressed in USD)

Description	Quantity	Currency	Evaluation	% net assets	Description	Quantity	Currency	Evaluation	% net assets
TAIWAN					COLLECTIVE INVESTMENT SCHEMES				
AIRTAC INTERNATIONAL GROUP	202,331	TWD	6,136,276	1.27	IRELAND				
ALCHIP TECHNOLOGIES	129,000	TWD	10,749,833	2.22	HSBC GLOBAL LIQUIDITY FUND	23,565,415	USD	23,565,415	4.88
ASIA VITAL COMPONENTS	739,000	TWD	7,806,540	1.62				23,565,415	4.88
CATCHER TECHNOLOGY	838,000	TWD	4,737,690	0.98	TOTAL COLLECTIVE INVESTMENT SCHEMES			23,565,415	4.88
ELITE MATERIAL	562,000	TWD	7,451,434	1.54	TOTAL INVESTMENTS			469,472,900	97.17
EVERGREEN MAR CORP	946,000	TWD	3,399,452	0.70	OTHER NET ASSETS			13,676,882	2.83
GOLD CIRCUIT ELECTRONICS	925,000	TWD	6,289,788	1.30	TOTAL NET ASSETS			483,149,782	100.00
KURA SUSHI ASIA	1,493,000	TWD	6,081,984	1.26					
MAKALOT INDUSTRIAL	712,000	TWD	7,411,038	1.53					
NIEN MADE ENTERPRISE	709,000	TWD	6,808,755	1.41					
PARADE TECHNOLOGIES	128,000	TWD	3,901,798	0.81					
POYA INTERNATIONAL	424,525	TWD	6,338,844	1.31					
PRIMAX ELECTRONICS	2,443,000	TWD	5,237,081	1.08					
SINBON ELECTRONICS	920,547	TWD	9,225,289	1.91					
TOPSCIENTIFIC	1,137,652	TWD	5,973,638	1.24					
UNIMICRON TECHNOLOGY	1,168,000	TWD	6,277,722	1.30					
UNIVERSAL VISION									
BIOTECHNOLOGY	562,540	TWD	5,855,344	1.21					
YAGEO CORP	382,225	TWD	6,216,388	1.29					
			115,898,894	23.98					
THAILAND									
BANGKOK DUSIT MEDICAL SERVICES	5,499,100	THB	4,039,847	0.84					
MINOR INTERNATIONAL	5,652,300	THB	4,850,927	1.00					
NGERN TID LOR	5,790,500	THB	3,307,721	0.68					
THAI OIL	4,370,500	THB	6,061,387	1.26					
WHA	32,918,100	THB	4,655,770	0.96					
			22,915,652	4.74					
TOTAL SHARES			433,831,487	89.79					
DEPOSITARY RECEIPTS									
CHINA									
MINISO GROUP HOLDING	217,907	USD	5,628,538	1.17					
ZAI LAB	99,670	USD	2,416,001	0.50					
			8,044,539	1.67					
TOTAL DEPOSITARY RECEIPTS			8,044,539	1.67					
TOTAL TRANSFERABLE SECURITIES ADMITTED TO AN OFFICIAL STOCK EXCHANGE LISTING			441,876,026	91.46					
TRANSFERABLE SECURITIES TRADED ON ANOTHER REGULATED MARKET									
SHARES									
TAIWAN									
E INK HOLDINGS	725,000	TWD	4,031,459	0.83					
			4,031,459	0.83					
TOTAL SHARES			4,031,459	0.83					
TOTAL TRANSFERABLE SECURITIES TRADED ON ANOTHER REGULATED MARKET			4,031,459	0.83					

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

Portfolio of Investments and Other Net Assets

as at 30 September 2023

Asia Pacific ex Japan Equity High Dividend
Statement of investments as at 30 September 2023
(expressed in USD)

Description	Quantity	Currency	Evaluation	% net assets	Description	Quantity	Currency	Evaluation	% net assets
INVESTMENTS					KB FINANCIAL GROUP	260,509	KRW	10,675,965	2.83
TRANSFERABLE SECURITIES ADMITTED TO AN OFFICIAL STOCK EXCHANGE LISTING					SAMSUNG ELECTRONICS	214,288	KRW	10,862,086	2.88
SHARES					SK SQUARE	418,212	KRW	13,156,292	3.47
AUSTRALIA					SK TELECOM	229,472	KRW	8,842,852	2.34
BHP BILLITON	380,323	AUD	10,861,624	2.88				49,793,980	13.18
NATIONAL AUSTRALIA BANK	905,110	AUD	16,981,470	4.50	TAIWAN				
SANTOS	2,045,574	AUD	10,429,684	2.76	KINSUS INTERCONNECT				
SOUTH32	5,607,435	AUD	12,268,538	3.25	TECHNOLOGY	1,168,000	TWD	3,925,838	1.04
TELSTRA CORP	4,564,168	AUD	11,340,997	3.00	MEDIATEK	392,000	TWD	8,925,512	2.36
			61,882,313	16.39	TAIWAN SEMICONDUCTOR				
CHINA					MANUFACTURING	1,693,161	TWD	27,432,140	7.26
ALIBABA GROUP HOLDING	947,400	HKD	10,354,825	2.74	UNITED MICRO				
BAIDU	877,450	HKD	14,945,617	3.96	ELECTRONICS	4,118,000	TWD	5,766,131	1.53
CHINA CONSTRUCTION BANK								46,049,621	12.19
"H"	19,785,400	HKD	11,166,132	2.96	TOTAL SHARES				
CHINA STATE CONSTRUCTION								333,218,505	88.23
INTERNATIONAL	8,272,000	HKD	8,703,088	2.30	DEPOSITARY RECEIPTS				
ICBC "H"	7,740,955	HKD	3,726,246	0.99	INDIA				
PING AN INSURANCE "H"	1,982,000	HKD	11,350,154	3.01	HDFC BANK	110,987	USD	6,568,211	1.74
TINGYI	11,552,000	HKD	16,136,530	4.26	INFOSYS	118,388	USD	2,041,009	0.54
UNI-PRESIDENT CHINA								8,609,220	2.28
HOLDINGS	10,732,000	HKD	7,536,661	2.00	TOTAL DEPOSITARY RECEIPTS				
			83,919,253	22.22				8,609,220	2.28
HONG KONG					PREFERRED SHARES				
AIA GROUP	2,211,600	HKD	18,030,307	4.78	SOUTH KOREA				
HK EXCHANGES					HYUNDAI MOTOR	12,509	KRW	974,282	0.26
& CLEARING	158,000	HKD	5,902,922	1.56	SAMSUNG ELECTRONICS	351,409	KRW	14,192,819	3.76
			23,933,229	6.34				15,167,101	4.02
INDIA					TOTAL PREFERRED SHARES				
INDIA GRID TRUST	2,438,150	INR	4,039,153	1.07				15,167,101	4.02
INFOSYS	303,972	INR	5,254,456	1.39	TOTAL TRANSFERABLE SECURITIES ADMITTED TO AN OFFICIAL STOCK EXCHANGE LISTING				
MINDSPACE BUSINESS								356,994,826	94.53
PARKS	1,259,722	INR	4,743,759	1.26	COLLECTIVE INVESTMENT SCHEMES				
POWER GRID CORPORATION					IRELAND				
OF INDIA	2,860,387	INR	6,880,463	1.82	HSBC GLOBAL LIQUIDITY				
			20,917,831	5.54	FUND	11,677,911	USD	11,677,911	3.09
INDONESIA								11,677,911	3.09
TELEKOMUNIKASI					TOTAL COLLECTIVE INVESTMENT SCHEMES				
INDONESIA PERSERO "B"	71,154,100	IDR	17,264,825	4.57				11,677,911	3.09
			17,264,825	4.57	TOTAL INVESTMENTS				
LUXEMBOURG					OTHER NET ASSETS				
L'OCCITANE INTERNATIONAL	3,995,000	HKD	11,936,260	3.16				8,985,241	2.38
			11,936,260	3.16	TOTAL NET ASSETS				
SINGAPORE								377,657,978	100.00
DBS GROUP	710,900	SGD	17,521,193	4.64					
			17,521,193	4.64					
SOUTH KOREA									
HYUNDAI MARINE & FIRE									
INSURANCE	260,182	KRW	6,256,785	1.66					

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

Portfolio of Investments and Other Net Assets

as at 30 September 2023

China A-shares Equity
Statement of investments as at 30 September 2023
(expressed in USD)

Description	Quantity	Currency	Evaluation	% net assets	Description	Quantity	Currency	Evaluation	% net assets
INVESTMENTS					NANJING BESTWAY INTELLIGENT CONTROL TECHNOLOGY				
TRANSFERABLE SECURITIES ADMITTED TO AN OFFICIAL STOCK EXCHANGE LISTING					NANJING DEVELOP				
SHARES					NANJING TANKER				
CHINA					NANJING YUNHAI SPECIAL METALS				
AGRICULTURAL BANK OF CHINA	1,476,600	CNY	727,783	2.53	NINGBO ORIENT WIRES & CABLES	119,800	CNY	652,958	2.27
BEIJING NEW BUILDING MATERIAL "A"	149,900	CNY	616,712	2.14	NORTH HUAJIN CHEMICAL INDUSTRIES	279,588	CNY	225,460	0.78
CHINA MERCHANTS PORT GROUP	128,900	CNY	281,482	0.98	PING AN INSURANCE	170,007	CNY	1,124,217	3.90
CHINA NATIONAL NUCLEAR POWER	547,300	CNY	546,997	1.90	POSTAL SAVINGS BANK OF CHINA	1,051,200	CNY	715,283	2.48
CHINA PACIFIC INSURANCE	161,800	CNY	633,328	2.20	SAIC MOTOR CORP	326,200	CNY	660,970	2.29
CHINA STATE CONSTRUCTION ENGINEERING CORP	569,200	CNY	430,949	1.50	SHANDONG NANSHAN ALUMINUM SHANGHAI	423,100	CNY	181,890	0.63
CHINA TELECOM	418,900	CNY	332,067	1.15	PHARMACEUTICAL	256,400	CNY	634,677	2.20
CITIC SECURITIES "A"	171,700	CNY	509,173	1.77	SHANGHAI SIYUAN ELECTRIC	72,100	CNY	510,145	1.77
CONTEMPORARY AMPEREX TECHNOLOGY	37,100	CNY	1,031,265	3.58	SHENGYI TECHNOLOGY	232,300	CNY	488,514	1.70
DONGGUAN AOHA1 TECHNOLOGY	61,800	CNY	308,913	1.07	SHENZHEN FUANNA BEDDING AND FURNISHING	271,400	CNY	328,472	1.14
GUANGXI LIUZHOU PHARMACEUTICAL	59,000	CNY	174,317	0.61	TCL CORP	1,253,500	CNY	700,198	2.43
GUOTAI JUNAN SECURITIES COMPANY	431,400	CNY	858,778	2.98	TITAN WIND ENERGY				
HAITONG SECURITIES	635,200	CNY	865,306	3.00	SUZHOU	204,900	CNY	362,163	1.26
HBIS RESOURCES	112,800	CNY	247,405	0.86	TONGKUN GROUP	219,000	CNY	442,255	1.54
HEILAN HOME	380,700	CNY	400,295	1.39	TSINGHUA UNISPLENDOR	91,000	CNY	293,655	1.02
HISENSE VISUAL TECHNOLOGY COMPANY	95,700	CNY	294,278	1.02	XCMG CONSTRUCTION MACHINERY	553,600	CNY	482,805	1.68
HUATAI SECURITIES	126,800	CNY	274,465	0.95	YANTAI JEREH OILFIELD SERVICES				
HUAYU AUTOMOTIVE SYSTEMS	258,139	CNY	663,367	2.30	YTO EXPRESS GROUP	111,400	CNY	229,235	0.80
INDUSTRIAL BANK	219,500	CNY	489,544	1.70	ZHEJIANG CONBA	711,300	CNY	550,221	1.91
JCET GROUP	79,000	CNY	329,885	1.15	PHARMACEUTICAL				
JIANGSU CHANGSHU AUTOMOTIVE TRIM GROUP	208,900	CNY	554,279	1.92	ZHEJIANG DAHUA TECHNOLOGY	54,900	CNY	167,390	0.58
JIANGSU GENERAL SCIENCE TECHNOLOGY	900,100	CNY	462,124	1.60	ZHEJIANG WANMA	164,700	CNY	239,697	0.83
KWEICHOU MOUTAI	6,000	CNY	1,477,441	5.12	ZHONGMAN PETROLEUM AND NATURAL GAS GROUP	246,200	CNY	734,483	2.55
LONGI GREEN ENERGY TECHNOLOGY	118,300	CNY	441,840	1.53	ZTE CORPORATION	78,900	CNY	353,017	1.23
LONGYAN ZHUOYUE NEW ENERGY	83,226	CNY	560,609	1.95				27,803,707	96.51
LUXSHARE PRECISION INDUSTRY	253,535	CNY	1,035,099	3.59	HONG KONG				
MIDEA GROUP	53,200	CNY	404,096	1.40	CHINA MOBILE	34,500	CNY	457,320	1.58
MING YANG SMART ENERGY	127,400	CNY	275,241	0.96	CNOOC	125,200	CNY	362,364	1.26
								819,684	2.84
					TOTAL SHARES				
								28,623,391	99.35
					TOTAL TRANSFERABLE SECURITIES ADMITTED TO AN OFFICIAL STOCK EXCHANGE LISTING				
								28,623,391	99.35
					TOTAL INVESTMENTS				
								28,623,391	99.35
					OTHER NET ASSETS				
								186,861	0.65
					TOTAL NET ASSETS				
								28,810,252	100.00

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

Portfolio of Investments and Other Net Assets

as at 30 September 2023

Chinese Equity
Statement of investments as at 30 September 2023
(expressed in USD)

Description	Quantity	Currency	Evaluation	% net assets	Description	Quantity	Currency	Evaluation	% net assets
INVESTMENTS					PING AN INSURANCE "H"	3,107,500	HKD	17,795,460	2.77
TRANSFERABLE SECURITIES ADMITTED TO AN OFFICIAL STOCK EXCHANGE LISTING					POLY PROPERTY SERVICEST	407,000	HKD	1,644,765	0.26
SHARES					SHANGHAI SIYUAN ELECTRIC	689,800	CNY	4,880,698	0.76
CHINA					SINOPHARM GROUP "H"	488,000	HKD	1,414,430	0.22
AGRICULTURAL BANK OF CHINA	7,011,600	CNY	3,455,858	0.54	SUNGROW POWER SUPPLY	530,450	CNY	6,500,582	1.01
AGRICULTURAL BANK OF CHINA "H"	23,363,000	HKD	8,710,581	1.35	SUNNY OPTICAL TECHNOLOGY GROUP	387,900	HKD	2,709,210	0.42
ALIBABA GROUP HOLDING	4,197,928	HKD	45,882,216	7.15	TENCENT HOLDINGS	1,522,700	HKD	59,532,645	9.27
BAIDU	670,036	HKD	11,412,732	1.78	TRIP COM GROUP	307,042	HKD	10,945,834	1.70
BEIJING KINGSOFT OFFICE SOFTWARE	34,068	CNY	1,729,508	0.27	TSINGTAO BREWERY "H"	338,000	HKD	2,766,371	0.43
BEIJING NEW BUILDING MATERIAL "A"	1,689,100	CNY	6,949,221	1.08	WUXI APPTec	638,500	CNY	7,533,619	1.17
BYD "H"	281,500	HKD	8,698,200	1.35	WUXI BIOLOGICS	1,117,500	HKD	6,513,643	1.01
CHINA COMMUNICATIONS CONSTRUCTION "H"	7,959,000	HKD	3,831,206	0.60	XIAOMI	2,084,800	HKD	3,284,847	0.51
CHINA CONSTRUCTION BANK "H"	42,896,480	HKD	24,209,151	3.77	ZHEJIANG SANHUA ZHEJIANG SHUANGHUAN	3,326,400	CNY	13,525,932	2.10
CHINA CONSTRUCTIONS BANK	9,007,200	CNY	7,769,027	1.21	DRIVELINE	847,504	CNY	3,304,593	0.51
CHINA MERCHANTS BANK "H"	1,296,000	HKD	5,411,135	0.84	ZHONGJI INNOLIGHT	366,500	CNY	5,810,571	0.90
CHINA MOLYBDENUM	8,188,400	CNY	6,625,563	1.03				499,044,765	77.62
CHINA RESOURCES LAND	3,282,000	HKD	13,074,612	2.03	HONG KONG				
CHINA TELECOM CORP "H"	29,844,000	HKD	14,937,528	2.32	BEIGENE	284,905	HKD	3,914,245	0.61
CITIC SECURITIES "A"	2,156,600	CNY	6,395,350	0.99	CHINA MOBILE	1,624,000	HKD	13,623,448	2.12
CONTEMPORARY AMPEREX TECHNOLOGY	333,202	CNY	9,261,985	1.44	CHINA RESOURCES ENTERPRISES	756,000	HKD	4,145,917	0.64
FOXCONN INDUSTRIAL INTERNET	1,748,500	CNY	4,715,938	0.73	CNOOC	10,110,000	HKD	17,788,363	2.77
HITHINK ROYALFLUSH INFORMATION	35,200	CNY	720,284	0.11	JIUMAOJIU INTERNATIONAL HOLDINGS	2,188,000	HKD	2,978,106	0.46
HUATAI SECURITIES	3,511,200	CNY	7,600,177	1.18	LI NING	1,299,500	HKD	5,467,230	0.85
HUNAN VALIN STEEL	7,078,455	CNY	5,795,300	0.90				47,917,309	7.45
JCET GROUP	447,100	CNY	1,866,985	0.29	TAIWAN				
JD.COM	182,150	HKD	2,676,949	0.42	TAIWAN SEMICONDUCTOR MANUFACTURING	1,634,000	TWD	26,473,630	4.12
JIANGSU HENGRUI MEDICINE	541,807	CNY	3,333,603	0.52				26,473,630	4.12
KUAISHOU TECHNOLOGY	898,100	HKD	7,207,184	1.12	TOTAL SHARES				
KWEICHOU MOUTAI	122,854	CNY	30,251,581	4.71				573,435,704	89.19
LI AUTO	474,334	HKD	8,376,104	1.30	DEPOSITARY RECEIPTS				
LUXSHARE PRECISION INDUSTRY	2,021,375	CNY	8,252,600	1.28	CHINA				
MAXSCEND	119,500	CNY	1,909,304	0.30	HUAZHU GROUP	177,999	USD	7,030,961	1.09
MICROELECTRONICS MEITUAN DIANPING	2,097,170	HKD	30,686,962	4.77	PINDUODUO	216,547	USD	21,249,757	3.31
MIDEA GROUP	1,323,978	CNY	10,056,653	1.56				28,280,718	4.40
NETEASE	1,652,615	HKD	33,656,428	5.24	TOTAL DEPOSITARY RECEIPTS				
PING AN INSURANCE	2,332,100	CNY	15,421,640	2.40	TOTAL TRANSFERABLE SECURITIES ADMITTED TO AN OFFICIAL STOCK EXCHANGE LISTING				
								601,716,422	93.59

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

Portfolio of Investments and Other Net Assets

as at 30 September 2023

Chinese Equity (continued)
Statement of investments as at 30 September 2023
(expressed in USD)

Description	Quantity	Currency	Evaluation	% net assets
TRANSFERABLE SECURITIES TRADED ON ANOTHER REGULATED MARKET				
SHARES				
CHINA				
CHINA MERCHANTS SHEKOU INDUSTRIAL	2,477,900	CNY	4,203,309	0.65
NEW ORIENTAL EDUCATION AND TECHNOLOGY	3,086,900	HKD	18,800,811	2.92
			23,004,120	3.57
UNITED STATES				
YUM CHINA HOLDING	121,881	USD	6,859,463	1.07
			6,859,463	1.07
TOTAL SHARES			29,863,583	4.64
TOTAL TRANSFERABLE SECURITIES TRADED ON ANOTHER REGULATED MARKET			29,863,583	4.64
MONEY MARKET INSTRUMENTS				
TREASURY BILLS				
HONG KONG				
HONG KONG (GOVT) 0% 15/11/2023	45,000,000	HKD	5,713,580	0.89
			5,713,580	0.89
TOTAL TREASURY BILLS			5,713,580	0.89
TOTAL MONEY MARKET INSTRUMENTS			5,713,580	0.89
TOTAL INVESTMENTS			637,293,585	99.12
OTHER NET ASSETS			5,647,535	0.88
TOTAL NET ASSETS			642,941,120	100.00

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

Portfolio of Investments and Other Net Assets

as at 30 September 2023

Euroland Equity Smaller Companies
Statement of investments as at 30 September 2023
(expressed in EUR)

Description	Quantity	Currency	Evaluation	% net assets	Description	Quantity	Currency	Evaluation	% net assets
INVESTMENTS					ITALY				
TRANSFERABLE SECURITIES ADMITTED TO AN OFFICIAL STOCK EXCHANGE LISTING					DAVIDE CAMPARI-MILANO				
SHARES					DE LONGHI				
AUSTRIA					DIASORIN				
ANDRITZ	26,180	EUR	1,256,640	1.30	ERG	72,752	EUR	1,667,476	1.72
BAWAG GROUP	39,243	EUR	1,703,931	1.76	FINECOBANK BANCA FINECO	220,885	EUR	2,547,908	2.62
			2,960,571	3.06	NEXI	130,136	EUR	753,748	0.78
BELGIUM					RAI WAY				
AGEAS	51,908	EUR	2,029,603	2.09	REPLY	14,411	EUR	1,295,549	1.34
KINEPOLIS GROUP	20,805	EUR	981,996	1.01				11,199,909	11.56
			3,011,599	3.10	LUXEMBOURG				
FINLAND					APERAM				
KESKO UYJ "B"	127,038	EUR	2,162,822	2.23	BEFESA	25,930	EUR	751,970	0.78
OUTOTEC	245,035	EUR	2,440,549	2.52	TENARIS	167,000	EUR	2,491,640	2.57
			4,603,371	4.75				4,698,913	4.85
FRANCE					NETHERLANDS				
ALSTOM	52,983	EUR	1,203,244	1.24	ARCADIS	7,000	EUR	299,180	0.31
COFACE	77,390	EUR	940,289	0.97	ASM INTERNATIONAL	8,510	EUR	3,412,084	3.52
EDENRED	37,505	EUR	2,232,298	2.30	CNH INDUSTRIAL	118,577	EUR	1,376,679	1.42
EUROFINS SCIENTIFIC	53,691	EUR	2,887,502	2.97	EURONEXT	45,918	EUR	3,039,772	3.14
GAZTRANSPORT ET					IVECO GROUP	68,600	EUR	610,266	0.63
TECHNIGAZ	11,177	EUR	1,297,650	1.34	TECHNIP ENERGIES	70,300	EUR	1,659,080	1.71
GROUPE OTUNNEL	59,200	EUR	890,072	0.92	TKH GROUP	29,368	EUR	1,111,872	1.15
IPSOS	40,837	EUR	1,782,943	1.84				11,508,933	11.88
NEXANS	22,817	EUR	1,763,754	1.82	SPAIN				
NEXITY	38,641	EUR	542,520	0.56	CORP ACCIONA ENERGIAS				
PLASTIC OMNIUM	119,795	EUR	1,840,051	1.90	RENOVABLES	66,993	EUR	1,645,348	1.70
PUBLICIS GROUPE	21,400	EUR	1,537,804	1.59	LABORATORIOS				
SODEXO	25,300	EUR	2,470,798	2.55	FARMACEUTICOS ROVI	7,718	EUR	397,863	0.41
			19,388,925	20.00				2,043,211	2.11
GERMANY					TOTAL SHARES				
BECHTLE	44,642	EUR	1,976,301	2.04				83,415,398	86.08
BRENNTAG	42,255	EUR	3,110,813	3.21	PREFERRED SHARES				
COMMERZBANK	174,637	EUR	1,869,489	1.93	GERMANY				
ENCAVIS	103,811	EUR	1,384,839	1.43	SIXT	10,000	EUR	589,000	0.61
HELLOFRESH	52,628	EUR	1,496,740	1.54				589,000	0.61
HUGO BOSS	24,700	EUR	1,491,386	1.54	TOTAL PREFERRED SHARES				
PUMA	11,600	EUR	685,096	0.71				589,000	0.61
STABILUS	19,700	EUR	1,046,070	1.08	TOTAL TRANSFERABLE SECURITIES ADMITTED TO AN OFFICIAL STOCK EXCHANGE LISTING				
STROEER	41,245	EUR	1,743,839	1.80				84,004,398	86.69
SYMRISE	35,521	EUR	3,218,913	3.32	TRANSFERABLE SECURITIES TRADED ON ANOTHER REGULATED MARKET				
			18,023,486	18.60	SHARES				
GREAT BRITAIN					AUSTRIA				
ALLFUNDS GROUP	69,852	EUR	369,168	0.38	WIENERBERGER	70,416	EUR	1,704,067	1.76
			369,168	0.38				1,704,067	1.76
IRELAND					FINLAND				
KINGSPAN GROUP	38,546	EUR	2,750,643	2.84	KCI KONECRANES	35,998	EUR	1,129,977	1.17
SMURFIT KAPPA	90,861	EUR	2,856,669	2.95				1,129,977	1.17
			5,607,312	5.79					

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

Portfolio of Investments and Other Net Assets

as at 30 September 2023

Euroland Equity Smaller Companies (continued)
Statement of investments as at 30 September 2023
(expressed in EUR)

Description	Quantity	Currency	Evaluation	% net assets
FRANCE				
SPIE	78,540	EUR	2,169,275	2.24
SR TELEPERFORMANCE	13,357	EUR	1,603,508	1.65
			3,772,783	3.89
NETHERLANDS				
ASR NEDERLAND	39,738	EUR	1,410,302	1.46
CTP	134,356	EUR	1,824,554	1.88
			3,234,856	3.34
TOTAL SHARES			9,841,683	10.16
TOTAL TRANSFERABLE SECURITIES			9,841,683	10.16
TRADED ON ANOTHER REGULATED MARKET				
TOTAL INVESTMENTS			93,846,081	96.85
OTHER NET ASSETS			3,053,238	3.15
TOTAL NET ASSETS			96,899,319	100.00

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

Portfolio of Investments and Other Net Assets

as at 30 September 2023

Euroland Growth
Statement of investments as at 30 September 2023
(expressed in EUR)

Description	Quantity	Currency	Evaluation	% net assets	Description	Quantity	Currency	Evaluation	% net assets
INVESTMENTS					PORTUGAL				
TRANSFERABLE SECURITIES ADMITTED TO AN OFFICIAL STOCK EXCHANGE LISTING					GALP ENERGIA "B"				
SHARES									
FINLAND					SPAIN				
NESTE OIL	197,951	EUR	6,372,043	2.74	AMADEUS IT HOLDINGS "A"	68,627	EUR	3,951,543	1.70
			6,372,043	2.74	INDUSTRIA DE DISENO				
FRANCE					TEXTIL				
AIR LIQUIDE	70,417	EUR	11,256,861	4.83		157,316	EUR	5,543,816	2.38
ALSTOM	115,943	EUR	2,633,066	1.13				9,495,359	4.08
AMUNDI	41,005	EUR	2,195,818	0.94	TOTAL SHARES			226,469,778	97.26
CAP GEMINI	44,761	EUR	7,448,230	3.20	TOTAL TRANSFERABLE SECURITIES ADMITTED TO AN OFFICIAL STOCK EXCHANGE LISTING			226,469,778	97.26
DASSAULT SYSTEMES	176,805	EUR	6,272,157	2.69	TRANSFERABLE SECURITIES TRADED ON ANOTHER REGULATED MARKET				
EDENRED	97,467	EUR	5,801,236	2.49	SHARES				
ESSILOR INTERNATIONAL	25,372	EUR	4,197,544	1.80	FRANCE				
HERMES INTERNATIONAL	5,785	EUR	10,042,760	4.31	SR TELEPERFORMANCE	20,982	EUR	2,518,889	1.08
KERING	9,346	EUR	4,046,351	1.74				2,518,889	1.08
LEGRAND PROMESSES	47,055	EUR	4,117,313	1.77	TOTAL SHARES			2,518,889	1.08
L'OREAL	26,397	EUR	10,447,933	4.49	TOTAL TRANSFERABLE SECURITIES TRADED ON ANOTHER REGULATED MARKET			2,518,889	1.08
LVMH	23,019	EUR	16,571,377	7.11	TOTAL INVESTMENTS			228,988,667	98.34
PERNOD RICARD	32,678	EUR	5,189,266	2.23	OTHER NET ASSETS			3,857,360	1.66
SCHNEIDER ELTE	58,006	EUR	9,146,386	3.93	TOTAL NET ASSETS			232,846,027	100.00
			99,366,298	42.66					
GERMANY									
ALLIANZ	45,877	EUR	10,359,027	4.45					
CARL ZEISS MEDITEC	26,953	EUR	2,239,794	0.96					
DEUTSCHE BOERSE	30,862	EUR	5,062,911	2.17					
DEUTSCHE TELEKOM	380,585	EUR	7,578,209	3.25					
INFINEON TECHNOLOGIES	210,648	EUR	6,630,146	2.85					
SAP	103,266	EUR	12,707,913	5.47					
SIEMENS	36,278	EUR	4,940,338	2.12					
			49,518,338	21.27					
IRELAND									
KERRY GROUP "A"	34,693	EUR	2,738,665	1.18					
KINGSPAN GROUP	58,794	EUR	4,195,540	1.80					
			6,934,205	2.98					
ITALY									
AMPLIFON	78,314	EUR	2,212,371	0.95					
FINECOBANK BANCA FINECO	230,258	EUR	2,656,026	1.14					
			4,868,397	2.09					
NETHERLANDS									
ADYEN	5,501	EUR	3,896,358	1.67					
AKZO NOBEL	66,650	EUR	4,560,193	1.96					
ASML HOLDING	35,812	EUR	20,097,695	8.63					
HEINEKEN	57,265	EUR	4,780,482	2.05					
ST MICROELECTRONICS	196,522	EUR	8,080,002	3.47					
WOLTERS KLUWER CERT	45,896	EUR	5,298,693	2.28					
			46,713,423	20.06					

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

Portfolio of Investments and Other Net Assets

as at 30 September 2023

Euroland Value
Statement of investments as at 30 September 2023
(expressed in EUR)

Description	Quantity	Currency	Evaluation	% net assets	Description	Quantity	Currency	Evaluation	% net assets
INVESTMENTS					ITALY				
TRANSFERABLE SECURITIES ADMITTED TO AN OFFICIAL STOCK EXCHANGE LISTING					POSTE ITALIANE				
SHARES					528,029 EUR 5,262,337 2.25				
AUSTRIA					PRYSMIAN 74,504 EUR 2,862,444 1.22				
ERSTE BANK 145,948 EUR 4,779,797 2.04					8,124,781 3.47				
OMV 129,636 EUR 5,851,769 2.50					LUXEMBOURG				
10,631,566 4.54					ARCELORMITTAL 103,830 EUR 2,468,039 1.06				
BELGIUM					2,468,039 1.06				
SOLVAY 37,219 EUR 3,900,551 1.67					NETHERLANDS				
3,900,551 1.67					AHOLD DELHAIZE 212,238 EUR 6,078,496 2.60				
FINLAND					HEINEKEN 54,645 EUR 4,561,765 1.95				
OUTOTEC 524,770 EUR 5,226,709 2.23					ING GROEP 505,938 EUR 6,355,593 2.72				
5,226,709 2.23					KONINKLIJKE KPN 1,718,187 EUR 5,365,898 2.29				
FRANCE					PHILIPS LIGHTING 69,258 EUR 1,774,390 0.76				
ALSTOM 122,331 EUR 2,778,137 1.19					STELLANTIS 233,922 EUR 4,269,077 1.82				
ARKEMA 25,330 EUR 2,370,381 1.01					28,405,219 12.14				
AXA 264,049 EUR 7,452,783 3.19					PORTUGAL				
CAP GEMINI 27,380 EUR 4,556,032 1.95					GALP ENERGIA "B" 405,394 EUR 5,697,813 2.44				
CARREFOUR 281,291 EUR 4,585,043 1.96					5,697,813 2.44				
CREDIT AGRICOLE 289,573 EUR 3,378,159 1.44					SPAIN				
ELIS 188,752 EUR 3,174,809 1.36					ACTIV DE CONSTR Y SERVICE 167,759 EUR 5,692,063 2.43				
FAURECIA 82,456 EUR 1,617,374 0.69					BANCO SANTANDER 1,214,284 EUR 4,395,708 1.88				
GDF SUEZ 378,358 EUR 5,489,975 2.35					GRIFOLS "B" 409,789 EUR 3,567,213 1.52				
MICHELIN 201,297 EUR 5,873,846 2.51					IBERDROLA 739,379 EUR 7,837,417 3.36				
PUBLICIS GROUPE 58,647 EUR 4,214,373 1.80					REPSOL 119,307 EUR 1,858,803 0.79				
SAINT GOBAIN 60,995 EUR 3,476,105 1.49					TELEFONICA 423,462 EUR 1,635,834 0.70				
SANOFI 69,228 EUR 7,026,642 3.00					24,987,038 10.68				
SEB 32,346 EUR 2,880,411 1.23					TOTAL SHARES 218,841,271 93.55				
SOCIETE GENERALE 229,644 EUR 5,288,701 2.26					PREFERRED SHARES				
THALES 31,372 EUR 4,175,613 1.78					GERMANY				
TOTAL 153,850 EUR 9,569,471 4.10					HENKEL 28,143 EUR 1,898,527 0.81				
VEOLIA ENVIRONNEMENT 107,208 EUR 2,949,292 1.26					1,898,527 0.81				
80,857,147 34.57					TOTAL PREFERRED SHARES 1,898,527 0.81				
GERMANY					TOTAL TRANSFERABLE SECURITIES ADMITTED TO AN OFFICIAL STOCK EXCHANGE LISTING 220,739,798 94.36				
ALLIANZ 43,616 EUR 9,848,493 4.21					TRANSFERABLE SECURITIES TRADED ON ANOTHER REGULATED MARKET				
DEUTSCHE ANNINGTON IMMOBILIEN 151,175 EUR 3,467,955 1.48					SHARES				
DEUTSCHE POST 107,342 EUR 4,142,328 1.77					FRANCE				
DEUTSCHE TELEKOM 225,768 EUR 4,495,492 1.92					SR TELEPERFORMANCE 14,784 EUR 1,774,819 0.76				
FRESENIUS 118,209 EUR 3,483,619 1.49					1,774,819 0.76				
MERCK KGAA 37,277 EUR 5,891,630 2.52									
SIEMENS 36,622 EUR 4,987,184 2.13									
36,316,701 15.52									
GREAT BRITAIN									
REED ELSEVIER 172,274 EUR 5,543,777 2.37									
5,543,777 2.37									
IRELAND									
CRH 132,736 EUR 6,681,930 2.86									
6,681,930 2.86									

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

Portfolio of Investments and Other Net Assets

as at 30 September 2023

Euroland Value (continued)
Statement of investments as at 30 September 2023
(expressed in EUR)

Description	Quantity	Currency	Evaluation	% net assets
ITALY				
UNICREDIT	214,027	EUR	4,870,185	2.08
			4,870,185	2.08
TOTAL SHARES			6,645,004	2.84
TOTAL TRANSFERABLE SECURITIES				
TRADED ON ANOTHER REGULATED MARKET			6,645,004	2.84
TOTAL INVESTMENTS			227,384,802	97.20
OTHER NET ASSETS			6,545,139	2.80
TOTAL NET ASSETS			233,929,941	100.00

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

Portfolio of Investments and Other Net Assets

as at 30 September 2023

Europe Value
Statement of investments as at 30 September 2023
(expressed in EUR)

Description	Quantity	Currency	Evaluation	% net assets	Description	Quantity	Currency	Evaluation	% net assets
INVESTMENTS					PRUDENTIAL				
TRANSFERABLE SECURITIES ADMITTED TO AN OFFICIAL STOCK EXCHANGE LISTING					RECKITT BENCKISER				
SHARES					REED ELSEVIER				
AUSTRIA					RIO TINTO				
ERSTE BANK	27,987	EUR	916,574	1.32	SSE	37,748	GBP	702,795	1.02
OMV	50,652	EUR	2,286,432	3.31	WHITBREAD	24,437	GBP	979,241	1.42
			3,203,006	4.63				16,891,386	24.41
BELGIUM					IRELAND				
KBC GROUP	37,436	EUR	2,218,457	3.20	BANK OF IRELAND GROUP	88,439	EUR	821,421	1.19
SOLVAY	9,210	EUR	965,208	1.40	CRH	28,974	EUR	1,458,552	2.11
			3,183,665	4.60	SMURFIT KAPPA	22,768	EUR	715,826	1.03
DENMARK					ITALY				
NOVO NORDISK	22,122	DKK	1,910,202	2.76	ENEL	164,201	EUR	954,172	1.38
			1,910,202	2.76				954,172	1.38
FRANCE					JERSEY				
AIR LIQUIDE	5,803	EUR	927,668	1.34	FERGUSON NEWCO	7,716	GBP	1,211,077	1.75
ALSTOM	34,822	EUR	790,808	1.14				1,211,077	1.75
AXA	47,944	EUR	1,353,219	1.96	NETHERLANDS				
CAP GEMINI	7,156	EUR	1,190,758	1.72	HEINEKEN	20,758	EUR	1,732,878	2.50
GDF SUEZ	55,273	EUR	802,011	1.16	ING GROEP	162,532	EUR	2,041,727	2.96
GROUPE OTUNNEL	61,047	EUR	917,842	1.33	KONINKLIJKE KPN	554,090	EUR	1,730,423	2.50
SAINT GOBAIN	26,720	EUR	1,522,773	2.20				5,505,028	7.96
SEB	9,594	EUR	854,346	1.23	SPAIN				
THALES	5,871	EUR	781,430	1.13	ACTIV DE CONSTR Y SERVICE	27,219	EUR	923,541	1.33
TOTAL	24,850	EUR	1,545,669	2.24	GRIFOLS "A"	91,875	EUR	1,137,412	1.65
VERALLIA SASU	24,259	EUR	907,772	1.31	INDUSTRIA DE DISENO				
			11,594,296	16.76	TEXTIL	29,271	EUR	1,031,510	1.49
GERMANY					SWEDEN				
ALLIANZ	6,973	EUR	1,574,503	2.28	VOLVO AB "B"	41,806	SEK	820,494	1.19
BMW	9,225	EUR	891,043	1.29				820,494	1.19
COMMERZBANK	187,035	EUR	2,002,210	2.89	SWITZERLAND				
DEUTSCHE POST	21,691	EUR	837,056	1.21	NOVARTIS	17,814	CHF	1,730,370	2.50
DEUTSCHE TELEKOM	67,348	EUR	1,341,033	1.94	UBS GROUP	81,443	CHF	1,905,434	2.76
SAP	10,449	EUR	1,285,854	1.86				3,635,804	5.26
SIEMENS	10,713	EUR	1,458,896	2.11	TOTAL SHARES				
THYSSENKRUPP NUCERA AG & CO	52,631	EUR	978,410	1.41	TOTAL TRANSFERABLE SECURITIES ADMITTED TO AN OFFICIAL STOCK EXCHANGE LISTING				
			10,369,005	14.99	65,366,397 94.49				
GREAT BRITAIN					TRANSFERABLE SECURITIES TRADED ON ANOTHER REGULATED MARKET				
ANGLO AMERICAN	49,791	GBP	1,310,732	1.89	SHARES				
ASTRAZENECA	19,302	GBP	2,478,847	3.58	BELGIUM				
BARCLAYS	821,962	GBP	1,511,004	2.18	ANHEUSER BUSCH INBEV	30,900	EUR	1,623,177	2.34
BP	239,250	GBP	1,467,874	2.12				1,623,177	2.34
CRODA INTERNATIONAL	14,567	GBP	823,032	1.19					
INFORMA	135,201	GBP	1,178,010	1.70					

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

Portfolio of Investments and Other Net Assets

as at 30 September 2023

Europe Value (continued)
Statement of investments as at 30 September 2023
(expressed in EUR)

Description	Quantity	Currency	Evaluation	% net assets
FRANCE				
SR TELEPERFORMANCE	7,824	EUR	939,271	1.36
			939,271	1.36
TOTAL SHARES			2,562,448	3.70
TOTAL TRANSFERABLE SECURITIES			2,562,448	3.70
TRADED ON ANOTHER REGULATED MARKET				
TOTAL INVESTMENTS			67,928,845	98.19
OTHER NET ASSETS			1,254,837	1.81
TOTAL NET ASSETS			69,183,682	100.00

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

Portfolio of Investments and Other Net Assets

as at 30 September 2023

Global Emerging Markets Equity
Statement of investments as at 30 September 2023
(expressed in USD)

Description	Quantity	Currency	Evaluation	% net assets	Description	Quantity	Currency	Evaluation	% net assets
INVESTMENTS					MEXICO				
TRANSFERABLE SECURITIES ADMITTED TO AN OFFICIAL STOCK EXCHANGE LISTING					GRUPO FINANCIERO BANORTE "O"				
					437,700	MXN		3,690,296	0.95
								3,690,296	0.95
SHARES					SAUDI ARABIA				
BRAZIL					TADAWUL				
B3 SA BRASIL BOLSA BALCAO	1,709,300	BRL	4,234,660	1.09	128,566	SAR		6,616,070	1.70
			4,234,660	1.09				6,616,070	1.70
CHINA					SOUTH AFRICA				
ALIBABA GROUP HOLDING	1,711,416	HKD	18,705,314	4.81	MTN GROUP				
BAIDU	400,494	HKD	6,821,619	1.75	1,466,971	ZAR		8,774,853	2.25
BYD "H"	186,500	HKD	5,762,751	1.48				8,774,853	2.25
CHINA CONSTRUCTION BANK "H"	5,963,000	HKD	3,365,292	0.86	SOUTH KOREA				
CHINA LONGYUAN POWER "H"	7,564,000	HKD	6,586,755	1.69	HYUNDAI MOTOR				
CIMC ENRIC HOLDING	7,760,000	HKD	6,767,341	1.74	71,796	KRW		10,167,642	2.61
CONTEMPORARY AMPEREX TECHNOLOGY	273,040	CNY	7,589,668	1.95	527,567	KRW		26,741,947	6.87
ESTUN AUTOMATION "A"	1,442,493	CNY	4,356,678	1.12	112,394	KRW		9,553,573	2.45
MEITUAN DIANPING	685,820	HKD	10,035,301	2.58				46,463,162	11.93
NARI TECHNOLOGY DEVELOPMENT	1,856,478	CNY	5,640,055	1.45	TAIWAN				
NIO COM	241,771	USD	2,160,224	0.55	CHROMA ATE				
PING AN INSURANCE "H"	1,616,500	HKD	9,257,075	2.38	1,042,000	TWD		8,909,156	2.29
SHENZHEN MINDRAY BIO MEDICAL ELECTRONICS	169,746	CNY	6,270,380	1.61	HON HAI PRECISION INDUSTRIES				
TENCENT HOLDINGS	452,200	HKD	17,679,557	4.54	3,221,000	TWD		10,377,287	2.67
WEICHAI POWER "H"	4,167,000	HKD	5,671,740	1.46	299,000	TWD		6,807,980	1.75
			116,669,750	29.97	1,836,000	TWD		29,746,378	7.63
GREAT BRITAIN								55,840,801	14.34
AIRTEL AFRICA	5,387,230	GBP	8,212,652	2.11	TURKEY				
ANGLO AMERICAN	371,674	ZAR	10,384,515	2.67	TURKCELL ILETISM				
XINYI SOLAR HOLDINGS	6,887,839	HKD	5,153,666	1.32	3,042,555	TRY		5,898,661	1.52
			23,750,833	6.10				5,898,661	1.52
INDIA					TOTAL SHARES				
BANDHAN BANK	3,274,233	INR	9,920,335	2.55				350,613,981	90.05
HINDUSTAN UNILEVER	313,992	INR	9,322,821	2.39	DEPOSITARY RECEIPTS				
INFOSYS	232,681	INR	4,022,121	1.03	BRAZIL				
RELIANCE INDUSTRIES	632,486	INR	17,860,757	4.59	BANCO BRADESCO				
SHRIRAM TRANSPORT FINANCE	695,452	INR	16,074,129	4.13	2,769,559	USD		7,934,787	2.03
			57,200,163	14.69	891,006	USD		6,486,524	1.67
INDONESIA								14,421,311	3.70
BANK RAKYAT INDONESIA	34,831,801	IDR	11,775,876	3.02	CHINA				
			11,775,876	3.02	BAIDU				
KENYA					14,744	USD		1,996,927	0.51
SAFARICOM	44,414,308	KES	4,375,499	1.12				1,996,927	0.51
			4,375,499	1.12	INDIA				
LUXEMBOURG					INFOSYS				
GLOBALANT	26,040	USD	5,323,357	1.37	193,352	USD		3,333,388	0.86
			5,323,357	1.37				3,333,388	0.86
					TURKEY				
					TURKCELL ILETISM				
					229,750	USD		1,094,759	0.28
								1,094,759	0.28
					TOTAL DEPOSITARY RECEIPTS				
					TOTAL TRANSFERABLE SECURITIES ADMITTED TO AN OFFICIAL STOCK EXCHANGE LISTING				
					371,460,366				
					95.40				

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

Portfolio of Investments and Other Net Assets

as at 30 September 2023

Global Emerging Markets Equity (continued)
Statement of investments as at 30 September 2023
(expressed in USD)

Description	Quantity	Currency	Evaluation	% net assets
TRANSFERABLE SECURITIES TRADED ON ANOTHER REGULATED MARKET				
SHARES				
MEXICO				
GENTERA	10,273,477	MXN	12,367,071	3.18
			12,367,071	3.18
TOTAL SHARES			12,367,071	3.18
TOTAL TRANSFERABLE SECURITIES TRADED ON ANOTHER REGULATED MARKET			12,367,071	3.18
TOTAL INVESTMENTS			383,827,437	98.58
OTHER NET ASSETS			5,516,082	1.42
TOTAL NET ASSETS			389,343,519	100.00

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

Portfolio of Investments and Other Net Assets

as at 30 September 2023

Global Equity Circular Economy
Statement of investments as at 30 September 2023
(expressed in USD)

Description	Quantity	Currency	Evaluation	% net assets	Description	Quantity	Currency	Evaluation	% net assets
INVESTMENTS					LUXEMBOURG				
TRANSFERABLE SECURITIES ADMITTED TO AN OFFICIAL STOCK EXCHANGE LISTING					NETHERLANDS				
SHARES					NORWAY				
AUSTRALIA					SPAIN				
BRAMBLES	74,026	AUD	684,158	2.33	CELLNEX TELECOM	7,649	EUR	267,894	0.91
BELGIUM					SWEDEN				
ELIA GROUP	3,489	EUR	343,355	1.17	TELIASONERA	114,854	SEK	237,865	0.81
CANADA					SWITZERLAND				
SHOPIFY	7,141	CAD	394,445	1.34	ON HOLDING AG	14,302	USD	401,743	1.37
STANTEC	11,550	USD	756,179	2.57	UNITED STATES				
DENMARK					ADVANCED DRAINAGE SYSTEMS				
NOVOZYMES	9,695	DKK	391,891	1.33		6,266	USD	717,144	2.44
FINLAND					ANSYS				
MARIMEKKO	13,571	EUR	151,873	0.52		2,015	USD	603,130	2.05
VALMET CORP	20,368	EUR	468,599	1.59	AUTODESK	4,601	USD	968,049	3.29
FRANCE					CINTAS				
CARREFOUR	17,568	EUR	303,182	1.03		1,407	USD	685,927	2.33
KERING	530	EUR	242,944	0.83	CISCO SYSTEMS	16,440	USD	885,130	3.01
L'OREAL	2,262	EUR	947,899	3.22	COPART	11,180	USD	487,001	1.66
VEOLIA ENVIRONNEMENT	26,089	EUR	759,874	2.59	CROWN HOLDING	3,661	USD	326,342	1.11
GERMANY					ECOLAB				
BMW	6,415	EUR	656,028	2.23		5,464	USD	931,503	3.17
MUENCHENER RUECK	1,606	EUR	628,960	2.14	ENPHASE ENERGY	913	USD	109,688	0.37
GREAT BRITAIN					EQUINIX REIT				
SEGRO REIT	27,435	GBP	242,169	0.82		984	USD	721,794	2.46
SSE	28,401	GBP	559,837	1.91	ETSY	5,805	USD	380,866	1.30
IRELAND					HOME DEPOT				
KINGSPAN GROUP	6,460	EUR	488,069	1.66		3,098	USD	940,800	3.20
ITALY					INGEVITY CORP				
AQUAFIL	25,936	EUR	70,846	0.24		5,603	USD	268,272	0.91
JAPAN					KROGER				
AJINOMOTO	20,800	JPY	803,426	2.73		12,485	USD	560,951	1.91
CANON	21,400	JPY	516,984	1.76	SPROUTS FARMERS				
KURITA WATER INDUSTRIES	11,700	JPY	408,804	1.39	MARKETS	20,342	USD	874,096	2.97
MITSUBISHI ELECTRIC	31,500	JPY	390,307	1.33	TRIMBLE NAVIGATION	10,698	USD	581,650	1.98
SUMITOMO CHEMICAL	129,700	JPY	353,747	1.20	UNITED RENTALS	2,237	USD	1,011,369	3.45
2,473,268					WESTROCK				
8.41						8,508	USD	308,245	1.05
					12,194,861				
					41.49				
					TOTAL SHARES				
					27,040,760				
					91.99				

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

Portfolio of Investments and Other Net Assets

as at 30 September 2023

Global Equity Circular Economy (continued)
Statement of investments as at 30 September 2023
(expressed in USD)

Description	Quantity	Currency	Evaluation	% net assets
DEPOSITARY RECEIPTS				
INDIA				
INFOSYS	30,010	USD	517,372	1.76
			517,372	1.76
TOTAL DEPOSITARY RECEIPTS			517,372	1.76
TOTAL TRANSFERABLE SECURITIES ADMITTED TO AN OFFICIAL STOCK EXCHANGE LISTING			27,558,132	93.75
TRANSFERABLE SECURITIES TRADED ON ANOTHER REGULATED MARKET				
SHARES				
ITALY				
INTESA BCI	297,476	EUR	771,004	2.62
			771,004	2.62
TOTAL SHARES			771,004	2.62
TOTAL TRANSFERABLE SECURITIES TRADED ON ANOTHER REGULATED MARKET			771,004	2.62
TOTAL INVESTMENTS			28,329,136	96.37
OTHER NET ASSETS			1,065,817	3.63
TOTAL NET ASSETS			29,394,953	100.00

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

Portfolio of Investments and Other Net Assets

as at 30 September 2023

Global Equity Climate Change
Statement of investments as at 30 September 2023
(expressed in USD)

Description	Quantity	Currency	Evaluation	% net assets	Description	Quantity	Currency	Evaluation	% net assets
INVESTMENTS					UNITED STATES				
TRANSFERABLE SECURITIES ADMITTED TO AN OFFICIAL STOCK EXCHANGE LISTING					ADVANCED DRAINAGE SYSTEMS				
SHARES					37,000 USD 4,234,650 1.61				
CHINA					AGILENT TECHNOLOGIES				
BYD "H"	134,500	HKD	4,155,978	1.59	41,506 USD 4,667,350 1.78				
CIMC ENRIC HOLDING	4,612,000	HKD	4,022,033	1.53	AUTODESK				
NARI TECHNOLOGY DEVELOPMENT	888,648	CNY	2,699,749	1.03	51,516 USD 10,838,966 4.13				
SUNGROW POWER SUPPLY	96,800	CNY	1,186,269	0.45	BALL				
			12,064,029	4.60	109,353 USD 5,467,650 2.08				
DENMARK					DANAHER				
DONG ENERGY	34,936	DKK	1,910,190	0.73	24,109 USD 5,975,175 2.28				
VESTAS WIND SYSTEM	214,100	DKK	4,607,138	1.76	DEERE				
			6,517,328	2.49	30,610 USD 11,633,331 4.43				
FINLAND					ECOLAB				
NESTE OIL	117,036	EUR	3,988,723	1.52	69,626 USD 11,869,840 4.52				
			3,988,723	1.52	ENPHASE ENERGY				
FRANCE					22,644 USD 2,720,450 1.04				
CAP GEMINI	39,267	EUR	6,917,903	2.64	FIRST SOLAR				
SCHNEIDER ELTE	74,601	EUR	12,454,168	4.74	42,072 USD 6,801,360 2.59				
			19,372,071	7.38	HUBBELL				
GERMANY					26,675 USD 8,482,117 3.23				
BRENNTAG	22,664	EUR	1,766,550	0.67	MICROSOFT				
INFINEON TECHNOLOGIES	302,555	EUR	10,082,390	3.84	40,168 USD 12,754,143 4.86				
			11,848,940	4.51	PROLOGIS				
GREAT BRITAIN					62,496 USD 7,062,048 2.69				
CRODA INTERNATIONAL	94,743	GBP	5,667,445	2.16	SOLAREGE TECHNOLOGIES				
SENSATA TECHNOLOGIES HOLDING	168,447	USD	6,454,889	2.46	10,852 USD 1,422,155 0.54				
SSE	261,609	GBP	5,156,804	1.96	TRIMBLE NAVIGATION				
			17,279,138	6.58	49,300 USD 2,680,441 1.02				
IRELAND					VERISK ANALYTICS				
ACCENTURE CORP	37,297	USD	11,505,005	4.39	53,618 USD 12,818,991 4.89				
SMURFIT KAPPA	98,929	GBP	3,291,584	1.25	WASTE MAN				
TRANE TECHNOLOGIES	64,634	USD	13,201,495	5.03	17,379 USD 2,681,058 1.02				
			27,998,084	10.67	WATTS WATER TECHNOLOGIES				
ITALY					56,054 USD 9,817,858 3.74				
PRYSMIAN	295,844	EUR	12,034,099	4.58	TOTAL SHARES				
			12,034,099	4.58	TOTAL TRANSFERABLE SECURITIES ADMITTED TO AN OFFICIAL STOCK EXCHANGE LISTING				
JAPAN					252,610,385 96.24				
AZBIL CORP	198,700	JPY	6,095,819	2.33	TRANSFERABLE SECURITIES TRADED ON ANOTHER REGULATED MARKET				
OMRON	84,300	JPY	3,766,313	1.43	SHARES				
			9,862,132	3.76	SWEDEN				
SPAIN					NIBE INDUSTRIER				
EDP RENOVAVEIS	468,540	EUR	7,696,476	2.93	1,030,999 SEK 6,798,546 2.59				
			7,696,476	2.93	TOTAL SHARES				
SWITZERLAND					6,798,546 2.59				
DSM FIRMENICH	23,657	EUR	2,021,782	0.77	TOTAL TRANSFERABLE SECURITIES TRADED ON ANOTHER REGULATED MARKET				
			2,021,782	0.77	TOTAL INVESTMENTS				
					259,408,931 98.83				
					OTHER NET ASSETS				
					3,071,844 1.17				
					TOTAL NET ASSETS				
					262,480,775 100.00				

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

Portfolio of Investments and Other Net Assets

as at 30 September 2023

Global Real Estate Equity
Statement of investments as at 30 September 2023
(expressed in USD)

Description	Quantity	Currency	Evaluation	% net assets	Description	Quantity	Currency	Evaluation	% net assets
INVESTMENTS					UNITED STATES				
TRANSFERABLE SECURITIES ADMITTED TO AN OFFICIAL STOCK EXCHANGE LISTING					ALEXANDRIA REAL ESTATE REIT				
SHARES					78,017 USD 7,878,157 1.66				
AUSTRALIA					AVALONBAY COMMUNITIES				
VICINITY CENTRES REIT	7,486,903	AUD	8,190,318	1.72	53,004 USD			9,187,713	1.93
			8,190,318	1.72	605,391 USD			8,699,469	1.83
BELGIUM					BROADSTONE NET LEASE				
WAREHOUSES DE PAUW	492,443	EUR	12,252,290	2.58	74,138 USD			7,109,834	1.50
			12,252,290	2.58	213,603 USD			4,398,086	0.93
CANADA					CUBESMART				
RIOCAN REIT	482,985	CAD	6,537,445	1.38	323,278 USD			12,397,711	2.61
			6,537,445	1.38	59,024 USD			7,228,669	1.52
FRANCE					EQUINIX REIT				
KLEPIERRE	154,793	EUR	3,813,653	0.80	5,259 USD			3,857,634	0.81
			3,813,653	0.80	EQUITY LIFESTYLE				
GERMANY					184,352 USD 11,887,017 2.50				
DEUTSCHE ANNINGTON					PROLOGIS				
IMMOBILIEN	237,982	EUR	5,780,042	1.22	244,293 USD			27,605,110	5.82
LEG IMMOBILIEN GMBH	133,823	EUR	9,303,044	1.95	49,862 USD			13,201,463	2.78
			15,083,086	3.17	PUBLIC STORAGE				
GREAT BRITAIN					245,417 USD 12,344,475 2.60				
BIG YELLOW GROUP REIT	393,774	GBP	4,563,494	0.96	REGENCY CENTERS				
BRITISH LAND REIT	1,319,078	GBP	5,148,781	1.08	214,959 USD			12,989,972	2.73
DERWENT LONDON REIT	199,883	GBP	4,715,885	0.99	REXFORD INDUSTRIAL REALTY				
GREAT PORTLAND ESTATES	1,098,735	GBP	5,648,547	1.19	234,743 USD			11,720,718	2.47
LAND SECURITIES	710,510	GBP	5,156,447	1.09	SIMON PROPERTY GROUP				
LONDONMETRIC PROPERTY	2,481,725	GBP	5,249,376	1.10	87,030 USD			9,518,471	2.00
SEGRO REIT	1,619,040	GBP	14,291,290	3.01	VENTAS				
UNITE GROUP	673,444	GBP	7,451,175	1.57	296,159 USD			12,539,372	2.64
			52,224,995	10.99	TOTAL SHARES				
HONG KONG					252,115,530 53.07				
THE LINK REIT	996,474	HKD	4,885,768	1.03	424,363,284 89.32				
			4,885,768	1.03	TOTAL TRANSFERABLE SECURITIES ADMITTED TO AN OFFICIAL STOCK EXCHANGE LISTING				
JAPAN					424,363,284 89.32				
ADVANCE RESIDENCE					TRANSFERABLE SECURITIES TRADED ON ANOTHER REGULATED MARKET				
INVESTMENT	5,098	JPY	11,581,318	2.45	SHARES				
GLP REIT "J"	10,996	JPY	9,852,003	2.07	UNITED STATES				
JAPAN REAL ESTATE					WELLTOWER				
INVESTMENT	1,012	JPY	3,953,734	0.83	177,749 USD			14,671,402	3.09
NIPPON BUILDING FUND	962	JPY	3,906,664	0.82	TOTAL SHARES				
NIPPON PROLOGIS REIT	4,875	JPY	9,121,126	1.92	14,671,402 3.09				
			38,414,845	8.09	TOTAL TRANSFERABLE SECURITIES TRADED ON ANOTHER REGULATED MARKET				
SINGAPORE					14,671,402 3.09				
CAPITAMALL REIT	10,292,999	SGD	13,951,240	2.93	COLLECTIVE INVESTMENT SCHEMES				
MAPLETREE LOGISTICS REIT	10,257,700	SGD	12,625,787	2.66	FRANCE				
			26,577,027	5.59	GECINA				
SPAIN					79,810 EUR 8,196,388 1.73				
INMOBILIARIA COLONIAL	745,190	EUR	4,268,327	0.90	8,196,388 1.73				
			4,268,327	0.90					

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

Portfolio of Investments and Other Net Assets

as at 30 September 2023

Global Real Estate Equity (continued)
Statement of investments as at 30 September 2023
(expressed in USD)

Description	Quantity	Currency	Evaluation	% net assets
JAPAN				
UNITED URBAN INVESTMENT	10,916	JPY	11,389,654	2.39
			11,389,654	2.39
UNITED STATES				
FIRST INDUSTRIAL REALTY TRUST	231,746	USD	11,188,697	2.36
			11,188,697	2.36
TOTAL COLLECTIVE INVESTMENT SCHEMES			30,774,739	6.48
TOTAL INVESTMENTS			469,809,425	98.89
OTHER NET ASSETS			5,275,679	1.11
TOTAL NET ASSETS			475,085,104	100.00

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

Portfolio of Investments and Other Net Assets

as at 30 September 2023

Global Equity Sustainable Healthcare
Statement of investments as at 30 September 2023
(expressed in USD)

Description	Quantity	Currency	Evaluation	% net assets	Description	Quantity	Currency	Evaluation	% net assets
INVESTMENTS					UNITEDHEALTH GP				
TRANSFERABLE SECURITIES ADMITTED TO AN OFFICIAL STOCK EXCHANGE LISTING					VERTEX PHARMACEUTICALS				
SHARES					TOTAL SHARES				
DENMARK					DEPOSITARY RECEIPTS				
COLOPLAST "B"					CHINA				
COLOPLAST "B"	30,545	DKK	3,242,197	2.15	BEIGENE	12,279	USD	2,190,205	1.45
NOVO NORDISK	70,362	DKK	6,432,601	4.27				2,190,205	1.45
			9,674,798	6.42	NETHERLANDS				
GREAT BRITAIN					ARGENX				
ASTRAZENECA	33,000	GBP	4,486,984	2.98	ARGENX	9,436	USD	4,624,489	3.07
ROIVANT SCIENCES	331,861	USD	3,920,938	2.60				4,624,489	3.07
ROYALTY PHARMA	85,202	USD	2,280,006	1.51	TOTAL DEPOSITARY RECEIPTS				
			10,687,928	7.09	TOTAL TRANSFERABLE SECURITIES ADMITTED TO AN OFFICIAL STOCK EXCHANGE LISTING				
IRELAND					TOTAL INVESTMENTS				
ICON	17,149	USD	4,265,128	2.83	OTHER NET ASSETS				
			4,265,128	2.83	TOTAL NET ASSETS				
SWITZERLAND					146,236,889				
LONZA GROUP	4,727	CHF	2,211,583	1.47	97.02				
ZUR ROSE GROUP	38,000	CHF	2,122,650	1.41	146,236,889				
			4,334,233	2.88	97.02				
UNITED STATES					4,489,171				
ADDUS HOMECARE	35,763	USD	3,070,611	2.04	2.98				
ANTHEM	11,113	USD	4,919,947	3.26	150,726,060				
ARCUTIS BIOTHERAPEUTICS	143,935	USD	806,036	0.53	100.00				
AXONICS MODULATION TECHNOLOGIES	49,333	USD	2,816,421	1.87					
BIOMARIN PHARMACEUTICAL	51,653	USD	4,596,600	3.05					
BOSTON SCIENTIFIC	97,931	USD	5,215,805	3.46					
CENTENE	47,156	USD	3,265,081	2.17					
DEXCOM	49,864	USD	4,752,039	3.15					
EDWARDS LIFESCIENCES	14,245	USD	994,871	0.66					
ELI LILLY	15,420	USD	8,307,833	5.52					
EVOLENT HEALTH	88,157	USD	2,417,265	1.60					
HALOZYME THERAPEUTICS	56,683	USD	2,228,776	1.48					
INSPIRE MEDICAL SYSTEMS	13,495	USD	2,735,032	1.81					
INSULET	11,076	USD	1,801,456	1.20					
INTUITIVE SURGICAL	11,991	USD	3,558,929	2.36					
KARUNA THERAPEUTICS	12,000	USD	2,011,440	1.33					
MADRIGAL PHARMACEUTICAL	14,243	USD	2,171,773	1.44					
MCKESSON HBOC	15,348	USD	6,735,163	4.48					
NEUROCRINE BIOSCIENCES	47,119	USD	5,403,136	3.58					
PROCEPT BIORBOTICS	81,430	USD	2,698,590	1.79					
R1 RCM	251,042	USD	3,835,922	2.54					
REGENERON PHARMS	4,958	USD	4,102,547	2.72					
STRYKER	12,677	USD	3,496,697	2.32					
TENET HEALTHCARE	63,715	USD	4,257,436	2.82					
THERMO FISHER SCIENTIFIC	8,273	USD	4,195,817	2.78					
TRANSMEDICS GROUP	35,000	USD	1,992,900	1.32					
UNITED THERAPEUTICS	18,007	USD	4,072,283	2.70					

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

Portfolio of Investments and Other Net Assets

as at 30 September 2023

Global Infrastructure Equity
Statement of investments as at 30 September 2023
(expressed in USD)

Description	Quantity	Currency	Evaluation	% net assets	Description	Quantity	Currency	Evaluation	% net assets	
INVESTMENTS					SWITZERLAND					
TRANSFERABLE SECURITIES ADMITTED TO AN OFFICIAL STOCK EXCHANGE LISTING					FLUGHAFEN ZUERICH					
						52,267	CHF	10,050,028	1.81	
								10,050,028	1.81	
SHARES					UNITED STATES					
AUSTRALIA					AMERICAN TOWER					
TRANSURBAN GROUP	361,152	AUD	2,957,880	0.53		188,388	USD	31,159,374	5.60	
			2,957,880	0.53				12,331,473	2.22	
BRAZIL					CHENIERE ENERGY					
ECORODOVIAS						139,656	USD	23,170,327	4.16	
INFRAESTRUTURA E LOGISTICA	6,331,800	BRL	9,917,948	1.78		246,261	USD	22,981,077	4.13	
			9,917,948	1.78		CSX	413,049	USD	12,837,563	2.31
CANADA					DOMINION RESOURCES					
ENBRIDGE	240,229	CAD	8,034,878	1.44		247,619	USD	11,028,950	1.98	
GIBSON ENERGY	1,041,397	CAD	14,881,502	2.67		EDISON INTERNATIONAL	297,523	USD	18,907,587	3.40
KEYERA	725,699	CAD	17,031,383	3.06		EVERSOURCE ENERGY	252,689	USD	14,749,457	2.65
PEMBINA PIPELINE CORP	763,358	CAD	23,036,246	4.15		EXELON	329,211	USD	12,485,327	2.24
			62,984,009	11.32		NISOURCE	772,073	USD	19,162,852	3.44
CHINA					PINNACLE WEST CAPITAL					
CHINA TOWER CORP	108,808,000	HKD	10,419,760	1.87		PUBLIC SERVICE	128,918	USD	9,516,727	1.71
ENN ENERGY HOLDINGS	1,326,100	HKD	11,005,893	1.98		ENTERPRISE GROUP	92,127	USD	5,236,499	0.94
ZHEJIANG EXPRESSWAY "H"	11,292,000	HKD	8,420,141	1.51		SEMPRA	308,290	USD	21,025,378	3.78
			29,845,794	5.36		TARGA RESOURCES	236,230	USD	20,254,360	3.64
FRANCE					WILLIAMS COMPANIES					
VINCI	169,045	EUR	18,835,476	3.39			978,937	USD	33,097,859	5.95
			18,835,476	3.39				267,944,810	48.15	
GREAT BRITAIN					TOTAL SHARES					
NATIONAL GRID	2,036,316	GBP	24,372,076	4.38				509,995,104	91.66	
PENNON GROUP	397,388	GBP	2,871,388	0.52						
			27,243,464	4.90						
HONG KONG					DEPOSITARY RECEIPTS					
CHINA RESOURCES GAS GROUP	3,741,500	HKD	10,963,875	1.97		MEXICO				
CHINA WATER AFFAIRS GROUP	5,488,000	HKD	3,552,693	0.64		GRUPO AEROPORTUARIO DEL SURESTE				
			14,516,568	2.61			27,161	USD	6,898,079	1.24
ITALY					TOTAL DEPOSITARY RECEIPTS					
RAI WAY	3,309,135	EUR	17,412,628	3.13				6,898,079	1.24	
			17,412,628	3.13				6,898,079	1.24	
NETHERLANDS					TOTAL TRANSFERABLE SECURITIES ADMITTED TO AN OFFICIAL STOCK EXCHANGE LISTING					
FERROVIAL INTERNATIONAL	257,915	EUR	7,932,611	1.43				516,893,183	92.90	
VOPAK KON	491,465	EUR	16,884,988	3.03		TRANSFERABLE SECURITIES TRADED ON ANOTHER REGULATED MARKET				
			24,817,599	4.46		SHARES				
SPAIN					FRANCE					
CELLNEX TELECOM	670,091	EUR	23,468,900	4.22		EIFFAGE				
			23,468,900	4.22			180,854	EUR	17,298,229	3.11
								17,298,229	3.11	
						ITALY				
						ITALGAS				
						1,806,825	EUR	9,320,019	1.68	
								9,320,019	1.68	

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

Portfolio of Investments and Other Net Assets

as at 30 September 2023

Global Infrastructure Equity (continued)
Statement of investments as at 30 September 2023
(expressed in USD)

Description	Quantity	Currency	Evaluation	% net assets
UNITED STATES				
PLAINS GP HOLDINGS LP				
INT CL COM A NPV	771,316	USD	12,418,188	2.23
			12,418,188	2.23
TOTAL SHARES			39,036,436	7.02
TOTAL TRANSFERABLE SECURITIES			39,036,436	7.02
TRADED ON ANOTHER REGULATED MARKET				
TOTAL INVESTMENTS			555,929,619	99.92
OTHER NET ASSETS			449,506	0.08
TOTAL NET ASSETS			556,379,125	100.00

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

Portfolio of Investments and Other Net Assets

as at 30 September 2023

Global Lower Carbon Equity
Statement of investments as at 30 September 2023
(expressed in USD)

Description	Quantity	Currency	Evaluation	% net assets	Description	Quantity	Currency	Evaluation	% net assets
INVESTMENTS					FRANCE				
TRANSFERABLE SECURITIES ADMITTED TO AN OFFICIAL STOCK EXCHANGE LISTING									
SHARES									
AUSTRALIA									
ARISTOCRAT LEISURE	23,401	AUD	616,958	0.22	AXA	79,344	EUR	2,371,054	0.86
BHP BILLITON	48,043	AUD	1,372,057	0.49	BOUYGUES	6,300	EUR	221,381	0.08
BLUESCOPE STEEL	1,769	AUD	22,195	0.01	BUREAU VERITAS	210	EUR	5,238	0.00
BRAMBLES	64,671	AUD	597,698	0.22	DANONE	9,642	EUR	533,188	0.19
FORTESCUE METALS GROUP	5,235	AUD	70,682	0.03	KERING	2,070	EUR	948,859	0.34
MIRVAC GROUP	67,155	AUD	92,318	0.03	KLEPIERRE	2,205	EUR	54,325	0.02
PILBARA MINERALS	134,388	AUD	372,956	0.13	MICHELIN	30,756	EUR	950,186	0.34
QBE INSURANCE GROUP	65,687	AUD	666,016	0.24	SAINT GOBAIN	35	EUR	2,112	0.00
RIO TINTO (AU000000RIO1)	4,147	AUD	303,914	0.11	SOCIETE GENERALE	33,875	EUR	825,975	0.30
SONIC HEALTHCARE	6,163	AUD	118,532	0.04	UNIBAIL-RODAMCO-				
WESTPAC BANKING CORP	3,160	AUD	43,135	0.02	WESTFIELD	5,735	EUR	284,227	0.10
WOODSIDE ENERGY GROUP	90,380	AUD	2,128,506	0.77	VALEO	10,044	EUR	173,814	0.06
			6,404,967	2.31				6,370,359	2.29
AUSTRIA					GERMANY				
OMV	40,479	EUR	1,934,571	0.69	ALLIANZ	7,477	EUR	1,787,495	0.64
VOESTALPINE	1,725	EUR	47,120	0.02	BRENNTAG	5,114	EUR	398,612	0.14
			1,981,691	0.71	GEA GROUP	7,177	EUR	267,700	0.10
CANADA					GREAT BRITAIN				
AGNICO EAGLE MINES	258	CAD	11,698	0.00	3I GROUP	44,477	GBP	1,129,700	0.41
ARC RESOURCES	124,596	CAD	1,995,195	0.72	AVIVA	72,131	GBP	345,643	0.12
BANK OF NOVA SCOTIA	57,629	CAD	2,613,338	0.94	BARRATT DEVELOPMENTS	46,187	GBP	250,186	0.09
CANADIAN NATIONAL					BERKELEY GROUP HOLDINGS	2,561	GBP	129,003	0.05
RAILWAY	1,851	CAD	201,310	0.07	BT GROUP	125,117	GBP	178,214	0.06
CGI	5,489	CAD	547,926	0.20	BUNZL	1,607	GBP	57,685	0.02
FRANCO NEVADA	8,983	CAD	1,199,616	0.43	BURBERRY GROUP	13,363	GBP	312,667	0.11
KINROSS GOLD	15,402	CAD	70,574	0.03	COCA-COLA EUROPEAN				
MANULIFE FINANCIAL CORP	77,406	CAD	1,439,912	0.52	PARTNERS	8,747	USD	550,886	0.20
NATIONAL BANK OF CANADA	15,673	CAD	1,053,175	0.38	DIAGEO	54,969	GBP	2,043,634	0.74
OPEN TEXT CORP	12,843	CAD	452,355	0.16	HSBC HOLDINGS	276,571	GBP	2,186,432	0.79
RB GLOBAL	6,008	CAD	380,521	0.14	KINGFISHER	9,610	GBP	26,199	0.01
SUN LIFE FINANCIAL					LAND SECURITIES	21,821	GBP	158,363	0.06
SERVICES	27,905	CAD	1,373,681	0.49	NATIONAL GRID	103	GBP	1,233	0.00
WEST FRASER TIMBER	1,199	CAD	88,009	0.03	NEXT	678	GBP	60,757	0.02
			11,427,310	4.11	PEARSON	20,477	GBP	218,191	0.08
DENMARK					REED ELSEVIER				
A P MOLLER - MAERSK	77	DKK	136,985	0.05	RIO TINTO	21,965	GBP	2,818,800	1.02
A P MOLLER -					SAGE GROUP	30,294	GBP	1,393,551	0.50
MAERSK (DK0010244508)	222	DKK	401,404	0.14	SAINSBURY (J)	42,816	GBP	367,979	0.13
PANDORA	2,692	DKK	279,627	0.10	SCHRODERS	35,643	GBP	132,738	0.05
			818,016	0.29	SEGRO REIT	4,531	GBP	178,671	0.06
FINLAND					SMITHS GROUP				
ELISA	1,198	EUR	55,682	0.02	TAYLOR WIMPEY	11,247	GBP	39,995	0.01
NOKIA	234,163	EUR	886,067	0.32	VODAFONE GROUP	175,915	GBP	223,442	0.08
OUTOTEC	21,360	EUR	225,244	0.08		1,133,150	GBP	253,898	0.09
			1,166,993	0.42				1,060,853	0.38
								14,118,720	5.08

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

Portfolio of Investments and Other Net Assets

as at 30 September 2023

Global Lower Carbon Equity (continued)
Statement of investments as at 30 September 2023
(expressed in USD)

Description	Quantity	Currency	Evaluation	% net assets	Description	Quantity	Currency	Evaluation	% net assets
HONG KONG					NETHERLANDS				
BOC HONG KONG HOLDINGS	159,748	HKD	437,520	0.16	CNH INDUSTRIAL	50,964	EUR	626,454	0.23
HANG SENG BANK	33,400	HKD	415,589	0.15	NN GROUP	605	EUR	19,562	0.01
MTR CORP	36,837	HKD	145,808	0.05	NXP SEMICONDUCTORS	12,164	USD	2,445,329	0.87
			998,917	0.36	ST MICROELECTRONICS	33,680	EUR	1,466,108	0.53
IRELAND					NORWAY				
ACCENTURE CORP	7,739	USD	2,387,248	0.87	AKER BP	892	NOK	24,813	0.01
AIB GROUP	58,612	EUR	263,612	0.09	DNB BANK	25,915	NOK	525,078	0.19
DCC	4,551	GBP	257,073	0.09	KONGSBERG GRUPPEN	1,140	NOK	47,268	0.02
JOHNSON CONTROLS INTERNATIONAL	30,752	USD	1,643,387	0.59	STATOIL	63,713	NOK	2,102,540	0.75
PENTAIR	7,465	USD	486,270	0.18	TELENOR	34,849	NOK	397,915	0.14
TRANE TECHNOLOGIES	10,922	USD	2,230,819	0.80				3,097,614	1.11
			7,268,409	2.62	PORTUGAL				
ISRAEL					GALP ENERGIA "B"				
BANK HAPOALIM	55,471	ILS	493,804	0.18		16,714	EUR	248,717	0.09
			493,804	0.18	SINGAPORE				
ITALY					KEPPEL CORP				
GENERALI	45,330	EUR	931,547	0.34		42,953	SGD	213,994	0.08
			931,547	0.34	SPAIN				
JAPAN					BANCO BILBAO VIZCAYA				
ANA HOLDINGS	5,713	JPY	119,945	0.04		205,986	EUR	1,679,711	0.60
BROTHER INDUSTRIES	10,659	JPY	172,037	0.06	BANCO SANTANDER	768,846	EUR	2,946,736	1.06
FANUC CORP	37,333	JPY	973,948	0.35	CAIXABANK	17,896	EUR	72,171	0.03
HANKYU	1,000	JPY	34,183	0.01	ENAGAS	5,300	EUR	88,127	0.03
HONDA MOTOR	223,215	JPY	2,515,982	0.92	RED ELECTRICA CORPORACION	13,250	EUR	209,445	0.08
INPEX CORP	49,869	JPY	753,925	0.27				4,996,190	1.80
KDDI	71,977	JPY	2,207,664	0.79	SWEDEN				
KEIO	100	JPY	3,446	0.00	ATLAS COPCO				
MARUBENI	68,204	JPY	1,065,852	0.38		30,649	SEK	361,947	0.13
MITSUBI	17,033	JPY	618,998	0.22	VOLVO AB "B"				
MS & AD INSURANCE GROUP	17,133	JPY	630,899	0.23		67,202	SEK	1,396,408	0.50
NGK INSULATORS	9,844	JPY	130,748	0.05	SWITZERLAND				
NIPPON EXPRESS HOLDINGS	1,598	JPY	83,560	0.03	BALOISE HOLDING				
NIPPON YUSEN	1,411	JPY	36,744	0.01		2,181	CHF	318,281	0.11
NKSJ HOLDINGS	13,970	JPY	602,238	0.22	GEBERIT				
OBAYASHI CORP	3,130	JPY	27,614	0.01		102	CHF	51,390	0.02
ONO PHARMACEUTICALS	16,200	JPY	311,353	0.11	KUEHNE & NAGEL				
ORIX	57,187	JPY	1,070,352	0.39	INTERNATIONAL				
RESONA	9,800	JPY	54,397	0.02		2,254	CHF	642,099	0.23
SCSK CORP	7,400	JPY	129,379	0.05	LINDT & SPRUENGLI				
SECOM	5,745	JPY	390,379	0.14		35	CHF	391,014	0.14
SHIMIZU	2,735	JPY	19,052	0.01	LOGITECH INTERNATIONAL				
SHIONOGI	12,300	JPY	551,099	0.20		8,190	CHF	568,859	0.20
SOFTBANK CORP	10,100	JPY	114,418	0.04	SGS				
TOKIO MARINE HOLDINGS	88,967	JPY	2,065,811	0.74		7,341	CHF	619,668	0.22
TOTO	2,339	JPY	60,550	0.02	SWISS REINSURANCE				
YAMAHA MOTOR	13,600	JPY	358,262	0.13		15,022	CHF	1,552,778	0.57
			15,102,835	5.44	SWISSCOM				
JERSEY					TEMENOS GROUP				
AMCOR	5,713	USD	52,617	0.02		98	CHF	58,363	0.02
FERGUSON NEWCO	9,873	USD	1,640,892	0.59	TEMENOS GROUP				
			1,693,509	0.61		313	CHF	22,096	0.01
					VAT GROUP				
					ZURICH INSURANCE GROUP				
						2,110	CHF	969,198	0.35
					5,204,915				
					1.87				
					UNITED STATES				
					3M CO				
						19,924	USD	1,871,860	0.67
					ADOBE SYSTEMS				
						6,767	USD	3,488,389	1.26
					ALLY FINANCIAL				
						13,139	USD	353,570	0.13
					ALPHABET "A"				
						29,175	USD	3,875,024	1.39
					AMAZON.COM				
						27,905	USD	3,580,212	1.29
					AMERICAN EXPRESS				
						18,739	USD	2,816,472	1.01

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

Portfolio of Investments and Other Net Assets

as at 30 September 2023

Global Lower Carbon Equity (continued)
Statement of investments as at 30 September 2023
(expressed in USD)

Description	Quantity	Currency	Evaluation	% net assets	Description	Quantity	Currency	Evaluation	% net assets
AMGEN	9,921	USD	2,678,174	0.96	HORMEL FOODS	3,079	USD	118,203	0.04
ANTHEM	6,565	USD	2,906,457	1.05	HOST MARRIOTT	35,422	USD	573,305	0.21
APPLE	64,913	USD	11,191,649	4.03	HP	43,508	USD	1,133,818	0.41
APPLIED MATERIALS	20,768	USD	2,908,558	1.05	HUNTINGTON BANCSHARES	548	USD	5,713	0.00
ARCH CAPITAL GROUP	586	USD	47,437	0.02	INTERNATIONAL BUSINESS MACHINES	21,970	USD	3,108,096	1.12
ARISTA NETWORKS	1,032	USD	191,240	0.07	IRON MOUNTAIN INCORPORATED REIT	2,460	USD	148,879	0.05
AUTODESK	10,469	USD	2,202,678	0.79	J.B. HUNT TRANSPORT SERVICES	3,880	USD	730,759	0.26
AUTOMATIC DATA PROCESSING	11,814	USD	2,868,794	1.03	KEYSIGHT TECHNOLOGIES	8,618	USD	1,154,295	0.42
BANK OF NEW YORK MELLON	37,637	USD	1,623,660	0.58	LABORATORY AMER	3,962	USD	807,773	0.29
BEST BUY	8,212	USD	570,077	0.21	LAM RESEARCH	4,652	USD	2,949,647	1.06
BIOGEN IDEC	6,440	USD	1,665,126	0.60	LAM RESEARCH	4,652	USD	2,949,647	1.06
BUILDERS FIRSTSOURCE	5,601	USD	706,454	0.25	LENNOX INTERNATIONAL	111	USD	42,022	0.02
CARRIER GLOBAL	2,370	USD	132,341	0.05	LKQ	12,538	USD	626,398	0.23
CBRE GROUP	14,333	USD	1,067,665	0.38	LULULEMON ATHLETICA	4,559	USD	1,751,796	0.63
CH ROBINSON WORLDWIDE	4,558	USD	397,868	0.14	MARATHON PETROLEUM	11,294	USD	1,701,102	0.61
CISCO SYSTEMS	63,823	USD	3,436,230	1.24	MERCK & CO	36,117	USD	3,746,055	1.35
CITIGROUP	49,906	USD	2,072,097	0.75	MICROSOFT	42,873	USD	13,613,034	4.89
COCA-COLA	56,412	USD	3,164,431	1.14	MORGAN STANLEY	32,460	USD	2,670,484	0.96
COGNIZANT TECHNOLOGY SOLUTIONS	1,754	USD	119,640	0.04	NETAPP	8,764	USD	669,394	0.24
CONOCOPHILLIPS	14,404	USD	1,735,106	0.62	NORTONLIFELOCK	25,363	USD	457,549	0.16
CONS EDISON	8,267	USD	708,813	0.26	NUCOR	12,380	USD	1,947,745	0.70
CROWN CASTLE REIT	3,100	USD	289,292	0.10	NVIDIA	7,660	USD	3,361,974	1.21
CUMMINS	6,740	USD	1,549,930	0.56	NVR	162	USD	983,283	0.35
DAVITA HEALTHCARE PARTNERS	1,272	USD	122,277	0.04	ON SEMICONDUCTOR	481	USD	45,286	0.02
DECKERS OUTDOOR	1,044	USD	542,609	0.20	ONEOK	26,857	USD	1,705,151	0.61
DELTA AIR LINES	7,329	USD	273,738	0.10	OVINTIV	42,061	USD	2,015,563	0.73
DISCOVER FINANCIAL SERVICES	11,184	USD	974,909	0.35	OWENS CORNING	4,488	USD	622,934	0.22
DISCOVERY	1,295	USD	14,135	0.01	PEPSICO	13,723	USD	2,327,832	0.84
DR HORTON	15,288	USD	1,663,793	0.60	PFIZER	49,441	USD	1,628,587	0.59
ELECTRONIC ARTS	12,228	USD	1,468,705	0.53	PRINCIPAL FINANCIAL GROUP	10,817	USD	788,343	0.28
ELI LILLY	246	USD	132,537	0.05	PROLOGIS	11,158	USD	1,260,854	0.45
EOG RESOURCES	15,637	USD	1,991,841	0.72	PRUDENTIAL FINANCIAL	11,462	USD	1,094,277	0.39
EXPEDITOR INTERNATIONAL	6,457	USD	748,625	0.27	PUBLIC STORAGE	238	USD	63,013	0.02
EXXON MOBIL	617	USD	72,343	0.03	PULTE GROUP	11,117	USD	832,330	0.30
FASTENAL	26,923	USD	1,487,765	0.54	QUALCOMM	1,428	USD	159,422	0.06
FORTUNE BRANDS HOME & SECURITY	4,394	USD	276,470	0.10	QUEST DIAGNOSTICS	4,704	USD	581,508	0.21
GENERAL MILLS	27,892	USD	1,798,476	0.65	REGENCY CENTERS	7,134	USD	431,108	0.16
GENERAL MOTORS	43,754	USD	1,443,882	0.52	REGENERON PHARMS	1,986	USD	1,643,336	0.59
GILEAD SCIENCES	38,225	USD	2,890,575	1.04	REGIONS FINANCIAL	3,778	USD	65,662	0.02
GRACO	6,724	USD	494,012	0.18	RELIANCE STEEL & ALUMINUM	2,414	USD	636,113	0.23
GRAINGER W W	2,064	USD	1,440,115	0.52	ROBERT HALF INTERNATIONAL	5,230	USD	386,183	0.14
HALFMOON PARENT	10,171	USD	2,928,638	1.05	SNAP-ON	2,503	USD	644,422	0.23
HEALTHPEAK	25,320	USD	472,471	0.17	STARBUCKS	16,113	USD	1,477,240	0.53
HESS	12,067	USD	1,842,993	0.66	STATE STREET	16,088	USD	1,091,732	0.39
HEWLETT PACKARD ENTERPRISE	62,025	USD	1,082,957	0.39	STEEL DYNAMICS	6,718	USD	714,594	0.26
HOLOGIC	10,275	USD	718,531	0.26	SYNCHRONY FINANCIAL	17,847	USD	550,223	0.20
HOME DEPOT	12,314	USD	3,739,516	1.35	TESLA MOTORS	6,389	USD	1,615,523	0.58
					TEXAS INSTRUMENTS	19,218	USD	3,076,417	1.11
					TRACTOR SUPPLY	4,794	USD	983,537	0.35
					TRAVELERS COMPANIES	6,791	USD	1,118,885	0.40

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

Portfolio of Investments and Other Net Assets

as at 30 September 2023

Global Lower Carbon Equity (continued)
Statement of investments as at 30 September 2023
(expressed in USD)

Description	Quantity	Currency	Evaluation	% net assets	Description	Quantity	Currency	Evaluation	% net assets
TRUIST FINANCIAL	1,770	USD	51,011	0.02	COLLECTIVE INVESTMENT SCHEMES				
ULTA SALON COSMETICS					FRANCE				
AND FRAGRANCE	1,222	USD	492,393	0.18	GECINA	1,657	EUR	170,172	0.06
UNITED RENTALS	3,279	USD	1,482,469	0.53				170,172	0.06
UNITEDHEALTH GP	9,523	USD	4,843,017	1.74	TOTAL COLLECTIVE INVESTMENT SCHEMES			170,172	0.06
VALERO ENERGY	13,587	USD	1,943,349	0.70	OTHER TRANSFERABLE SECURITIES				
VERIZON COMMUNICATIONS	61,018	USD	1,987,051	0.72	SHARES				
VIACOMCBS	2,096	USD	27,196	0.01	SWEDEN				
VISA "A"	868	USD	201,367	0.07	BOLIDEN	9,569	SEK	276,566	0.10
VMWARE	6,832	USD	1,144,702	0.41				276,566	0.10
WAL MART STORES	193	USD	31,094	0.01	TOTAL SHARES			276,566	0.10
WALGREENS BOOTS					TOTAL OTHER TRANSFERABLE SECURITIES			276,566	0.10
ALLIANCE	430	USD	9,585	0.00	TOTAL INVESTMENTS			274,658,918	98.86
WALT DISNEY	278	USD	22,446	0.01	OTHER NET ASSETS			3,169,403	1.14
WATERS	2,503	USD	691,078	0.25	TOTAL NET ASSETS			277,828,321	100.00
WESTERN DIGITAL	12,799	USD	586,834	0.21					
WEYERHAEUSER	33,959	USD	1,045,258	0.38					
XYLEM INCORPORATED	8,077	USD	738,076	0.27					
ZOETIS	16,393	USD	2,865,169	1.03					
			176,864,651	63.66					
TOTAL SHARES			272,382,132	98.04					
PREFERRED SHARES									
GERMANY									
HENKEL	2,031	EUR	145,061	0.05					
TOTAL PREFERRED SHARES			145,061	0.05					
TOTAL TRANSFERABLE SECURITIES ADMITTED TO AN OFFICIAL STOCK EXCHANGE LISTING			145,061	0.05					
			272,527,193	98.09					
TRANSFERABLE SECURITIES TRADED ON ANOTHER REGULATED MARKET									
SHARES									
FRANCE									
EIFFAGE	2,832	EUR	270,874	0.10					
			270,874	0.10					
SWEDEN									
SWEDBANK "A"	762	SEK	14,091	0.01					
TELE2 AB	22,851	SEK	175,502	0.06					
			189,593	0.07					
UNITED STATES									
ALPHABET	8,813	USD	1,178,298	0.42					
WELLTOWER	560	USD	46,222	0.02					
			1,224,520	0.44					
TOTAL SHARES			1,684,987	0.61					
TOTAL TRANSFERABLE SECURITIES TRADED ON ANOTHER REGULATED MARKET			1,684,987	0.61					

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

Portfolio of Investments and Other Net Assets

as at 30 September 2023

Global Sustainable Equity Income
Statement of investments as at 30 September 2023
(expressed in USD)

Description	Quantity	Currency	Evaluation	% net assets	Description	Quantity	Currency	Evaluation	% net assets
INVESTMENTS					RIO TINTO	26,381	GBP	1,673,720	0.93
TRANSFERABLE SECURITIES ADMITTED TO AN OFFICIAL STOCK EXCHANGE LISTING					SAINSBURY	505,031	GBP	1,565,691	0.87
SHARES					SCHRODERS	296,212	GBP	1,484,851	0.82
								8,040,483	4.45
AUSTRALIA					IRELAND				
DEXUS PROPERTY	48,435	AUD	228,198	0.13	ACCENTURE CORP	5,424	USD	1,673,141	0.93
TRANSURBAN GROUP	72,139	AUD	590,827	0.33	AIB GROUP	203,834	EUR	916,758	0.51
WOODSIDE ENERGY GROUP	74,775	AUD	1,760,999	0.97	SEAGATE TECHNOLOGY HOLDINGS	25,416	USD	1,666,781	0.92
			2,580,024	1.43	TRANE TECHNOLOGIES	8,777	USD	1,792,703	0.98
								6,049,383	3.34
AUSTRIA					ITALY				
OMV	21,519	EUR	1,028,436	0.57	GENERALI	83,166	EUR	1,709,089	0.95
			1,028,436	0.57				1,709,089	0.95
BELGIUM					JAPAN				
KBC GROUP	23,206	EUR	1,455,980	0.81	HONDA MOTOR	45,393	JPY	511,650	0.28
			1,455,980	0.81	INPEX CORP	14,927	JPY	225,668	0.12
CANADA					ITOCHU	45,075	JPY	1,632,939	0.91
BANK OF NOVA SCOTIA	39,572	CAD	1,794,497	0.99	KDDI	34,045	JPY	1,044,222	0.58
GREAT WEST LIFECO	41,997	CAD	1,214,869	0.67	MARUBENI	14,180	JPY	221,597	0.12
MANULIFE FINANCIAL CORP	92,086	CAD	1,712,990	0.95	NIPPON YUSEN	60,287	JPY	1,569,946	0.86
SUN LIFE FINANCIAL SERVICES	34,022	CAD	1,674,803	0.93	NKSJ HOLDINGS	32,632	JPY	1,406,746	0.78
WEST FRASER TIMBER	5,050	CAD	370,682	0.20	SEKISUI HOUSE	77,088	JPY	1,537,886	0.85
			6,767,841	3.74	YAMAHA MOTOR	48,145	JPY	1,268,273	0.70
								9,418,927	5.20
DENMARK					JERSEY				
A P MOLLER - MAERSK	111	DKK	197,471	0.11	FERGUSON NEWCO	11,269	USD	1,872,908	1.04
A P MOLLER - MAERSK (DK0010244508)	229	DKK	414,061	0.23				1,872,908	1.04
NOVO NORDISK	28,912	DKK	2,643,179	1.46	NETHERLANDS				
			3,254,711	1.80	ASML HOLDING	3,528	EUR	2,096,234	1.16
FINLAND					KONINKLIJKE KPN	381,994	EUR	1,263,054	0.70
KESKO UYJ "B"	75,403	EUR	1,359,155	0.75	NXP SEMICONDUCTORS	577	USD	115,994	0.06
OUTOTEC	29,683	EUR	313,012	0.17	ST MICROELECTRONICS	5,609	EUR	244,163	0.14
			1,672,167	0.92				3,719,445	2.06
FRANCE					NORWAY				
CREDIT AGRICOLE	40,757	EUR	503,405	0.28	STATOIL	53,597	NOK	1,768,711	0.98
FONCIERE DES REGIONS	14,401	EUR	642,816	0.36				1,768,711	0.98
KLEPIERRE	24,745	EUR	609,645	0.34	SPAIN				
SOCIETE GENERALE	62,999	EUR	1,536,106	0.84	RED ELECTRICA CORPORACION	85,172	EUR	1,346,326	0.74
			3,291,972	1.82				1,346,326	0.74
GERMANY					SWITZERLAND				
ALLIANZ	6,668	EUR	1,594,090	0.88	KUEHNE & NAGEL INTERNATIONAL	5,221	CHF	1,487,312	0.82
			1,594,090	0.88	NOVARTIS	22,977	CHF	2,363,004	1.31
GREAT BRITAIN					UBS GROUP	50,913	CHF	1,261,137	0.70
AVIVA	60,140	GBP	288,184	0.16				5,111,453	2.83
BARRATT DEVELOPMENTS	262,820	GBP	1,423,643	0.79	UNITED STATES				
BURBERRY GROUP	4,128	GBP	96,587	0.05	3M CO	18,309	USD	1,720,131	0.95
KINGFISHER	297,233	GBP	810,337	0.45	ADOBE SYSTEMS	4,597	USD	2,369,754	1.31
MONDI	21,872	GBP	367,469	0.20	ALPHABET "A"	6,780	USD	900,520	0.50
NATIONAL GRID	27,572	GBP	330,001	0.18	AMAZON.COM	19,318	USD	2,478,499	1.37
					AMERICAN TOWER	6,619	USD	1,094,783	0.61

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

Portfolio of Investments and Other Net Assets

as at 30 September 2023

Global Sustainable Equity Income (continued)
Statement of investments as at 30 September 2023
(expressed in USD)

Description	Quantity	Currency	Evaluation	% net assets	Description	Quantity	Currency	Evaluation	% net assets
AMERISOURCEBERGEN	938	USD	170,707	0.09	QUEST DIAGNOSTICS	11,736	USD	1,450,804	0.80
AMGEN	7,437	USD	2,007,618	1.11	REGIONS FINANCIAL	74,909	USD	1,301,918	0.72
ANTHEM	3,741	USD	1,656,216	0.92	ROBERT HALF INTERNATIONAL	19,518	USD	1,441,209	0.80
APPLE	47,336	USD	8,161,199	4.50	SALESFORCE	3,026	USD	622,085	0.34
APPLIED MATERIALS	14,639	USD	2,050,192	1.13	STARBUCKS	17,218	USD	1,578,546	0.87
AXON ENTERPRISE	5,311	USD	1,059,438	0.59	STATE STREET	3,146	USD	213,488	0.12
BAKER HUGHES	15,795	USD	559,775	0.31	STEEL DYNAMICS	16,362	USD	1,740,426	0.96
BEST BUY	21,163	USD	1,469,135	0.81	SYNCHRONY FINANCIAL	54,431	USD	1,678,108	0.93
BRISTOL MYERS SQUIBB	29,724	USD	1,733,801	0.96	TARGET	6,573	USD	730,326	0.40
CBRE GROUP	9,550	USD	711,380	0.39	TESLA MOTORS	2,696	USD	681,711	0.38
CH ROBINSON WORLDWIDE	11,112	USD	969,966	0.54	TEXAS INSTRUMENTS	12,681	USD	2,029,974	1.12
CISCO SYSTEMS	43,541	USD	2,344,247	1.30	TRACTOR SUPPLY	5,107	USD	1,047,752	0.58
COCA-COLA	40,139	USD	2,251,597	1.25	UNITED PARCEL SERVICES	6,663	USD	1,045,691	0.58
CONS EDISON	13,340	USD	1,143,772	0.63	UNITEDHEALTH GP	567	USD	288,354	0.16
COSTCO WHOLESALE	2,126	USD	1,207,430	0.67	VERIZON COMMUNICATIONS	34,104	USD	1,110,597	0.61
DECKERS OUTDOOR	251	USD	130,455	0.07	WALGREENS BOOTS ALLIANCE	67,275	USD	1,499,560	0.83
EXPEDITOR INTERNATIONAL	14,670	USD	1,700,840	0.94	WEST PHARMACEUTICAL SERVICES	378	USD	143,009	0.08
FASTENAL	28,011	USD	1,547,888	0.86	WEYERHAEUSER	27,185	USD	836,754	0.46
FIRST SOLAR	8,946	USD	1,446,210	0.80	ZOETIS	8,070	USD	1,410,475	0.78
FORTUNE BRANDS HOME & SECURITY	9,693	USD	609,884	0.34	TOTAL SHARES			112,764,215	62.34
GENERAL MILLS	25,678	USD	1,655,717	0.92				173,446,161	95.90
GILEAD SCIENCES	25,912	USD	1,959,465	1.08	PREFERRED SHARES				
GOLDMAN SACHS GROUP	832	USD	270,941	0.15	GERMANY				
GRAINGER W W	2,397	USD	1,672,459	0.92	BMW	7,020	EUR	660,371	0.37
HALFMOON PARENT	5,888	USD	1,695,391	0.94	TOTAL PREFERRED SHARES			660,371	0.37
HASBRO	20,207	USD	1,342,553	0.74	TOTAL TRANSFERABLE SECURITIES ADMITTED TO AN OFFICIAL STOCK EXCHANGE LISTING			174,106,532	96.27
HEWLETT PACKARD ENTERPRISE	52,423	USD	915,306	0.51	TRANSFERABLE SECURITIES TRADED ON ANOTHER REGULATED MARKET				
HOME DEPOT	8,669	USD	2,632,601	1.45	SHARES				
HP	62,498	USD	1,628,698	0.90	UNITED STATES				
HUBSPOT	1,766	USD	885,119	0.49	ALPHABET	18,134	USD	2,424,516	1.34
INTERPUBLIC GROUP	21,019	USD	606,819	0.34	WELLTOWER	20,376	USD	1,681,835	0.93
JOHNSON & JOHNSON	941	USD	147,041	0.08	TOTAL SHARES			4,106,351	2.27
KELLOGG	27,869	USD	1,660,156	0.92	TOTAL TRANSFERABLE SECURITIES TRADED ON ANOTHER REGULATED MARKET			4,106,351	2.27
KEYCORP	127,523	USD	1,392,551	0.77	COLLECTIVE INVESTMENT SCHEMES				
KIMBERLY-CLARK	12,007	USD	1,463,653	0.81	AUSTRALIA				
LAM RESEARCH	3,101	USD	1,966,220	1.09	STOCKLAND TRUST	535,639	AUD	1,355,149	0.75
LENNOX INTERNATIONAL	1,364	USD	516,383	0.29				1,355,149	0.75
LOWES	9,545	USD	2,002,541	1.11					
MERCK & CO	21,969	USD	2,278,625	1.26					
MICROSOFT	29,575	USD	9,390,653	5.18					
MORGAN STANLEY	12,838	USD	1,056,182	0.58					
NVIDIA	9,104	USD	3,995,745	2.20					
OMNICOM	17,449	USD	1,298,904	0.72					
ONEOK	11,923	USD	756,991	0.42					
OTIS WORLDWIDE	13,345	USD	1,078,276	0.60					
OWENS CORNING	5,629	USD	781,305	0.43					
PEPSICO	12,837	USD	2,177,540	1.20					
PFIZER	54,233	USD	1,786,435	0.99					
PUBLIC SERVICE ENTERPRISE GROUP	24,696	USD	1,403,721	0.78					

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

Portfolio of Investments and Other Net Assets

as at 30 September 2023

Global Sustainable Equity Income (continued)
Statement of investments as at 30 September 2023
(expressed in USD)

Description	Quantity	Currency	Evaluation	% net assets
FRANCE				
GECINA	1,761	EUR	180,853	0.10
			180,853	0.10
TOTAL COLLECTIVE INVESTMENT SCHEMES			1,536,002	0.85
TOTAL INVESTMENTS			179,748,885	99.39
OTHER NET ASSETS			1,101,157	0.61
TOTAL NET ASSETS			180,850,042	100.00

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

Portfolio of Investments and Other Net Assets

as at 30 September 2023

Global Sustainable Long Term Dividend
Statement of investments as at 30 September 2023
(expressed in USD)

Description	Quantity	Currency	Evaluation	% net assets	Description	Quantity	Currency	Evaluation	% net assets
INVESTMENTS					UNITED STATES				
TRANSFERABLE SECURITIES ADMITTED TO AN OFFICIAL STOCK EXCHANGE LISTING					AUTOMATIC DATA				
SHARES					PROCESSING				
AUSTRALIA					COLGATE-PALMOLIVE				
CSL	1,717	AUD	277,924	0.99	ECOLAB	3,233	USD	551,162	1.97
SONIC HEALTHCARE	24,789	AUD	476,765	1.71	HOME DEPOT	3,665	USD	1,112,987	3.98
			754,689	2.70	ILLINOIS TOOL WORKS	1,215	USD	281,491	1.01
DENMARK					INTUIT				
COLOPLAST "B"	15,143	DKK	1,607,353	5.74	MICROSOFT	5,150	USD	1,635,228	5.85
NOVO NORDISK	9,868	DKK	902,147	3.23	PEPSICO	6,674	USD	1,132,111	4.05
			2,509,500	8.97	THE CLOROX	3,404	USD	440,954	1.58
FINLAND					VISA "A"				
KONE "B"	31,584	EUR	1,343,936	4.81		6,317	USD	1,465,481	5.24
			1,343,936	4.81	TOTAL SHARES			10,793,774	38.59
FRANCE					TOTAL TRANSFERABLE SECURITIES ADMITTED TO AN OFFICIAL STOCK EXCHANGE LISTING				
AIR LIQUIDE	3,683	EUR	623,354	2.23				27,671,192	98.93
DANONE	11,157	EUR	616,966	2.21	TOTAL INVESTMENTS			27,671,192	98.93
ESSILOR INTERNATIONAL	3,256	EUR	570,320	2.04	OTHER NET ASSETS			298,288	1.07
L'OREAL	2,100	EUR	880,011	3.14	TOTAL NET ASSETS			27,969,480	100.00
			2,690,651	9.62					
GREAT BRITAIN									
RECKITT BENCKISER	5,549	GBP	393,637	1.41					
REED ELSEVIER	35,693	GBP	1,215,466	4.34					
			1,609,103	5.75					
ITALY									
RECORDATI	27,925	EUR	1,329,565	4.76					
TERNA	109,658	EUR	831,511	2.97					
			2,161,076	7.73					
JAPAN									
NINTENDO	27,200	JPY	1,135,574	4.06					
			1,135,574	4.06					
NETHERLANDS									
ASML HOLDING	3,288	EUR	1,953,633	6.98					
UNILEVER	17,586	GBP	874,575	3.13					
			2,828,208	10.11					
SPAIN									
AMADEUS IT HOLDINGS "A"	7,960	EUR	485,264	1.73					
RED ELECTRICA CORPORACION	33,541	EUR	530,187	1.90					
			1,015,451	3.63					
SWITZERLAND									
GIVAUDAN "N"	219	CHF	714,599	2.55					
SGS SURVEILLANCE	1,358	CHF	114,631	0.41					
			829,230	2.96					

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

Portfolio of Investments and Other Net Assets

as at 30 September 2023

Global Sustainable Long Term Equity
Statement of investments as at 30 September 2023
(expressed in USD)

Description	Quantity	Currency	Evaluation	% net assets	Description	Quantity	Currency	Evaluation	% net assets
INVESTMENTS					ZOETIS	3,244	USD	566,986	4.75
TRANSFERABLE SECURITIES ADMITTED TO AN OFFICIAL STOCK EXCHANGE LISTING					TOTAL SHARES			7,724,638	64.68
SHARES					TOTAL TRANSFERABLE SECURITIES ADMITTED TO AN OFFICIAL STOCK EXCHANGE LISTING			11,703,197	97.99
AUSTRALIA					TOTAL INVESTMENTS			11,703,197	97.99
CSL	250	AUD	40,467	0.34	OTHER NET ASSETS			240,446	2.01
			40,467	0.34	TOTAL NET ASSETS			11,943,643	100.00
DENMARK									
COLOPLAST "B"	3,980	DKK	422,457	3.54					
NOVO NORDISK	5,660	DKK	517,446	4.33					
			939,903	7.87					
FINLAND									
KONE "B"	7,805	EUR	332,112	2.78					
			332,112	2.78					
FRANCE									
AIR LIQUIDE	1,669	EUR	282,481	2.37					
L'OREAL	1,174	EUR	491,969	4.11					
			774,450	6.48					
JAPAN									
KEYENCE	800	JPY	297,537	2.49					
NINTENDO	5,100	JPY	212,920	1.78					
			510,457	4.27					
NETHERLANDS									
ASML HOLDING	1,527	EUR	907,297	7.60					
UNILEVER	2,599	GBP	129,252	1.08					
			1,036,549	8.68					
SWITZERLAND									
GIVAUDAN "N"	63	CHF	205,570	1.73					
NESTLE "R"	1,225	CHF	139,051	1.16					
			344,621	2.89					
UNITED STATES									
ADOBE SYSTEMS	1,503	USD	774,797	6.49					
AUTOMATIC DATA PROCESSING	2,319	USD	563,123	4.71					
COLGATE-PALMOLIVE	5,411	USD	386,832	3.24					
ECOLAB	1,528	USD	260,493	2.18					
HOME DEPOT	1,586	USD	481,636	4.03					
IDEXX LABORATORIES	869	USD	382,464	3.20					
INTUIT	1,391	USD	721,247	6.04					
MICROSOFT	3,202	USD	1,016,699	8.52					
MSCI	1,278	USD	671,116	5.62					
PEPSICO	1,238	USD	210,002	1.76					
ROLLINS	1,208	USD	46,049	0.39					
SHERWIN WILLIAMS	1,294	USD	333,166	2.79					
TRACTOR SUPPLY	1,654	USD	339,335	2.84					
VISA "A"	2,036	USD	472,332	3.95					
WATERS	1,805	USD	498,361	4.17					

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

Portfolio of Investments and Other Net Assets

as at 30 September 2023

Hong Kong Equity
Statement of investments as at 30 September 2023
(expressed in USD)

Description	Quantity	Currency	Evaluation	% net assets	Description	Quantity	Currency	Evaluation	% net assets
INVESTMENTS					HONG KONG				
TRANSFERABLE SECURITIES ADMITTED TO AN OFFICIAL STOCK EXCHANGE LISTING									
SHARES									
CHINA									
AGRICULTURAL BANK OF CHINA "H"	2,890,000	HKD	1,077,498	0.84	AIA GROUP	728,400	HKD	5,938,360	4.63
ALIBABA GROUP HOLDING	844,100	HKD	9,225,784	7.17	BEIGENE	23,538	HKD	323,383	0.25
BAIDU	131,150	HKD	2,233,880	1.74	CHINA MOBILE	608,500	HKD	5,104,599	3.97
BYD "H"	52,000	HKD	1,606,772	1.25	CHINA OVERSEAS LAND & INVESTMENT	370,500	HKD	768,263	0.60
CHINA COMMUNICATIONS CONSTRUCTION "H"	1,755,000	HKD	844,800	0.66	CHINA OVERSEAS PROPERTY HOLDINGS	1,110,000	HKD	1,252,884	0.97
CHINA CONSTRUCTION BANK "H"	11,043,680	HKD	6,232,635	4.85	CHINA RESOURCES ENTERPRISES	278,000	HKD	1,524,557	1.19
CHINA INTERNATIONAL CAPITAL CORP	366,800	HKD	672,542	0.52	CHINA RESOURCES GAS GROUP	184,500	HKD	540,648	0.42
CHINA LIFE INSURANCE "H"	500,000	HKD	778,871	0.61	CK ASSET HOLDINGS	247,000	HKD	1,300,938	1.01
CHINA MERCHANTS BANK "H"	265,500	HKD	1,108,531	0.86	CK HUTCHISON HOLDINGS	104,000	HKD	556,395	0.43
CHINA MOLYBDENUM	2,094,000	HKD	1,344,870	1.05	CNOOC	1,982,000	HKD	3,487,294	2.71
CHINA RESOURCES LAND	580,000	HKD	2,310,565	1.80	GALAXY ENTERTAINMENT GROUP	257,000	HKD	1,547,214	1.20
CHINA TELECOM CORP "H"	2,770,000	HKD	1,386,441	1.08	HK EXCHANGES & CLEARING	111,900	HKD	4,180,614	3.25
CITIC SECURITIES "H"	653,000	HKD	1,324,035	1.03	JIUMAOJIU INTERNATIONAL HOLDINGS	256,000	HKD	348,444	0.27
ENN ENERGY HOLDINGS	59,000	HKD	489,667	0.38	LENOVO GROUP	1,474,000	HKD	1,518,821	1.18
FOXCONN INDUSTRIAL INTERNET	259,659	CNY	700,335	0.54	LI NING	261,500	HKD	1,100,177	0.86
HUAZHU GROUP	256,000	HKD	1,008,395	0.78	POWER ASSETS HOLDINGS	661,500	HKD	3,201,140	2.49
JD.COM	34,400	HKD	505,556	0.39	SWIRE PROPERTIES	409,600	HKD	854,570	0.66
KUAISHOU TECHNOLOGY	206,800	HKD	1,659,554	1.29	THE LINK REIT	173,400	HKD	850,190	0.66
LI AUTO	84,000	HKD	1,483,328	1.15				34,398,491	26.75
MEITUAN DIANPING	402,700	HKD	5,892,531	4.58	TAIWAN				
NETEASE	266,615	HKD	5,429,763	4.22	TAIWAN SEMICONDUCTOR MANUFACTURING	220,000	TWD	3,564,381	2.77
PING AN INSURANCE "H"	795,000	HKD	4,552,660	3.54				3,564,381	2.77
POLY PROPERTY SERVICES	129,600	HKD	523,738	0.41	TOTAL SHARES			122,047,510	94.90
SHENZOU INTERNATIONAL GROUP HOLDINGS	18,200	HKD	174,288	0.14	DEPOSITARY RECEIPTS				
SINOPHARM GROUP "H"	71,200	HKD	206,368	0.16	CHINA				
SUNNY OPTICAL TECHNOLOGY GROUP	93,600	HKD	653,731	0.51	BAIDU	2,151	USD	291,331	0.23
TENCENT HOLDINGS	305,400	HKD	11,940,153	9.28				291,331	0.23
TRIP.COM GROUP	72,550	HKD	2,586,357	2.01	TOTAL DEPOSITARY RECEIPTS			291,331	0.23
TSINGTAO BREWERY "H"	132,000	HKD	1,080,358	0.84	TOTAL TRANSFERABLE SECURITIES ADMITTED TO AN OFFICIAL STOCK EXCHANGE LISTING			122,338,841	95.13
WUXI APPTec	109,400	HKD	1,309,556	1.02	TRANSFERABLE SECURITIES TRADED ON ANOTHER REGULATED MARKET				
WUXI BIOLOGICS	196,000	HKD	1,142,438	0.89	SHARES				
XIAOMI	524,000	HKD	825,624	0.64	CHINA				
			72,311,624	56.23	NEW ORIENTAL EDUCATION AND TECHNOLOGY	370,000	HKD	2,253,491	1.75
GREAT BRITAIN								2,253,491	1.75
HSBC HOLDINGS	1,494,400	HKD	11,773,014	9.15				2,253,491	1.75
			11,773,014	9.15					

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

Portfolio of Investments and Other Net Assets

as at 30 September 2023

Hong Kong Equity (continued)
Statement of investments as at 30 September 2023
(expressed in USD)

Description	Quantity	Currency	Evaluation	% net assets
UNITED STATES				
YUM CHINA HOLDING	33,650	HKD	1,898,219	1.48
			1,898,219	1.48
TOTAL SHARES			4,151,710	3.23
TOTAL TRANSFERABLE SECURITIES				
TRADED ON ANOTHER REGULATED MARKET			4,151,710	3.23
TOTAL INVESTMENTS			126,490,551	98.36
OTHER NET ASSETS			2,111,356	1.64
TOTAL NET ASSETS			128,601,907	100.00

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

Portfolio of Investments and Other Net Assets

as at 30 September 2023

BRIC Equity

Statement of investments as at 30 September 2023
(expressed in USD)

Description	Quantity	Currency	Evaluation	% net assets	Description	Quantity	Currency	Evaluation	% net assets
INVESTMENTS									
TRANSFERABLE SECURITIES ADMITTED TO AN OFFICIAL STOCK EXCHANGE LISTING									
SHARES									
BRAZIL					TOTAL SHARES				
B3 SA BRASIL BOLSA BALCAO	929,000	BRL	2,301,526	2.24	MARUTI SUZUKI INDIA	20,736	INR	2,649,543	2.58
CENTRAIS ELECTRICAS BRASILEIRAS	336,000	BRL	2,458,979	2.39	RELIANCE INDUSTRIES SHRIRAM TRANSPORT FINANCE	258,584	INR	7,302,148	7.10
HAPVIDA PARTICIPACOES E INVESTIMENTOS	1,271,888	BRL	1,176,545	1.14	STATE BANK OF INDIA	201,890	INR	4,666,326	4.54
LOCALIZA RENT A CAR	239,600	BRL	2,782,696	2.71	ZOMATO	236,306	INR	1,703,261	1.66
LOCALIZA RENT A CAR	1,756	BRL	4,052	0.00		2,964,196	INR	3,623,090	3.53
LOJAS RENNER	473,200	BRL	1,285,767	1.25				32,285,570	31.42
PETRO RIO	75,100	BRL	704,306	0.69				77,105,109	75.03
PETROBRAS	112,694	BRL	847,029	0.82	DEPOSITARY RECEIPTS				
WEG	432,900	BRL	3,142,183	3.07	BRAZIL				
			14,703,083	14.31	VALE	529,867	USD	7,129,361	6.94
CHINA					CHINA				
ALIBABA GROUP HOLDING	418,052	HKD	4,569,195	4.45	ALIBABA GROUP HOLDING	6,522	USD	567,414	0.55
BYD "H"	17,000	HKD	525,291	0.51	BAIDU	18,767	USD	2,541,802	2.48
CHINA CONSTRUCTION BANK "H"	1,602,000	HKD	904,108	0.88				3,109,216	3.03
CHINA LONGYUAN POWER "H"	1,817,000	HKD	1,582,249	1.54	INDIA				
CIMC ENRIC HOLDING	2,020,000	HKD	1,761,602	1.71	ICICI BANK	27,880	USD	645,701	0.63
CONTEMPORARY AMPEREX TECHNOLOGY	73,840	CNY	2,052,524	2.00	INFOSYS	100,468	USD	1,732,068	1.68
ESTUN AUTOMATION "A"	354,867	CNY	1,071,784	1.04				2,377,769	2.31
MEITUAN DIANPING	205,770	HKD	3,010,941	2.93				12,616,346	12.28
NARI TECHNOLOGY DEVELOPMENT	699,950	CNY	2,126,476	2.07	PREFERRED SHARES				
NIO COM	94,210	USD	841,766	0.82	BRAZIL				
PING AN INSURANCE "H"	346,500	HKD	1,984,273	1.93	BANCO BRADESCO	1,127,197	BRL	3,220,434	3.13
SHENZHEN MINDRAY BIO MEDICAL ELECTRONICS	46,532	CNY	1,718,882	1.67	ITAU UNIBANCO BANCO MULTIPLO	886,000	BRL	4,814,833	4.69
TENCENT HOLDINGS	128,100	HKD	5,008,297	4.87	PETROBRAS	690,800	BRL	4,761,568	4.63
WEICHAI POWER "H"	1,124,000	HKD	1,529,886	1.49				12,796,835	12.45
			28,687,274	27.91	TOTAL PREFERRED SHARES				
GREAT BRITAIN					TOTAL TRANSFERABLE SECURITIES ADMITTED TO AN OFFICIAL STOCK EXCHANGE LISTING				
XINYI SOLAR HOLDINGS	1,910,092	HKD	1,429,182	1.39				102,518,290	99.76
			1,429,182	1.39	OTHER TRANSFERABLE SECURITIES				
INDIA					SHARES				
BANDHAN BANK	1,055,739	INR	3,198,699	3.11	NETHERLANDS				
BHARTI AIRTEL	197,023	INR	2,197,969	2.14	YANDEX*	71,467	RUB	-	0.00
HDFC BANK	107,343	INR	1,972,967	1.92	YANDEX (NL0009805522)*	21,591	USD	-	0.00
HINDUSTAN UNILEVER	85,237	INR	2,530,795	2.46				-	0.00
ICICI BANK	142,184	INR	1,629,852	1.59	RUSSIAN FEDERATION				
INFOSYS	46,912	INR	810,920	0.79	GAZPROM*	2,815,769	RUB	-	0.00
					MAGNIT*	30,810	RUB	-	0.00
					ROSNEFT OIL*	438,327	RUB	-	0.00
					SBERBANK*	1,497,604	RUB	-	0.00
								-	0.00
					TOTAL SHARES			-	0.00

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

Portfolio of Investments and Other Net Assets

as at 30 September 2023

BRIC Equity (continued)
Statement of investments as at 30 September 2023
(expressed in USD)

Description	Quantity	Currency	Evaluation	% net assets
DEPOSITARY RECEIPTS				
RUSSIAN FEDERATION				
TCS GROUP HOLDINGS*	44,647	RUB	-	0.00
			-	0.00
TOTAL DEPOSITARY RECEIPTS			-	0.00
TOTAL OTHER TRANSFERABLE SECURITIES			-	0.00
TOTAL INVESTMENTS			102,518,290	99.76
OTHER NET ASSETS			242,679	0.24
TOTAL NET ASSETS			102,760,969	100.00

*Based on market circumstances due to the Ukraine and Russia Crisis since 25 February 2022, the Pricing Committee and Management Company agreed and instructed to write down to zero all the local RUB-denominated Russian equities held in the Portfolio of Investments.

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

Portfolio of Investments and Other Net Assets

as at 30 September 2023

BRIC Markets Equity
Statement of investments as at 30 September 2023
(expressed in USD)

Description	Quantity	Currency	Evaluation	% net assets	Description	Quantity	Currency	Evaluation	% net assets
INVESTMENTS					SHRIRAM TRANSPORT				
TRANSFERABLE SECURITIES ADMITTED TO AN OFFICIAL STOCK EXCHANGE LISTING					FINANCE				
					77,206 INR 1,784,479 4.52				
					STATE BANK OF INDIA				
					88,312 INR 636,541 1.61				
					ZOMATO				
					1,132,252 INR 1,383,934 3.51				
					11,826,937 29.99				
SHARES					TOTAL SHARES				
					28,629,748 72.60				
BRAZIL					DEPOSITARY RECEIPTS				
B3 SA BRASIL BOLSA					BRAZIL				
BALCAO					VALE				
349,100 BRL 864,869 2.19					203,024 USD 2,731,688 6.93				
CENTRAIS ELECTRICAS					2,731,688 6.93				
BRASILEIRAS					CHINA				
126,600 BRL 926,508 2.35					ALIBABA GROUP HOLDING				
HAPVIDA PARTICIPACOES E					BAIDU				
INVESTIMENTOS					2,466 USD 214,542 0.54				
476,422 BRL 440,708 1.12					7,102 USD 961,895 2.44				
LOCALIZA RENT A CAR					1,176,437 2.98				
91,100 BRL 1,058,028 2.68					INDIA				
LOCALIZA RENT A CAR					ICICI BANK				
667 BRL 1,539 0.00					26,932 USD 623,745 1.58				
LOJAS RENNER					INFOSYS				
179,800 BRL 488,548 1.24					36,896 USD 636,087 1.61				
PETRO RIO					1,259,832 3.19				
28,200 BRL 264,467 0.67					TOTAL DEPOSITARY RECEIPTS				
PETROBRAS					5,167,957 13.10				
40,741 BRL 306,217 0.78									
WEG									
162,800 BRL 1,181,676 3.00									
5,532,560 14.03									
CHINA					PREFERRED SHARES				
ALIBABA GROUP HOLDING					BRAZIL				
159,932 HKD 1,748,013 4.42					BANCO BRADESCO				
BYD "H"					431,435 BRL 1,232,622 3.13				
6,500 HKD 200,847 0.51					ITAU UNIBANCO BANCO				
CHINA CONSTRUCTION BANK					MULTIPLA				
"H"					332,600 BRL 1,807,464 4.58				
450,000 HKD 253,963 0.64					PETROBRAS				
CHINA LONGYUAN POWER "H"					263,931 BRL 1,819,232 4.61				
683,000 HKD 594,759 1.51					4,859,318 12.32				
CIMC ENRIC HOLDING					4,859,318 12.32				
758,000 HKD 661,037 1.68					TOTAL PREFERRED SHARES				
CONTEMPORARY AMPEREX					TOTAL TRANSFERABLE SECURITIES				
TECHNOLOGY					ADMITTED TO AN OFFICIAL STOCK				
27,680 CNY 769,418 1.95					EXCHANGE LISTING				
ESTUN AUTOMATION "A"					38,657,023 98.02				
134,100 CNY 405,014 1.03									
MEITUAN DIANPING									
76,820 HKD 1,124,073 2.85					OTHER TRANSFERABLE SECURITIES				
NARI TECHNOLOGY					SHARES				
DEVELOPMENT					NETHERLANDS				
261,915 CNY 795,708 2.02					YANDEX*				
NIO COM					7,899 USD - 0.00				
35,976 USD 321,446 0.82					YANDEX (NL0009805522)*				
PING AN INSURANCE "H"					32,469 RUB - 0.00				
129,500 HKD 741,597 1.88					- 0.00				
SHENZHEN MINDRAY BIO					RUSSIAN FEDERATION				
MEDICAL ELECTRONICS					MAGNIT*				
17,470 CNY 645,338 1.64					13,547 RUB - 0.00				
TENCENT HOLDINGS					ROSNEFT OIL*				
48,700 HKD 1,904,012 4.82					193,000 RUB - 0.00				
WEICHAI POWER "H"					SBERBANK*				
422,000 HKD 574,388 1.46					286,420 RUB - 0.00				
10,739,613 27.23					- 0.00				
GREAT BRITAIN					TOTAL SHARES				
XINYI SOLAR HOLDINGS					- 0.00				
709,194 HKD 530,638 1.35					- 0.00				
530,638 1.35									
INDIA									
BANDHAN BANK									
382,523 INR 1,158,976 2.94									
BHARTI AIRTEL									
74,626 INR 832,520 2.11									
HDFC BANK									
44,411 INR 816,275 2.07									
HINDUSTAN UNILEVER									
32,108 INR 953,327 2.42									
ICICI BANK									
18,417 INR 211,114 0.54									
INFOSYS									
17,523 INR 302,902 0.77									
MARUTI SUZUKI INDIA									
7,581 INR 968,663 2.46									
RELIANCE INDUSTRIES									
98,382 INR 2,778,206 7.04									

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

Portfolio of Investments and Other Net Assets

as at 30 September 2023

BRIC Markets Equity (continued)
Statement of investments as at 30 September 2023
(expressed in USD)

Description	Quantity	Currency	Evaluation	% net assets
DEPOSITARY RECEIPTS				
RUSSIAN FEDERATION				
SBERBANK*	87,128	USD	-	0.00
TCS GROUP HOLDINGS*	19,793	RUB	-	0.00
			-	0.00
TOTAL DEPOSITARY RECEIPTS			-	0.00
TOTAL OTHER TRANSFERABLE SECURITIES			-	0.00
TOTAL INVESTMENTS			38,657,023	98.02
OTHER NET ASSETS			782,451	1.98
TOTAL NET ASSETS			39,439,474	100.00

*Based on market circumstances due to the Ukraine and Russia Crisis since 25 February 2022, the Pricing Committee and Management Company agreed and instructed to write down to zero all the local RUB-denominated Russian equities held in the Portfolio of Investments.

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

Portfolio of Investments and Other Net Assets

as at 30 September 2023

Frontier Markets

Statement of investments as at 30 September 2023

(expressed in USD)

Description	Quantity	Currency	Evaluation	% net assets	Description	Quantity	Currency	Evaluation	% net assets
INVESTMENTS					METROPOLITAN BANK & TRUST				
TRANSFERABLE SECURITIES ADMITTED TO AN OFFICIAL STOCK EXCHANGE LISTING					PUREGOLD PRICE CLUB				
SHARES					ROBINSONS RETAIL HOLDINGS				
BANGLADESH					SSI GROUP				
BRAC BANK	4,484,901	BDT	1,456,321	0.43					
SQUARE PHARMACEUTICALS	193,148	BDT	367,551	0.11					
			1,823,872	0.54				19,728,899	5.87
EGYPT					QATAR				
EGYPT KUWAIT HOLDING	1,643,420	EGP	2,122,086	0.63	QATAR GAS TRANSPORT	6,709,636	QAR	6,857,101	2.04
TALAAT MOSTAFA GROUP	6,775,664	EGP	3,015,061	0.90	QATAR INDUSTRIES	1,635,411	QAR	6,141,777	1.83
			5,137,147	1.53	QATAR NATIONAL BANK	1,663,865	QAR	7,144,563	2.12
GREAT BRITAIN					ROMANIA				
GEORGIA CAPITAL	26,491	GBP	321,897	0.10	AQUILA PART PROD	3,598,684	RON	666,134	0.20
TBC BANK GROUP	90,469	GBP	3,255,098	0.96	BANCA TRANSILVANIA	3,209,885	RON	14,921,970	4.44
			3,576,995	1.06	BRD-GROUPE SOCIETE GENERALE ROMANIAN BANK				
GREECE					FOR DEVELOPMENT				
NATIONAL BANK OF GREECE	1,176,637	EUR	6,767,890	2.01	OMV PETROM	37,833,759	RON	4,532,904	1.35
			6,767,890	2.01	SOCIETATEA DE PRODUCERE A ENERGIEI ELECTRICE	60,000	RON	1,515,071	0.45
ICELAND					SAUDI ARABIA				
ARION BANKI	3,999,894	ISK	3,975,230	1.18	ARABIAN CONTRACTING SERVICES	292,538	SAR	16,065,374	4.78
MAREL	1,894,242	ISK	5,592,720	1.66	ETIHAD ETISALAT	253,934	SAR	3,036,160	0.90
			9,567,950	2.84	JAHEZ INTERNATIONAL	42,243	SAR	5,013,618	1.49
INDONESIA					LEEJAM SPORTS				
BANK RAKYAT INDONESIA	2,828,200	IDR	952,149	0.28	LUMI RENTAL	23,646	SAR	526,994	0.16
			952,149	0.28	NATIONAL COMMERCIAL BANK	371,844	SAR	3,261,355	0.97
KENYA					UNITED INTERNATIONAL TRANSPORTATION				
SAFARICOM	16,852,044	KES	1,674,384	0.50				3,835,708	1.14
			1,674,384	0.50				37,876,558	11.26
KUWAIT					SLOVENIA				
ALI ALGHANIM SONS AUTOMOTIVE	825,032	KWD	3,093,703	0.92	KRKA	29,800	EUR	3,398,683	1.01
GULF BANK OF KUWAIT	4,753,495	KWD	4,041,278	1.20	NOVA LJUBLJANSKA BANKA	10,303	EUR	799,254	0.24
MEZZAN HOLDING	1,121,841	KWD	1,842,234	0.55				4,197,937	1.25
MOBILE TELECOMMUNICATIONS	1,829,688	KWD	2,880,420	0.86	UNITED ARAB EMIRATES				
NATIONAL BANK OF KUWAIT	1,407,494	KWD	4,122,159	1.22	ABU DHABI ISLAMIC BANK	1,700,406	AED	5,184,941	1.54
			15,979,794	4.75	ADNOC DRILLING	2,019,323	AED	2,210,065	0.66
LUXEMBOURG					ADNOC GAS				
GLOBALANT	25,544	USD	5,074,060	1.51	AGTHIA GROUP	1,828,498	AED	2,349,685	0.70
			5,074,060	1.51	ALDAR PROPERTIES	3,969,478	AED	6,214,045	1.85
MAURITIUS					DUBAI ELECTRICITY & WATER AUTHORITY				
MCB GROUP	255,345	MUR	1,882,093	0.56	EMAAR DEVELOPMENT	2,684,042	AED	4,998,257	1.49
			1,882,093	0.56	EMAAR PROPERTIES	5,910,280	AED	12,390,017	3.67
PERU					EMIRATES NBD				
CREDICORP	19,357	USD	2,504,409	0.74				7,115,994	2.12
			2,504,409	0.74				44,754,182	13.31
PHILIPPINES					UNITED STATES				
AYALA LAND	6,907,900	PHP	3,578,280	1.06	LAUREATE EDUCATION	472,676	USD	6,560,743	1.95
CEBU AIR	758,100	PHP	443,944	0.13				6,560,743	1.95

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

Portfolio of Investments and Other Net Assets

as at 30 September 2023

Frontier Markets (continued)
Statement of investments as at 30 September 2023
(expressed in USD)

Description	Quantity	Currency	Evaluation	% net assets	Description	Quantity	Currency	Evaluation	% net assets
VIETNAM					UNITED ARAB EMIRATES				
FPT	1,970,979	VND	7,617,348	2.26	ABU DHABI COMMERCIAL BANK	1,688,108	AED	3,980,075	1.18
GEMADEPT	1,878,950	VND	4,928,393	1.47	ABU DHABI PORTS	2,040,333	AED	3,560,674	1.06
MILITARY COMMERCIAL JOINT STOCK BANK	2,028,820	VND	1,538,245	0.46	AL YAH SATELLITE COMMUNICATION	6,961,662	AED	5,098,453	1.52
MOBILE WORLD INVESTMENT	392,100	VND	835,623	0.25	TOTAL SHARES			12,639,202	3.76
PETROVIETNAM DRILLING THAI NGUYEN	4,662,500	VND	4,815,369	1.43				15,480,554	4.60
INTERNATIONAL HOSPITAL VIETNAM DAIRY PRODUCTS	1,561,284	VND	1,532,490	0.46	TOTAL TRANSFERABLE SECURITIES TRADED ON ANOTHER REGULATED MARKET			15,480,554	4.60
VIETNAM JS COMMERCIAL BANK	3,331,677	VND	4,232,868	1.26	OTHER TRANSFERABLE SECURITIES				
VIETNAM PROSPERITY	1,210,774	VND	1,042,060	0.31	SHARES				
VINCOM RETAIL	4,339,971	VND	4,642,346	1.38	EGYPT				
VINHOMES JSC	2,464,541	VND	4,555,361	1.35	EFG-HERMES HOLDING	4,338,961	EGP	2,071,187	0.62
TOTAL SHARES			37,968,077	11.29	TOTAL SHARES			2,071,187	0.62
DEPOSITARY RECEIPTS			248,797,359	73.97	TOTAL OTHER TRANSFERABLE SECURITIES			2,071,187	0.62
KAZAKHSTAN					TOTAL INVESTMENTS			317,604,568	94.43
HALYK SAVINGS BANK					OTHER NET ASSETS			18,717,587	5.57
KAZAKHSTAN	800,908	USD	10,860,312	3.23	TOTAL NET ASSETS			336,322,155	100.00
KASPI	178,819	USD	17,399,089	5.17					
NAC KAZATOMPROM	421,380	USD	17,487,270	5.21					
TOTAL DEPOSITARY RECEIPTS			45,746,671	13.61					
SLOVENIA									
NOVA LJUBLJANSKA BANKA	287,960	EUR	4,388,993	1.30					
TOTAL DEPOSITARY RECEIPTS			4,388,993	1.30					
PREFERRED SHARES									
COLOMBIA									
BANCO DAVIVIENDA	277,646	COP	1,119,804	0.33					
TOTAL PREFERRED SHARES			1,119,804	0.33					
TOTAL TRANSFERABLE SECURITIES ADMITTED TO AN OFFICIAL STOCK EXCHANGE LISTING			300,052,827	89.21					
TRANSFERABLE SECURITIES TRADED ON ANOTHER REGULATED MARKET									
SHARES									
QATAR									
OOREDOO QSC	989,715	QAR	2,841,352	0.84					
TOTAL SHARES			2,841,352	0.84					

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

Portfolio of Investments and Other Net Assets

as at 30 September 2023

Global Equity Volatility Focused
Statement of investments as at 30 September 2023
(expressed in USD)

Description	Quantity	Currency	Evaluation	% net assets	Description	Quantity	Currency	Evaluation	% net assets
INVESTMENTS					BANK OF NINGBO	4,065	CNY	14,954	0.01
TRANSFERABLE SECURITIES ADMITTED TO AN OFFICIAL STOCK EXCHANGE LISTING					BAOSHAN IRON AND STEEL	44,000	CNY	36,687	0.03
SHARES					CHINA CITIC BANK "H"	95,000	HKD	44,153	0.04
AUSTRALIA					CHINA CONSTRUCTIONS BANK	13,600	CNY	11,730	0.01
BRAMBLES	50,311	AUD	464,981	0.38	CHINA COSCO HOLDINGS "H"	116,433	HKD	119,379	0.10
COLES GROUP	6,365	AUD	63,920	0.05	CHINA EVERBRIGHT BANK	54,600	CNY	22,949	0.02
SONIC HEALTHCARE	16,854	AUD	324,152	0.27	CHINA INTERNATIONAL TRAVEL SERVICE "A"	2,700	CNY	39,173	0.03
WESFARMERS	21,922	AUD	747,887	0.63	CHINA MERCHANTS BANK "A"	2,731	CNY	12,328	0.01
WOOLWORTHS	3,257	AUD	78,449	0.06	CHINA PETROLEUM & CHEMICAL "H"	46,000	HKD	25,138	0.02
			1,679,389	1.39	CHINA RAILWAY SIGNAL & COMMUNICATION	6,502	CNY	4,700	0.00
BRAZIL					CHINA SHENHUA ENERGY COMPANY	4,100	CNY	17,514	0.01
ATACADAO DISTRIBUICAO					CHINA SOUTH LOCOMOTIVE "H"	68,390	HKD	33,008	0.03
COMERCIO E INDUSTRIA LTD	19,000	BRL	34,278	0.03	CHINA TOWER CORP	1,709,511	HKD	163,707	0.15
BB SEGURIDADE					CHINA UNITED NETWORK COMMUNICATIONS	75,600	CNY	50,821	0.04
PARTICIPACOES	19,619	BRL	123,590	0.10	CITIC SECURITIES "A"	11,162	CNY	33,101	0.03
CPFL ENERGIA	8,887	BRL	59,339	0.05	HENGAN INTERNATIONAL GROUP	24,648	HKD	78,521	0.06
ENGIE BRASIL ENERGIA	1,387	BRL	11,417	0.01	HKT TRUST	133,000	HKD	138,912	0.11
VALE	3,958	BRL	53,385	0.04	INDUSTRIAL & COMMERCIAL BANK OF CHINA	45,532	CNY	29,174	0.02
			282,009	0.23	JIANGSU YANGHE BREWERY				
CANADA					JOINT-STOCK	2,600	CNY	46,062	0.04
ALIMENTATION COUCH	13,313	CAD	690,661	0.58	KUANG CHI TECHNOLOGY "A"	2,500	CNY	4,942	0.00
CANADIAN TIRE "A"	1,836	CAD	197,465	0.16	KUNLUN ENERGY	72,383	HKD	62,384	0.05
CANADIAN UTILITIES "A"	4,853	CAD	103,593	0.09	LUZHOU LAOJIAO	1,774	CNY	52,620	0.04
CGI	8,164	CAD	814,951	0.68	NEW CHINA LIFE				
GREAT WEST LIFECO	9,386	CAD	271,514	0.22	INSURANCE "H"	15,400	HKD	37,124	0.03
HYDRO ONE	9,931	CAD	254,225	0.21	ORIENT OVERSEAS INTERNATIONAL	5,093	HKD	67,956	0.06
IA FINANCIAL	3,139	CAD	198,532	0.16	PEOPLE'S INSURANCE GROUP OF CHINA "H"	171,950	HKD	61,694	0.05
LOBLAW	5,463	CAD	463,951	0.38	PETROCHINA "H"	40,000	HKD	30,133	0.02
MANULIFE FINANCIAL CORP	57,751	CAD	1,074,288	0.90	PICC PROPERTY & CASUALTY "H"	266,056	HKD	341,748	0.29
METRO, INC.	6,369	CAD	331,923	0.27	PING AN BANK	20,270	CNY	31,082	0.03
NORTHLAND POWER	3,125	CAD	51,220	0.04	PING AN INSURANCE	17,505	CNY	115,757	0.10
POWER CORP OF CANADA	6,576	CAD	169,799	0.14	QINGDAO HAIER "A"	15,100	CNY	48,789	0.04
SUN LIFE FINANCIAL SERVICES	6,014	CAD	296,052	0.24	SHAANXI COAL INDUSTRY	1,249	CNY	3,157	0.00
TOURMALINE OIL	101	CAD	5,152	0.00	SHANDONG WEIGAO GP MEDICAL "H"	60,657	HKD	53,285	0.04
			4,923,326	4.07	SHANGHAI PUDONG DEVELOPMENT BANK	50,200	CNY	48,798	0.04
CHILE					SHENZHEN MINDRAY BIO MEDICAL ELECTRONICS	11	CNY	406	0.00
CENCOSUD	36,995	CLP	69,775	0.06	SINOPHARM GROUP "H"	31,960	HKD	92,634	0.08
ENERSIS	234,518	CLP	14,173	0.01	TONGWEI	2,312	CNY	10,211	0.01
			83,948	0.07					
CHINA									
3SBIO	14,666	HKD	12,266	0.01					
AGRICULTURAL BANK OF CHINA	155,700	CNY	76,741	0.06					
AIER EYE HOSPITAL GROUP	18,070	CNY	44,457	0.04					
ANHUI CONCH CEMENT "H"	4,979	HKD	13,255	0.01					
BANK OF BEIJING	38,700	CNY	24,532	0.02					
BANK OF CHINA "A"	78,800	CNY	40,673	0.03					

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

Portfolio of Investments and Other Net Assets

as at 30 September 2023

Global Equity Volatility Focused (continued)
Statement of investments as at 30 September 2023
(expressed in USD)

Description	Quantity	Currency	Evaluation	% net assets	Description	Quantity	Currency	Evaluation	% net assets
TOPSPORTS INTERNATIONAL HOLDINGS					HONG KONG				
HOLDINGS	23,000	HKD	17,474	0.01	BEIJING ENTERPRISE	2,822	HKD	9,729	0.01
UNI-PRESIDENT CHINA HOLDINGS	17,000	HKD	11,938	0.01	BUDWEISER BREWING	18,600	HKD	36,716	0.03
WH GROUP	271,000	HKD	142,215	0.13	CHINA MERCHANTS HOLDINGS	10,000	HKD	12,449	0.01
WUXI APPTEC	1,986	CNY	23,433	0.02	CITIC PACIFIC	214,000	HKD	196,735	0.16
ZIGIN MINING GROUP "A"	13,052	CNY	21,676	0.02	CK HUTCHISON HOLDINGS	100,345	HKD	536,841	0.45
ZTE "H"	9,969	HKD	30,104	0.02	CK INFRASTRUCTURE HOLDINGS	2,500	HKD	11,827	0.01
			2,443,495	2.02	CLP HOLDINGS	61,109	HKD	452,162	0.37
CZECH REPUBLIC					INDONESIA				
KOMERCNI BANKA	1,441	CZK	42,095	0.03	CIPLA	6,947	INR	99,230	0.08
			42,095	0.03	COLGATE-PALMOLIVE (INDIA)	2,664	INR	64,339	0.05
DENMARK					INDIA				
A P MOLLER - MAERSK	118	DKK	209,924	0.17	DR REDDYS LABORATORIES	4,175	INR	280,893	0.23
A P MOLLER - MAERSK (DK0010244508)	184	DKK	332,696	0.27	GODREJ CONSUMER PRODUCTS	4,981	INR	59,478	0.05
			542,620	0.44	INDRAPRASTHA GAS	351	INR	1,923	0.00
EGYPT					INDONESIA				
COMMERCIAL INTERNATIONAL BANK	84,098	EGP	163,298	0.13	ITC	107,491	INR	575,245	0.49
EASTERN TOBACCO	15,176	EGP	11,826	0.01	NTPC	30,071	INR	88,919	0.07
			175,124	0.14	POWER GRID CORPORATION OF INDIA	180,530	INR	434,252	0.36
FINLAND					INDONESIA				
KESKO UYJ "B"	7,853	EUR	141,552	0.12	SUN PHARMACEUTICALS	29,485	INR	411,395	0.34
NOKIA	17,422	EUR	65,924	0.05				2,015,674	1.67
			207,476	0.17	INDONESIA				
FRANCE					INDONESIA				
CARREFOUR	6,021	EUR	103,908	0.09	ADARO ENERGY	353,724	IDR	65,229	0.05
DASSAULT AVIATION	641	EUR	121,684	0.10	ASTRA INTERNATIONAL	134,100	IDR	54,013	0.04
IPSEN PROMESSES	1,418	EUR	187,513	0.15	INDOFOOD SUKSES MAKMUR	45,100	IDR	19,333	0.02
THALES	3,418	EUR	481,663	0.40	SUMBER ALFARIA TRIJAYA	308,034	IDR	58,996	0.05
UNIBAIL-RODAMCO-WESTFIELD	3,831	EUR	189,865	0.16	UNILEVER INDONESIA	47,614	IDR	11,522	0.01
			1,084,633	0.90				209,093	0.17
GERMANY					IRELAND				
DEUTSCHE TELEKOM	33,475	EUR	705,715	0.59	ACCENTURE CORP	1,254	USD	386,821	0.32
FRESENIUS	8,476	EUR	264,463	0.22	AIB GROUP	55,915	EUR	251,482	0.21
GEA GROUP	5,866	EUR	218,800	0.18				638,303	0.53
HENKEL	4,007	EUR	254,205	0.21	ITALY				
KNORR BREMSE	1,982	EUR	126,410	0.10	GENERALI	36,205	EUR	744,025	0.61
LUFTHANSA	16,948	EUR	134,919	0.11	SNAM	68,293	EUR	322,481	0.27
TALANX	2,459	EUR	155,817	0.13				1,066,506	0.88
			1,860,329	1.54	JAPAN				
GREAT BRITAIN					JAPAN				
3I GROUP	37,213	GBP	945,196	0.78	BROTHER INDUSTRIES	5,432	JPY	87,673	0.07
BUNZL	11,307	GBP	405,880	0.34	CHUBU ELECTRIC POWER	25,012	JPY	319,637	0.26
NATIONAL GRID	53,670	GBP	642,361	0.53	DAI NIPPON PRINTING	7,090	JPY	184,822	0.15
NEXT	4,492	GBP	402,541	0.33	FUJI PHOTO FILM	345	JPY	20,017	0.02
RIO TINTO	3,280	GBP	208,097	0.17	ITOCHU	29,749	JPY	1,077,723	0.90
ROYALTY PHARMA	13,675	USD	365,943	0.30	JAPAN POST HOLDINGS	81,399	JPY	653,210	0.54
SAINSBURY	53,615	GBP	166,217	0.14	JAPAN TOBACCO	45,539	JPY	1,049,785	0.87
TESCO	268,134	GBP	868,576	0.72					
VODAFONE GROUP	121,489	GBP	113,738	0.09					
			4,118,549	3.40					

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

Portfolio of Investments and Other Net Assets

as at 30 September 2023

Global Equity Volatility Focused (continued)
Statement of investments as at 30 September 2023
(expressed in USD)

Description	Quantity	Currency	Evaluation	% net assets	Description	Quantity	Currency	Evaluation	% net assets
KDDI	33,272	JPY	1,020,512	0.84	NORWAY				
KOBAYASHI					TELENOR	12,614	NOK	144,030	0.12
PHARMACEUTICAL	1,201	JPY	53,722	0.04				144,030	0.12
KYOWA HAKKO KOGYO	8,298	JPY	144,801	0.12	PHILIPPINES				
MEIJI HOLDINGS	5,700	JPY	141,941	0.12	BANK OF THE PHILIPPINES				
NGK INSULATORS	5,010	JPY	66,543	0.05	ISLANDS	62,209	PHP	123,151	0.10
NKSJ HOLDINGS	10,608	JPY	457,305	0.38	BDO UNIBANK	68,481	PHP	171,759	0.15
NTT	877,200	JPY	1,038,120	0.86	METROPOLITAN BANK & TRUST	43,910	PHP	41,911	0.03
ONO PHARMACEUTICALS	11,500	JPY	221,022	0.18	PHILIPPINE LONG				
OSAKA GAS	2,900	JPY	47,846	0.04	DISTANCE TELEPHONE	700	PHP	14,550	0.01
SECOM	6,621	JPY	449,904	0.37	UNIVERSAL ROBINA	27,320	PHP	57,416	0.05
SEIKO EPSON	10,700	JPY	168,468	0.14				408,787	0.34
SEVEN AND I HOLDINGS	482	JPY	18,912	0.02	QATAR				
SHIMIZU	400	JPY	2,786	0.00	QATAR ELECTRICITY & WATER	14,720	QAR	71,012	0.06
SHIONOGI	10,036	JPY	449,661	0.37	QATAR INDUSTRIES	56,617	QAR	213,247	0.17
SOFTBANK CORP	20,900	JPY	236,766	0.20	QATAR INTERNATIONAL				
SUMITOMO CORP	38,422	JPY	768,311	0.63	ISLAMIC BANK	26,936	QAR	71,040	0.06
T&D HOLDINGS	2,700	JPY	44,655	0.04				355,299	0.29
TAKEDA PHARMACEUTICAL	3,100	JPY	96,412	0.08	SAUDI ARABIA				
TOKYO GAS	15,194	JPY	345,270	0.29	ETIHAD ETISALAT	10,748	SAR	127,671	0.11
TOPPAN PRINTING	7,504	JPY	179,774	0.15	SAUDI ELECTRICITY	21,950	SAR	111,551	0.09
TOYOTA TSUSHO	7,232	JPY	426,239	0.35				239,222	0.20
YAKULT HONSHA	8,658	JPY	210,786	0.17	SINGAPORE				
			9,982,623	8.25	JARDINE CYCLE & CARRIAGE	1,164	SGD	27,230	0.02
JERSEY					SINGAPORE AIRLINES	51,141	SGD	242,048	0.20
FERGUSON NEWCO	7,304	USD	1,213,925	1.00				269,278	0.22
			1,213,925	1.00	SOUTH AFRICA				
KUWAIT					KUMBA IRON ORE	161	ZAR	3,883	0.00
GULF BANK OF KUWAIT	6,342	KWD	5,397	0.00	OUTSURANCE GROUP	2,468	ZAR	5,599	0.01
			5,397	0.00				9,482	0.01
MALAYSIA					SOUTH KOREA				
DIGI COM	37,600	MYR	34,995	0.03	DONGBU INSURANCE	1,211	KRW	80,231	0.07
GAMUDA	66,819	MYR	63,044	0.06	DOOSAN BOBCAT	1,818	KRW	68,711	0.06
GENTING	27,914	MYR	24,791	0.02	F&F	182	KRW	15,241	0.01
GENTING MALAYSIA	26,821	MYR	14,281	0.01	GS HOLDINGS	273	KRW	8,072	0.01
MALAYAN BANKING	8,194	MYR	15,340	0.01	HANKOOK TIRE	901	KRW	26,441	0.02
MAXIS	20,928	MYR	18,007	0.01	KANGWON LAND	262	KRW	2,932	0.00
NESTLE BERHAD	200	MYR	5,388	0.00	KIA MOTORS	6,597	KRW	397,951	0.33
PETRONAS GAS	28,300	MYR	101,501	0.09	KOREAN AIRLINES	4,110	KRW	66,246	0.05
RHB CAPITAL	25,060	MYR	28,982	0.02	KT & G	3,399	KRW	217,381	0.18
SIME DARBY	61,600	MYR	28,994	0.02	LG UPLUS CORP	6,092	KRW	46,771	0.04
TELEKOM MALAYSIA	32,634	MYR	34,057	0.03	N C SOFT	243	KRW	40,068	0.03
TENAGA NASIONAL	85,600	MYR	182,131	0.16	ORION CORP	23	KRW	2,187	0.00
			551,511	0.46	SAMSUNG ELECTRONICS	3,499	KRW	177,361	0.15
MEXICO					SK BIOSCIENCE	749	KRW	37,578	0.03
AMERICA MOVIL	437,791	MXN	381,399	0.32				1,187,171	0.98
FIBRA UNO ADMINISTRATION	70,361	MXN	114,944	0.09	SPAIN				
			496,343	0.41	CORP ACCIONA ENERGIAS				
NETHERLANDS					RENOVABLES	1,005	EUR	26,133	0.02
KONINKLIJKE PHILIPS	636	EUR	12,776	0.01	ENAGAS	9,662	EUR	160,657	0.13
UNILEVER	12,889	GBP	640,987	0.53	ENDESA	10,856	EUR	222,060	0.18
			653,763	0.54					

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

Portfolio of Investments and Other Net Assets

as at 30 September 2023

Global Equity Volatility Focused (continued)
Statement of investments as at 30 September 2023
(expressed in USD)

Description	Quantity	Currency	Evaluation	% net assets	Description	Quantity	Currency	Evaluation	% net assets
RED ELECTRICA CORPORACION	12,661	EUR	200,134	0.17	AMGEN	4,252	USD	1,147,827	0.95
			608,984	0.50	APPLE	33,428	USD	5,763,321	4.75
SWITZERLAND					ARCH CAPITAL GROUP	10,909	USD	883,084	0.73
ACE	1,092	USD	228,883	0.19	ARISTA NETWORKS	2,305	USD	427,140	0.35
BALOISE HOLDING	1,646	CHF	240,207	0.20	AT&T	9,941	USD	148,767	0.12
BKW	814	CHF	143,527	0.12	BROWN-FORMAN "B"	3,510	USD	203,931	0.17
LINDT & SPRUENGLI	37	CHF	413,358	0.34	CINTAS	2,184	USD	1,064,722	0.88
NOVARTIS	14,273	CHF	1,467,865	1.20	CISCO SYSTEMS	27,313	USD	1,470,532	1.22
ROCHE HOLDING	2,816	CHF	770,491	0.64	COGNIZANT TECHNOLOGY SOLUTIONS	41	USD	2,797	0.00
SGS	5,561	CHF	469,415	0.39	COLGATE-PALMOLIVE	8,412	USD	601,374	0.50
THE SWATCH GROUP "R"	2,029	CHF	99,920	0.08	CONOCOPHILLIPS	40	USD	4,818	0.00
ZURICH INSURANCE GROUP	2,097	CHF	963,226	0.80	CONS EDISON	12,652	USD	1,084,782	0.90
			4,796,892	3.96	CONSTELLATION ENERGY	10,116	USD	1,115,491	0.92
TAIWAN					COPART	25,746	USD	1,121,496	0.93
CATCHER TECHNOLOGY	16,507	TWD	93,323	0.08	COSTCO WHOLESALE	2,217	USD	1,259,112	1.04
CATHAY FINANCIAL HOLDING	18,932	TWD	26,128	0.02	CVS CAREMARK	12,124	USD	851,469	0.70
CHINA AIR LINES	18,904	TWD	12,415	0.01	DELL TECHNOLOGIES	4,445	USD	308,572	0.25
CHUNGHWA TELECOM	143,022	TWD	513,950	0.42	DELTA AIR LINES	4,880	USD	182,268	0.15
COMPAL ELECTRONICS	107,033	TWD	101,793	0.08	DOVER	3,831	USD	539,060	0.45
EVA AIRWAYS	40,420	TWD	37,251	0.03	DR HORTON	4,610	USD	501,706	0.41
FAR EASTERN NEW CENTURY	55,000	TWD	48,985	0.04	DTE ENERGY	7,393	USD	733,090	0.61
FAR EASTONE					DUKE ENERGY	3,606	USD	319,600	0.26
TELECOMMUNICATIONS	53,000	TWD	119,363	0.10	EXELON	13,592	USD	515,477	0.43
INVENTEC	100,000	TWD	151,794	0.13	F5 NETWORKS	2,258	USD	364,170	0.30
LITE-ON TECHNOLOGY	77,030	TWD	289,932	0.24	FACEBOOK	791	USD	242,536	0.20
MICRO-STAR INTERNATIONAL	14,943	TWD	75,917	0.06	FASTENAL	5,020	USD	277,405	0.23
PEGATRON CORP	60,000	TWD	142,377	0.12	FNFV GROUP	2,697	USD	112,195	0.09
POU CHEN	28,436	TWD	25,238	0.02	GAMING AND LEISURE PROPERTIES	9,201	USD	424,350	0.35
QUANTA COMPUTER	74,186	TWD	550,411	0.46	GENERAL DYNAMICS	4,563	USD	1,016,910	0.84
			2,188,877	1.81	GILEAD SCIENCES	15,156	USD	1,146,097	0.95
THAILAND					GRACO	3,604	USD	264,786	0.22
ADVANCED INFO SERVICES	11,450	THB	71,695	0.06	GRAINGER W W	1,492	USD	1,041,013	0.86
BUMRUNGRAD HOSPITAL	11,131	THB	81,926	0.07	HOLOGIC	9,120	USD	637,762	0.53
INTOUCH HOLDINGS PUBLIC COMPANY	17,094	THB	34,622	0.03	IDEX	2,656	USD	554,599	0.46
			188,243	0.16	JOHNSON & JOHNSON	10,888	USD	1,701,359	1.41
UNITED ARAB EMIRATES					JP MORGAN CHASE	1,009	USD	148,767	0.12
ABU DHABI ISLAMIC BANK	35,145	AED	107,740	0.09	JUNIPER NETWORKS	11,186	USD	313,767	0.26
EMAAR PROPERTIES	255,636	AED	559,565	0.46	KEYSIGHT TECHNOLOGIES	4,860	USD	650,948	0.54
EMIRATES NBD	58,944	AED	285,649	0.24	KIMBERLY-CLARK	4,422	USD	539,042	0.45
MULTIPLY GROUP	137,945	AED	150,224	0.12	KNIGHT SWIFT				
			1,103,178	0.91	TRANSPORTATION HOLDINGS	949	USD	47,754	0.04
UNITED STATES					LABORATORY AMER	3,367	USD	686,464	0.57
ABBVIE	4,786	USD	722,734	0.60	LENNAR	1,754	USD	199,570	0.16
AGILENT TECHNOLOGIES	3,827	USD	430,346	0.36	LIBERTY GLOBAL	543	USD	10,084	0.01
ALBERTSONS COS	12,291	USD	281,218	0.23	LKQ	9,994	USD	499,300	0.41
ALPHABET "A"	12,129	USD	1,610,974	1.33	LOEWS	6,641	USD	422,567	0.35
ALTRIA GROUP	8,517	USD	360,269	0.30	LPL FINANCIAL HOLDINGS	2,267	USD	541,042	0.45
AMAZON.COM	10,260	USD	1,316,358	1.09	MARKEL	449	USD	672,557	0.56
AMERICAN EXPRESS	324	USD	48,697	0.04	MCDONALDS	3,245	USD	858,303	0.71
AMERICAN FINANCIAL GROUP	671	USD	75,789	0.06	MERCK & CO	13,893	USD	1,440,982	1.19
AMERICAN INTERNATIONAL GROUP	6,340	USD	386,360	0.32	MGM RESORTS INTERNATIONAL	2,898	USD	107,806	0.09

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

Portfolio of Investments and Other Net Assets

as at 30 September 2023

Global Equity Volatility Focused (continued)
Statement of investments as at 30 September 2023
(expressed in USD)

Description	Quantity	Currency	Evaluation	% net assets	Description	Quantity	Currency	Evaluation	% net assets
MICROSOFT	10,909	USD	3,463,826	2.85	SOUTH KOREA				
MONSTER BEVERAGE	19,635	USD	1,048,313	0.87	SAMSUNG ELECTRONICS	26,916	KRW	1,087,092	0.90
MOTOROLA SOLUTIONS	2,882	USD	787,939	0.65				<u>1,087,092</u>	<u>0.90</u>
NETAPP	7,405	USD	565,594	0.47	TOTAL PREFERRED SHARES			<u>2,874,686</u>	<u>2.38</u>
NVIDIA	2,199	USD	965,141	0.80	TOTAL TRANSFERABLE SECURITIES				
PACCAR	13,120	USD	1,120,186	0.93	ADMITTED TO AN OFFICIAL STOCK			<u>117,907,197</u>	<u>97.42</u>
PEPSICO	2,839	USD	481,580	0.40	EXCHANGE LISTING				
PFIZER	30,881	USD	1,017,220	0.84					
PPL	16,516	USD	389,365	0.32	TRANSFERABLE SECURITIES TRADED ON ANOTHER REGULATED MARKET				
PRINCIPAL FINANCIAL GROUP	9,362	USD	682,303	0.56					
PROCTER AND GAMBLE	8,700	USD	1,273,767	1.05	SHARES				
PUBLIC STORAGE	1,904	USD	504,103	0.42					
QUEST DIAGNOSTICS	4,325	USD	534,657	0.44	QATAR				
REGENERON PHARMS	1,528	USD	1,264,359	1.04	OOREDOO QSC	16,420	QAR	48,222	0.04
SCHEIN HENRY	4,758	USD	352,853	0.29				<u>48,222</u>	<u>0.04</u>
SIMON PROPERTY GROUP	10,270	USD	1,123,230	0.93	SOUTH KOREA				
SNAP-ON	1,894	USD	487,629	0.40	INDUSTRIAL BANK OF KOREA	9,186	KRW	76,312	0.06
STATE STREET	804	USD	54,559	0.05				<u>76,312</u>	<u>0.06</u>
SW AIRLINES	3,020	USD	82,506	0.07	UNITED ARAB EMIRATES				
TESLA MOTORS	1,363	USD	344,648	0.28	ABU DHABI COMMERCIAL BANK	24,945	AED	58,745	0.05
TEXAS INSTRUMENTS	7,501	USD	1,200,760	0.99				<u>58,745</u>	<u>0.05</u>
T-MOBILE US	8,601	USD	1,206,376	1.00	UNITED STATES				
TRAVELERS COMPANIES	414	USD	68,211	0.06	ALPHABET	6,667	USD	891,378	0.74
TYSON FOODS "A"	752	USD	37,833	0.03				<u>891,378</u>	<u>0.74</u>
UNITED RENTALS	1,630	USD	736,939	0.61	TOTAL SHARES			<u>1,074,657</u>	<u>0.89</u>
UNITED THERAPEUTICS	1,711	USD	386,943	0.32	TOTAL TRANSFERABLE SECURITIES				
UNITEDHEALTH GP	1,154	USD	586,878	0.48	TRADED ON ANOTHER REGULATED MARKET			<u>1,074,657</u>	<u>0.89</u>
UNIVERSAL HEALTH SERVICES "B"	2,316	USD	294,132	0.24	OTHER TRANSFERABLE SECURITIES				
VERIZON COMMUNICATIONS	40,784	USD	1,328,131	1.10	SHARES				
VERTEX PHARMACEUTICALS	342	USD	120,671	0.10	RUSSIAN FEDERATION				
VMWARE	6,297	USD	1,055,062	0.87	INTER RAO UES*	1,320,800	RUB	-	0.00
WAL MART STORES	3,954	USD	637,029	0.53				<u>-</u>	<u>0.00</u>
WASTE MAN	2,199	USD	339,240	0.28	TOTAL SHARES			<u>-</u>	<u>0.00</u>
WATERS	1,177	USD	324,970	0.27	DEPOSITARY RECEIPTS				
WEYERHAEUSER	4,307	USD	132,569	0.11	NETHERLANDS				
WP CAREY REIT	7,417	USD	404,672	0.33	X5 RETAIL GROUP*	4,312	RUB	-	0.00
YUM BRANDS	457	USD	57,024	0.05				<u>-</u>	<u>0.00</u>
ZOETIS	6,122	USD	1,070,003	0.88	RUSSIAN FEDERATION				
			<u>66,936,537</u>	<u>55.31</u>	MAGNIT*	11,945	USD	-	0.00
TOTAL SHARES			<u>115,032,511</u>	<u>95.04</u>				<u>-</u>	<u>0.00</u>
PREFERRED SHARES					TOTAL DEPOSITARY RECEIPTS			<u>-</u>	<u>0.00</u>
BRAZIL					TOTAL OTHER TRANSFERABLE SECURITIES			<u>-</u>	<u>0.00</u>
CIA ENERGETICA MINAS	36,700	BRL	90,701	0.07	TOTAL INVESTMENTS			<u>118,981,854</u>	<u>98.31</u>
			<u>90,701</u>	<u>0.07</u>	OTHER NET ASSETS			<u>2,046,064</u>	<u>1.69</u>
GERMANY					TOTAL NET ASSETS			<u>121,027,918</u>	<u>100.00</u>
DR ING HC F PORSCHE	4,231	EUR	400,474	0.33					
HENKEL	6,335	EUR	452,466	0.37					
VOLKSWAGEN	7,305	EUR	843,953	0.71					
			<u>1,696,893</u>	<u>1.41</u>					

*Based on market circumstances due to the Ukraine and Russia Crisis since 25 February 2022, the Pricing Committee and Management Company agreed and instructed to write down to zero all the local RUB-denominated Russian equities held in the Portfolio of Investments.

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

Portfolio of Investments and Other Net Assets

as at 30 September 2023

Brazil Equity
Statement of investments as at 30 September 2023
(expressed in USD)

Description	Quantity	Currency	Evaluation	% net assets	Description	Quantity	Currency	Evaluation	% net assets
INVESTMENTS					PREFERRED SHARES				
TRANSFERABLE SECURITIES ADMITTED TO AN OFFICIAL STOCK EXCHANGE LISTING					BRAZIL				
SHARES					BANCO BRADESCO				
BRAZIL					BRADESPAR BRASIL				
AMBEV	1,967,800	BRL	5,158,143	3.59	CENTRAIS ELECTRICAS				
ATACADAO DISTRIBUICAO COMERCIO					BRASILEIRAS "B"	517,200	BRL	4,120,901	2.87
E INDUSTRIA LTDA	1,267,000	BRL	2,285,825	1.59	GERDAU	976,590	BRL	4,696,420	3.27
B3 SA BRASIL BOLSA					ITAU INVESTIMENTOS	1,366,100	BRL	2,467,343	1.72
BALCAO	2,350,369	BRL	5,822,859	4.05	ITAU UNIBANCO BANCO				
BANCO BTG PACTUAL	1,102,100	BRL	6,858,951	4.78	MULTIPL0	1,249,600	BRL	6,790,762	4.73
BANCO DO BRASIL	285,700	BRL	2,700,485	1.88	PETROBRAS	1,445,999	BRL	9,967,027	6.94
BB SEGURIDADE								40,424,057	28.15
PARTICIPACOES	171,800	BRL	1,082,245	0.75				40,424,057	28.15
CENTRAIS ELECTRICAS					TOTAL PREFERRED SHARES			40,424,057	28.15
BRASILEIRAS	388,200	BRL	2,840,999	1.98	TOTAL TRANSFERABLE SECURITIES ADMITTED TO AN OFFICIAL STOCK EXCHANGE LISTING			140,366,330	97.73
COSAN INDUSTRIA					COLLECTIVE INVESTMENT SCHEMES				
COMERCIO	849,200	BRL	2,897,853	2.02	GERMANY				
ENERGISA	284,700	BRL	2,660,886	1.85	ISHARES MSCI BRAZIL UCITS	22,677	USD	829,411	0.58
GPS PARTICIPACOES E								829,411	0.58
EMPREENDIMENTOS	102,400	BRL	352,095	0.25	TOTAL COLLECTIVE INVESTMENT SCHEMES			829,411	0.58
HAPVIDA PARTICIPACOES E					TOTAL INVESTMENTS			141,195,741	98.31
INVESTIMENTOS	3,670,838	BRL	3,395,665	2.36	OTHER NET ASSETS			2,423,589	1.69
INTER & CO	368,964	BRL	1,505,283	1.05	TOTAL NET ASSETS			143,619,330	100.00
JBS	298,300	BRL	1,095,412	0.76					
KLABIN	176,200	BRL	839,953	0.58					
LOCALIZA RENT A CAR	503,765	BRL	5,850,687	4.07					
LOCALIZA RENT A CAR	3,692	BRL	8,520	0.01					
LOJAS RENNER	674,810	BRL	1,833,576	1.28					
MAGAZINE LUIZA	1,530,400	BRL	660,446	0.46					
NATURA & CO HOLDINGS	478,800	BRL	1,419,602	0.99					
PETRO RIO	556,000	BRL	5,214,305	3.63					
PETROBRAS	361,500	BRL	2,717,100	1.89					
RAIA DROGASIL	294,044	BRL	1,632,011	1.14					
REDE D'OR SAO LUIZ	697,000	BRL	3,556,577	2.48					
SABESP ON	333,700	BRL	4,059,577	2.83					
SUZANO PAPEL E CELULOSE	463,500	BRL	5,021,898	3.50					
TOTVS	781,600	BRL	4,247,487	2.96					
VALE	886,133	BRL	11,952,137	8.31					
VIBRA ENERGIA	322,900	BRL	1,214,778	0.85					
WEG	1,208,000	BRL	8,768,208	6.10					
			97,653,563	67.99					
UNITED STATES									
MERCADOLIBRE	1,781	USD	2,288,710	1.59					
			2,288,710	1.59					
TOTAL SHARES			99,942,273	69.58					

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

Portfolio of Investments and Other Net Assets

as at 30 September 2023

Economic Scale US Equity
Statement of investments as at 30 September 2023
(expressed in USD)

Description	Quantity	Currency	Evaluation	% net assets	Description	Quantity	Currency	Evaluation	% net assets
INVESTMENTS					CLARIVATE	3,578	USD	24,259	0.01
TRANSFERABLE SECURITIES ADMITTED TO AN OFFICIAL STOCK EXCHANGE LISTING					DELPHI AUTOMOTIVE CORP	6,472	USD	643,640	0.25
SHARES					FERGUSON NEWCO	1,645	USD	273,399	0.11
								1,167,938	0.46
CANADA					LIBERIA				
LIONS GATE					ROYAL CARIBBEAN CRUISES	724	USD	67,585	0.03
ENTERTAINMENT	8,599	USD	73,779	0.03				67,585	0.03
MASONITE INTERNATIONAL CORP	497	USD	46,519	0.02	NETHERLANDS				
PROGRESSIVE WASTE CONNECTIONS	854	USD	116,520	0.04	FRANKS INTERNATIONAL	1,301	USD	29,832	0.01
			236,818	0.09	NXP SEMICONDUCTORS	1,676	USD	336,926	0.13
CHINA								366,758	0.14
SIGNET JEWELERS	1,527	USD	111,486	0.04	SINGAPORE				
			111,486	0.04	FLEXTRONICS INTERNATIONAL	29,175	USD	778,681	0.30
GREAT BRITAIN								778,681	0.30
CAPRI HOLDINGS	2,064	USD	108,793	0.04	SWITZERLAND				
CUSHMAN AND WAKEFIELD	26,491	USD	201,332	0.08	ACE	1,819	USD	381,263	0.15
GATES INDUSTRIAL	5,575	USD	65,367	0.03	GARMIN	938	USD	99,203	0.04
JANUS HENDERSON GROUP	2,243	USD	58,363	0.02	T E CONNECTIVITY	2,677	USD	333,420	0.13
NOBLE CORP	725	USD	36,468	0.01				813,886	0.32
ROIVANT SCIENCES	2,848	USD	33,649	0.01	UNITED STATES				
ROYALTY PHARMA	2,521	USD	67,462	0.03	3M CO	7,228	USD	679,071	0.26
SENSATA TECHNOLOGIES HOLDING	2,495	USD	95,608	0.04	AARON'S	2,210	USD	23,426	0.01
TRONOX HOLDINGS	3,563	USD	48,118	0.02	ABBOTT LABORATORIES	9,145	USD	895,387	0.35
			715,160	0.28	ABBVIE	8,389	USD	1,266,823	0.49
IRELAND					ABERCROMBIE & FITCH	3,158	USD	177,037	0.07
ACCENTURE CORP	8,460	USD	2,609,656	1.01	ABM INDUSTRIES	11,442	USD	462,371	0.18
ALLEGION	660	USD	69,241	0.03	ACADEMY SPORTS & OUTDOORS	1,839	USD	87,739	0.03
AON PLC IRELAND	1,413	USD	464,707	0.18	ACADIA HEALTHCARE	1,073	USD	75,775	0.03
CIMPRESS	1,255	USD	90,134	0.04	ACCO BRANDS	5,565	USD	32,110	0.01
JAZZ PHARMACEUTICALS	198	USD	25,861	0.01	ACI WORLDWIDE	949	USD	21,409	0.01
JOHNSON CONTROLS INTERNATIONAL	10,056	USD	537,393	0.21	ACTIVISION	1,421	USD	133,354	0.05
MEDTRONIC	9,546	USD	753,561	0.29	ACUITY BRANDS	439	USD	76,017	0.03
NEW LINDE	2,190	USD	822,717	0.32	ACUSHNET HOLDINGS CORP	694	USD	37,261	0.01
NVENT ELECTRIC	919	USD	49,516	0.02	ADDUS HOMECARE	1,243	USD	106,724	0.04
PENTAIR	918	USD	59,799	0.02	ADOBE SYSTEMS	715	USD	368,583	0.14
PERRIGO	1,994	USD	63,848	0.02	ADT INC	29,255	USD	177,578	0.07
SEAGATE TECHNOLOGY HOLDINGS	4,249	USD	278,649	0.11	ADTALEM GLOBAL				
STERIS	416	USD	92,394	0.04	EDUCATION	746	USD	32,242	0.01
TRANE TECHNOLOGIES	1,347	USD	275,125	0.11	ADVANCE AUTO PARTS	3,564	USD	201,045	0.08
WEATHERFORD INTERNATIONAL	1,605	USD	145,076	0.06	ADVANCED DRAINAGE SYSTEMS	186	USD	21,288	0.01
WILLIS TOWERS WATSON	1,439	USD	304,694	0.12	ADVANCED ENERGY INDUSTRIES	358	USD	37,107	0.01
			6,642,371	2.59	ADVANCED MICRO DEVICES	1,573	USD	163,277	0.06
JERSEY					AECOM TECHNOLOGY	3,610	USD	302,879	0.12
AMCOR	24,608	USD	226,640	0.09	AES	1,845	USD	28,302	0.01
					AFFILIATED MANAGERS	703	USD	93,365	0.04
					AFLAC	3,009	USD	231,994	0.09
					AGCO	994	USD	120,334	0.05
					AGILENT TECHNOLOGIES	1,085	USD	122,008	0.05

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

Portfolio of Investments and Other Net Assets

as at 30 September 2023

Economic Scale US Equity (continued)
Statement of investments as at 30 September 2023
(expressed in USD)

Description	Quantity	Currency	Evaluation	% net assets	Description	Quantity	Currency	Evaluation	% net assets
AIR PRODUCTS & CHEMICALS	655	USD	188,240	0.07	ANSYS	97	USD	29,034	0.01
AIR TRANSPORT SERVICES GROUP	1,776	USD	37,935	0.01	ANTERO RESOURCES CORP	3,158	USD	80,466	0.03
AIRBNB	425	USD	58,863	0.02	ANTHEM	1,294	USD	572,880	0.22
AKAMAI TECHNOLOGIES	905	USD	96,980	0.04	AO SMITH	1,195	USD	79,969	0.03
ALASKA AIR GROUP	3,283	USD	122,489	0.05	APA	5,572	USD	229,956	0.09
ALBANY INTERNATIONAL "A"	423	USD	36,750	0.01	APARTMENT INCOME REIT	994	USD	30,963	0.01
ALBEMARLE	126	USD	22,010	0.01	API GROUP	1,532	USD	40,138	0.02
ALBERTSONS COS	41,449	USD	948,353	0.37	APOGEE ENTERPRISES	528	USD	25,355	0.01
ALIGN TECHNOLOGY	270	USD	83,835	0.03	APPLE	32,917	USD	5,675,219	2.22
ALLEGHENY TECHNOLOGIES	939	USD	39,438	0.02	APPLIED MATERIALS	2,673	USD	374,354	0.15
ALLIANCE DATA SYSTEMS	1,810	USD	62,373	0.02	APTARGROUP	751	USD	94,709	0.04
ALLISON TRANSMISSION HOLDING	1,202	USD	71,231	0.03	ARAMARK HOLDINGS	7,087	USD	247,124	0.10
ALLSCRIPTS HEALTHCARE SOLUTIONS	5,740	USD	76,084	0.03	ARCBEST	767	USD	79,461	0.03
ALLSTATE	3,812	USD	426,220	0.17	ARCH CAPITAL GROUP	706	USD	57,151	0.02
ALLY FINANCIAL	5,705	USD	153,522	0.06	ARCH RESOURCES	283	USD	49,253	0.02
ALPHA METALLURGICAL RESOURCES	225	USD	59,918	0.02	ARCHER DANIELS MIDLAND	3,747	USD	284,023	0.11
ALPHABET "A"	27,067	USD	3,595,038	1.40	ARCONIC	3,172	USD	147,530	0.06
ALTICE USA	74,619	USD	255,197	0.10	ARCOSA	636	USD	46,810	0.02
ALTRIA GROUP	8,968	USD	379,346	0.15	ARES MANAGEMENT	816	USD	86,088	0.03
AMAZON.COM	36,877	USD	4,731,318	1.85	ARISTA NETWORKS	126	USD	23,349	0.01
AMC ENTERTAINMENT HOLDINGS	3,985	USD	32,119	0.01	ARMSTRONG WORLD INDUSTRIES	532	USD	38,900	0.02
AMC NETWORKS	2,615	USD	30,909	0.01	ARROW ELECTRONIC	732	USD	92,942	0.04
AMERCO	633	USD	33,688	0.01	ARTISAN PARTNERS ASSET MANAGEMENT	603	USD	23,095	0.01
AMEREN	515	USD	38,625	0.02	ASBURY AUTOMOTIVE GROUP	129	USD	29,566	0.01
AMERICAN AIRLINES GROUP	39,807	USD	515,302	0.20	ASGN	310	USD	25,721	0.01
AMERICAN AXLE & MANUFACTURING	11,109	USD	81,429	0.03	ASHLAND GLOBAL HOLDINGS	527	USD	43,372	0.02
AMERICAN EAGLE OUTFITTERS	10,413	USD	172,335	0.07	ASSOCIATED BAN-CORP	1,759	USD	30,519	0.01
AMERICAN ELECTRIC POWER	1,018	USD	76,655	0.03	ASSURANT	864	USD	125,107	0.05
AMERICAN EXPRESS	3,527	USD	530,108	0.21	AT&T	184,015	USD	2,753,783	1.07
AMERICAN FINANCIAL GROUP	724	USD	81,776	0.03	ATKORE INTERNATIONAL GROUP	168	USD	25,595	0.01
AMERICAN INTERNATIONAL GROUP	6,737	USD	410,553	0.16	ATLANTA BRAVES HOLDINGS	362	USD	12,989	0.01
AMERICAN TOWER	652	USD	107,841	0.04	ATLISSIAN	316	USD	63,671	0.02
AMERICAN WATER WORKS	291	USD	35,901	0.01	AUTODESK	500	USD	105,200	0.04
AMERICAN WOODMARK	704	USD	53,680	0.02	AUTOLIV	3,030	USD	295,334	0.12
AMERIPRISE FINANCIAL	617	USD	205,739	0.08	AUTOMATIC DATA PROCESSING	2,217	USD	538,354	0.21
AMERISOURCEBERGEN	616	USD	112,106	0.04	AUTONATION	935	USD	143,279	0.06
AMETEK	700	USD	104,454	0.04	AUTOZONE	167	USD	430,559	0.17
AMGEN	3,545	USD	956,973	0.37	AVALONBAY COMMUNITIES	468	USD	81,123	0.03
AMKOR TECHNOLOGY	5,992	USD	136,917	0.05	AVANTOR	3,116	USD	66,386	0.03
AMPHENOL	5,169	USD	436,987	0.17	AVERY DENNISON	929	USD	172,367	0.07
ANALOG DEVICES	1,760	USD	310,922	0.12	AVIENT CORPORATION	777	USD	27,661	0.01
ANGI HOMESERVICES	9,108	USD	18,489	0.01	AVIS BUDGET GROUP	1,264	USD	228,417	0.09
ANNALY CAPITAL MANAGEMENT	1,648	USD	31,460	0.01	AVNET	1,399	USD	68,537	0.03
					AXALTA COATING SYSTEMS	2,487	USD	67,746	0.03
					AXIS CAPITAL HOLDINGS	483	USD	27,550	0.01

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

Portfolio of Investments and Other Net Assets

as at 30 September 2023

Economic Scale US Equity (continued)
Statement of investments as at 30 September 2023
(expressed in USD)

Description	Quantity	Currency	Evaluation	% net assets	Description	Quantity	Currency	Evaluation	% net assets
BAKER HUGHES	12,148	USD	430,525	0.17	BROWN & BROWN	1,307	USD	92,444	0.04
BALL	2,586	USD	129,300	0.05	BROWN-FORMAN "B"	869	USD	50,489	0.02
BANK OF AMERICA	98,323	USD	2,722,563	1.06	BRUKER BIOSCIENCES	571	USD	36,019	0.01
BANK OF NEW YORK MELLON	11,240	USD	484,894	0.19	BRUNSWICK	850	USD	67,431	0.03
BANKUNITED	1,293	USD	29,972	0.01	BUCKLE	1,328	USD	44,249	0.02
BARNES GROUP	860	USD	29,464	0.01	BUILDERS FIRSTSOURCE	1,066	USD	134,455	0.05
BARRETT BUSINESS SERVICES	436	USD	39,763	0.02	BUNGE	1,703	USD	186,410	0.07
BAXTER INTERNATIONAL	5,858	USD	221,432	0.09	BURLINGTON STORES	1,076	USD	146,508	0.06
BEACON ROOFING SUPPLY	551	USD	43,061	0.02	BWX TECHNOLOGIES	513	USD	38,716	0.02
BECTON DICKINSON	1,224	USD	318,852	0.12	CABOT	571	USD	39,947	0.02
BELDEN CDT	471	USD	45,240	0.02	CABOT OIL & GAS	6,004	USD	163,129	0.06
BELLRING DISTRIBUTION	763	USD	31,520	0.01	CACI INTERNATIONAL "A"	296	USD	93,637	0.04
BENCHMARK ELECTRONICS	2,579	USD	63,082	0.02	CADENCE BANK	1,504	USD	32,216	0.01
BERKSHIRE HATHAWAY "B"	8,493	USD	3,006,521	1.17	CADENCE DESIGN SYSTEM	173	USD	40,873	0.02
BERRY PLASTICS GROUP	3,320	USD	207,633	0.08	CAESARS ENTERTAINMENT	1,406	USD	66,940	0.03
BEST BUY	5,779	USD	401,178	0.16	CALERES	743	USD	21,421	0.01
BGC GROUP	14,180	USD	75,863	0.03	CALIFORNIA RESOURCES	617	USD	34,780	0.01
BIOGEN IDEC	889	USD	229,860	0.09	CALLAWAY GOLF	3,475	USD	48,824	0.02
BIO-RAD LABORATORIES	214	USD	76,828	0.03	CALLON PETROLEUM	727	USD	28,535	0.01
BJS WHOLESALE CLUB HOLDINGS	1,713	USD	124,312	0.05	CAMPBELL SOUP	1,804	USD	74,397	0.03
BLACKROCK	768	USD	503,032	0.20	CAMPING WORLD HOLDINGS	740	USD	15,259	0.01
BLACKSTONE GROUP	4,686	USD	510,961	0.20	CAPITAL ONE FINANCIAL	5,302	USD	519,384	0.20
BLOOMIN BRANDS	2,575	USD	64,272	0.03	CARDINAL HEALTH	3,134	USD	273,849	0.11
BLUE OWL CAPITAL	2,425	USD	31,768	0.01	CARLISLEPANIES	384	USD	100,332	0.04
BLUEGREEN VACATIONS HOLDING	959	USD	35,483	0.01	CARLYLE GROUP	2,869	USD	87,705	0.03
BOEING	3,066	USD	587,262	0.23	CARMAX	569	USD	40,974	0.02
BOISE CASCADE	2,867	USD	301,150	0.12	CARNIVAL (PA1436583006)	7,674	USD	104,980	0.04
BOK FINANCIAL	662	USD	53,046	0.02	CARPENTER TECHNOLOGY	469	USD	31,700	0.01
BOOKING HOLDINGS	125	USD	389,873	0.15	CARRIER GLOBAL	9,519	USD	531,541	0.21
BOOZ ALLEN HAMILTON HOLDING	1,237	USD	136,033	0.05	CARTERS	859	USD	58,936	0.02
BORGWARNER	5,439	USD	220,769	0.09	CASEY'S GENERAL STORES	571	USD	156,254	0.06
BOSTON PROPERTIES	559	USD	33,551	0.01	CATALENT	1,173	USD	53,852	0.02
BOSTON SCIENTIFIC	2,840	USD	151,258	0.06	CATERPILLAR	3,602	USD	989,109	0.39
BOYD GAMING	962	USD	58,749	0.02	CBIZ	602	USD	31,593	0.01
BRADY "A"	743	USD	41,355	0.02	CBOE HOLDINGS	320	USD	50,214	0.02
BRIGHT HORIZONS FAMILY SOLUTION	1,112	USD	90,884	0.04	CBRE GROUP	7,032	USD	523,814	0.20
BRIGHTSPHERE INVESTMENT GROUP	1,823	USD	35,567	0.01	CDW	404	USD	82,141	0.03
BRIGHTVIEW HOLDINGS	13,183	USD	102,432	0.04	CELANESE "A"	876	USD	111,296	0.04
BRINKER INTERNATIONAL	2,076	USD	67,470	0.03	CENTENE	4,413	USD	305,556	0.12
BRINK'S	2,645	USD	195,968	0.08	CENTERPOINT ENERGY	2,090	USD	56,263	0.02
BRISTOL MYERS SQUIBB	12,652	USD	737,991	0.29	CERIDIAN HCM HOLDING	572	USD	39,674	0.02
BRIXMOR PROPERTY GROUP	2,020	USD	42,642	0.02	CF INDUSTRIES HOLDINGS	1,808	USD	156,067	0.06
BROADCOM CORP	732	USD	612,830	0.24	CH ROBINSON WORLDWIDE	1,160	USD	101,256	0.04
BROADRIDGE FINANCIAL SOLUTIONS	518	USD	94,079	0.04	CHAMPIONX CORP	1,562	USD	55,670	0.02
BROOKDALE SENIOR LIVING	40,724	USD	171,041	0.07	CHARLES RIVER LABORATORIES	329	USD	65,093	0.03
					CHARLES SCHWAB	6,828	USD	378,817	0.15
					CHARTER COMMUNICATIONS "A"	3,572	USD	1,573,145	0.61
					CHEESECAKE FACTORY	1,305	USD	40,090	0.02
					CHEMED	80	USD	41,450	0.02

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

Portfolio of Investments and Other Net Assets

as at 30 September 2023

Economic Scale US Equity (continued)
Statement of investments as at 30 September 2023
(expressed in USD)

Description	Quantity	Currency	Evaluation	% net assets	Description	Quantity	Currency	Evaluation	% net assets
CHENIERE ENERGY	600	USD	99,546	0.04	CONSOLIDATED				
CHESAPEAKE ENERGY	971	USD	83,690	0.03	COMMUNICATIONS	9,087	USD	31,214	0.01
CHEVRON	13,889	USD	2,341,546	0.91	CONSTELLATION BRANDS	406	USD	102,568	0.04
CHEWY	1,261	USD	23,291	0.01	CONSTELLATION ENERGY	2,702	USD	297,950	0.12
CHICAGO MERCANTILE EXCHANGE	953	USD	191,963	0.07	COOPER COMPANIES	128	USD	41,404	0.02
CHICO'S FAS	5,569	USD	41,740	0.02	COPART	1,412	USD	61,507	0.02
CHILDRENS PLACE RETAIL STORES	2,290	USD	62,975	0.02	CORNING	11,309	USD	346,508	0.14
CHIPOTLE MEXIAN GRIL	62	USD	114,774	0.04	CORTEVA	2,968	USD	152,021	0.06
CHORD ENERGY	288	USD	47,100	0.02	COSTCO WHOLESALE	1,891	USD	1,073,965	0.42
CHURCH & DWIGHT	540	USD	49,923	0.02	COTY "A"	9,491	USD	106,014	0.04
CIENA	1,033	USD	49,522	0.02	CRACKER BARREL OLD				
CINCINNATI FINANCE	677	USD	69,988	0.03	COUNTRY STORE	628	USD	42,509	0.02
CINEMARK HOLDINGS	1,502	USD	27,547	0.01	CRANE	684	USD	61,348	0.02
CINTAS	347	USD	169,166	0.07	CREDIT ACCEPTANCE GROUP	82	USD	38,786	0.02
CISCO SYSTEMS	30,533	USD	1,643,897	0.64	CROSS COUNTRY				
CITIGROUP	41,163	USD	1,709,088	0.67	HEALTHCARE	1,116	USD	28,023	0.01
CITIZENS FINANCIAL GROUP	5,984	USD	162,166	0.06	CROWN CASTLE REIT	1,432	USD	133,634	0.05
CIVITAS RESOURCES	405	USD	32,939	0.01	CROWN HOLDING	1,816	USD	161,878	0.06
CLEAN HARBORS	401	USD	67,564	0.03	CSG SYSTEM INTERNATIONAL	585	USD	30,122	0.01
CLEAR CHANNEL OUTDOOR HOLDINGS	21,989	USD	35,292	0.01	CSX	11,315	USD	351,670	0.14
CLEARWAY ENERGY	2,490	USD	52,838	0.02	CULLEN-FROST BANKERS	271	USD	25,092	0.01
CLEVELAND CLIFFS	7,387	USD	114,646	0.04	CUMMINS	1,701	USD	391,162	0.15
CMS ENERGY	498	USD	26,578	0.01	CURTISS WRIGHT	267	USD	53,026	0.02
CNO FINANCIAL GROUP	1,192	USD	28,548	0.01	CVR ENERGY	1,030	USD	35,401	0.01
COCA COLA BOTTLING	102	USD	65,971	0.03	CVS CAREMARK	17,119	USD	1,202,267	0.47
COCA-COLA (US1912161007)	14,617	USD	819,941	0.32	DANA HOLDING	11,260	USD	165,072	0.06
COGNIZANT TECHNOLOGY SOLUTIONS	22,423	USD	1,529,473	0.60	DANAHER	1,456	USD	360,855	0.14
COHERENT CORP	1,683	USD	55,438	0.02	DARDEN RESTAURANTS	1,044	USD	150,540	0.06
COLGATE-PALMOLIVE	3,914	USD	279,812	0.11	DARLING INTERNATIONAL	820	USD	43,116	0.02
COLUMBIA BANKING SYSTEM	1,627	USD	33,044	0.01	DAVITA HEALTHCARE				
COLUMBIA SPORTSWEAR	790	USD	58,610	0.02	PARTNERS	3,355	USD	322,516	0.13
COMCAST	49,389	USD	2,196,822	0.86	DECKERS OUTDOOR	46	USD	23,908	0.01
COMERICA	2,273	USD	95,511	0.04	DEERE	1,239	USD	470,882	0.18
COMFORT SYSTEMS	330	USD	58,245	0.02	DELL TECHNOLOGIES	16,644	USD	1,155,426	0.45
COMMERCE BANCSHARES	1,039	USD	50,589	0.02	DELTA AIR LINES	17,929	USD	669,648	0.26
COMMERCIAL METALS	1,193	USD	59,185	0.02	DELUXE	1,383	USD	26,540	0.01
COMMSCOPE HOLDING	22,345	USD	72,398	0.03	DENTSPLY SIRONA	2,227	USD	76,687	0.03
COMMUNITY HEALTH SYSTEMS	81,630	USD	244,482	0.10	DESIGNER BRANDS	2,324	USD	29,956	0.01
COMPASS MINERALS INTERNATIONAL	747	USD	20,804	0.01	DEVON ENERGY	5,141	USD	247,231	0.10
COMSTOCK RESOURCES	2,464	USD	27,548	0.01	DIAMONDBACK ENERGY	858	USD	132,733	0.05
CONAGRA FOODS	3,423	USD	94,133	0.04	DICK'S SPORTING GOODS	1,278	USD	139,187	0.05
CONCENTRIX	17,545	USD	1,406,407	0.55	DIGITAL REALTY TRUST REIT	668	USD	81,810	0.03
CONOCOPHILLIPS	9,315	USD	1,122,085	0.44	DIGITALBRIDGE GROUP	3,883	USD	69,312	0.03
CONS EDISON	949	USD	81,367	0.03	DILLARDS "A"	313	USD	103,231	0.04
CONSOL ENERGY	1,901	USD	43,172	0.02	DIODES	577	USD	45,618	0.02
CONSOL ENERGY CORP	412	USD	43,969	0.02	DISCOVER FINANCIAL SERVICES	2,098	USD	182,883	0.07
					DISCOVERY	89,770	USD	979,840	0.38
					DISH NETWORK "A"	13,283	USD	80,030	0.03
					DOCUSIGN	703	USD	29,695	0.01
					DOLBY LABORATORIES "A"	425	USD	33,996	0.01
					DOLLAR GENERAL	3,342	USD	356,023	0.14

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

Portfolio of Investments and Other Net Assets

as at 30 September 2023

Economic Scale US Equity (continued)
Statement of investments as at 30 September 2023
(expressed in USD)

Description	Quantity	Currency	Evaluation	% net assets	Description	Quantity	Currency	Evaluation	% net assets
DOLLAR TREE STORES	3,622	USD	387,771	0.15	EQUITY RESIDENTIAL	1,423	USD	84,669	0.03
DOMINION RESOURCES	4,158	USD	185,197	0.07	ERIE INDEMNITY "A"	106	USD	31,746	0.01
DOMINO'S PIZZA	197	USD	75,280	0.03	ESSEX PROPERTY REIT	274	USD	58,546	0.02
DONALDSON	1,174	USD	70,522	0.03	ESTEE LAUDER "A"	1,896	USD	276,475	0.11
DOORDASH	900	USD	71,640	0.03	EURONET WORLDWIDE	458	USD	36,516	0.01
DOVER	1,023	USD	143,946	0.06	EVERCORE PARTNERS "A"	827	USD	114,961	0.04
DOW	7,918	USD	406,827	0.16	EVEREST RE GROUP	89	USD	33,568	0.01
DR HORTON	943	USD	102,627	0.04	EVERGY INC	1,372	USD	69,835	0.03
DROPBOX	1,389	USD	38,204	0.01	EXELON	5,904	USD	223,909	0.09
DTE ENERGY	433	USD	42,936	0.02	EXLSERVICE HOLDINGS	5,314	USD	152,459	0.06
DUKE ENERGY	2,429	USD	215,282	0.08	EXPEDIA	1,902	USD	197,390	0.08
DUN & BRADSTREET HOLDINGS	3,704	USD	37,262	0.01	EXPEDITOR INTERNATIONAL	1,174	USD	136,114	0.05
DUPONT DE NEMOURS	7,685	USD	576,682	0.22	EXXON MOBIL	19,760	USD	2,316,859	0.90
DXC TECHNOLOGY	27,398	USD	573,988	0.22	EZCORP	3,481	USD	28,596	0.01
DYCOM INDUSTRIES	776	USD	69,902	0.03	F5 NETWORKS	342	USD	55,158	0.02
EAGLE MATERIALS	170	USD	28,900	0.01	FACEBOOK	6,493	USD	1,990,884	0.78
EAST WEST BANCORP	700	USD	37,373	0.01	FACTSET RESEARCH SYSTEMS	170	USD	75,055	0.03
EASTMAN CHEMICALS	2,086	USD	160,705	0.06	FAIR ISSAC	34	USD	30,183	0.01
EATON	2,763	USD	596,394	0.23	FASTENAL	2,039	USD	112,675	0.04
EBAY	7,987	USD	354,303	0.14	FEDERATED INVESTORS	1,012	USD	34,863	0.01
EBIX	793	USD	7,573	0.00	FEDEX	6,747	USD	1,808,061	0.71
ECHOSTAR "A"	3,786	USD	65,271	0.03	FIDELITY NATIONAL INFORMATION	6,212	USD	345,014	0.13
ECOLAB	1,558	USD	265,608	0.10	FIFTH THIRD BANCORP	8,863	USD	225,829	0.09
ECOVYST	4,262	USD	42,279	0.02	FIRST ADVANTAGE	1,968	USD	27,276	0.01
EDGEWELL PERSONAL CARE	848	USD	31,825	0.01	FIRST AMERICAN FINANCIAL	2,109	USD	120,993	0.05
EDWARDS LIFESCIENCES	1,423	USD	99,382	0.04	FIRST CITIZENS BANCSHARES "A"	121	USD	167,961	0.07
ELANCO ANIMAL HEALTH	4,296	USD	48,803	0.02	FIRST HORIZON NATIONAL	6,949	USD	77,794	0.03
ELECTRONIC ARTS	760	USD	91,284	0.04	FIRST INTERSTATE BANCSYS "A"	1,451	USD	36,304	0.01
ELEMENT SOLUTION	3,710	USD	73,050	0.03	FIRST SOLAR	184	USD	29,745	0.01
ELI LILLY	934	USD	503,211	0.20	FIRSTCASH HOLDINGS	989	USD	100,413	0.04
EMBECTA CORPORATION	7,064	USD	107,090	0.04	FIRSTENERGY	2,615	USD	90,165	0.04
EMCOR GROUP	885	USD	189,673	0.07	FISERV	3,098	USD	351,437	0.14
EMERSON ELECTRIC	5,488	USD	532,446	0.21	FIVE BELOW	291	USD	47,215	0.02
ENCOMPASS HEALTH CORP	2,206	USD	149,434	0.06	FLEETCOR TECHNOLOGIES	443	USD	114,990	0.04
ENCORE CAPITAL GROUP	539	USD	25,435	0.01	FLOWER FOODS	2,122	USD	47,384	0.02
ENERSYS	437	USD	41,978	0.02	FLOWERVE	2,182	USD	88,676	0.03
ENLINK MIDSTREAM	3,754	USD	46,512	0.02	FLUOR	6,329	USD	232,274	0.09
ENOVIS	1,067	USD	56,775	0.02	FMC	508	USD	33,980	0.01
ENPRO INDUSTRIES	222	USD	27,237	0.01	FNB	2,767	USD	29,967	0.01
ENSIGN GROUP	943	USD	88,736	0.03	FNFV GROUP	5,512	USD	229,299	0.09
ENTERGIS	352	USD	33,356	0.01	FOOT LOCKER	6,027	USD	105,593	0.04
ENTERGY	446	USD	41,407	0.02	FORD MOTOR	100,552	USD	1,256,397	0.49
ENVISTA HOLDINGS	1,392	USD	39,240	0.02	FORTINET	962	USD	56,546	0.02
EOG RESOURCES	2,841	USD	361,887	0.14	FORTIVE CORP	1,357	USD	101,531	0.04
EPAM SYSTEMS	746	USD	194,452	0.08	FORTREA HOLDINGS	1,455	USD	42,239	0.02
EQT	1,482	USD	60,006	0.02	FORTUNE BRANDS HOME & SECURITY	1,808	USD	113,759	0.04
EQUIFAX	295	USD	54,731	0.02	FOX CORPORATIONS	3,111	USD	97,499	0.04
EQUINIX REIT	81	USD	59,416	0.02					
EQUITABLE HOLDINGS	5,660	USD	161,989	0.06					
EQUITY COMMONWEALTH	1,211	USD	22,325	0.01					
EQUITY LIFESTYLE PROPERTIES REIT	433	USD	27,920	0.01					

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

Portfolio of Investments and Other Net Assets

as at 30 September 2023

Economic Scale US Equity (continued)
Statement of investments as at 30 September 2023
(expressed in USD)

Description	Quantity	Currency	Evaluation	% net assets	Description	Quantity	Currency	Evaluation	% net assets
FRANK RESOURCES	6,495	USD	161,271	0.06	H&R BLOCK	2,258	USD	98,426	0.04
FRANKLIN ELECTRIC	392	USD	35,151	0.01	HAIN CELESTIAL GROUP	1,737	USD	18,082	0.01
FREEMORAN COPPER "B"	7,475	USD	281,210	0.11	HALFMOON PARENT	2,928	USD	843,088	0.33
FRESH DEL MONTE PRODUCE	4,876	USD	125,898	0.05	HALLIBURTON	9,979	USD	402,852	0.16
FRONTIER COMMUNICATIONS PARENT	8,854	USD	139,008	0.05	HANCOCK HOLDING	639	USD	23,758	0.01
FRONTIER GROUP HOLDINGS	1,025	USD	5,007	0.00	HANESBRANDS	56,693	USD	215,150	0.08
FTI CONSULTING	215	USD	39,113	0.02	HANOVER INSURANCE GROUP	451	USD	50,611	0.02
GALLAGHER	816	USD	187,917	0.07	HARLEY-DAVIDSON	1,494	USD	49,705	0.02
GAMESTOP	1,798	USD	30,386	0.01	HARSCO	4,783	USD	34,438	0.01
GAMING AND LEISURE PROPERTIES	781	USD	36,020	0.01	HARTF FINANCIAL SERVICES GROUP	2,475	USD	177,210	0.07
GAP	35,112	USD	377,805	0.15	HASBRO	1,107	USD	73,549	0.03
GARRETT MOTION	3,688	USD	29,209	0.01	HCA HOLDINGS	5,591	USD	1,385,003	0.54
GARTNER "A"	339	USD	117,813	0.05	HEALTHCARE REALTY TRUST	1,836	USD	28,311	0.01
GE HEALTHCARE TECHNOLOGIES	5,898	USD	407,316	0.16	HEALTHPEAK	3,375	USD	62,978	0.02
GENERAC HOLDINGS	338	USD	37,437	0.01	HEICO	224	USD	36,378	0.01
GENERAL DYNAMICS	2,495	USD	556,036	0.22	HEIDRICK & STRUGGLES INTERNATIONAL	720	USD	18,072	0.01
GENERAL ELECTRIC	14,231	USD	1,581,633	0.62	HELMERICH & PAYNE	1,774	USD	74,845	0.03
GENERAL MILLS	2,788	USD	179,770	0.07	HERC HOLDINGS	193	USD	23,550	0.01
GENERAL MOTORS	30,381	USD	1,002,573	0.39	HERMAN MILLER	1,702	USD	40,695	0.02
GENESCO	3,624	USD	110,677	0.04	HERSHEY COMPANY	506	USD	101,807	0.04
GENTEX	2,235	USD	72,749	0.03	HERTZ GLOBAL HOLDINGS	12,593	USD	156,027	0.06
GENTHERM	891	USD	49,504	0.02	HESS	972	USD	148,454	0.06
GENUINE PARTS	1,301	USD	188,489	0.07	HEWLETT PACKARD ENTERPRISE	28,340	USD	494,816	0.19
GENWORTH FINANCIAL "A"	4,405	USD	26,078	0.01	HEXCEL	500	USD	32,970	0.01
GEO GROUP	14,007	USD	116,678	0.05	HF SINCLAIR	1,684	USD	96,678	0.04
GILEAD SCIENCES	6,549	USD	495,235	0.19	HIBBETT SPORTING GOODS	1,224	USD	58,201	0.02
GITLAB	93	USD	4,247	0.00	HILLENBRAND	907	USD	38,448	0.01
GLOBAL PAYMENTS HOLDING	1,852	USD	216,202	0.08	HNI	1,733	USD	59,979	0.02
GLOBE LIFE	376	USD	41,383	0.02	HOLOGIC	901	USD	63,007	0.02
GODADDY "A"	634	USD	47,620	0.02	HOME DEPOT	6,773	USD	2,056,825	0.80
GOLDMAN SACHS GROUP	3,364	USD	1,095,487	0.43	HONEYWELL INTERNATIONAL	4,018	USD	749,638	0.29
GOODYEAR TIRE	22,252	USD	276,926	0.11	HORMEL FOODS	2,194	USD	84,228	0.03
GRACO	648	USD	47,609	0.02	HOST MARRIOTT	3,784	USD	61,244	0.02
GRAFTECH INTERNATIONAL	5,288	USD	20,042	0.01	HP	15,340	USD	399,760	0.16
GRAHAM HOLDINGS "B"	100	USD	58,577	0.02	HUBBELL	304	USD	96,666	0.04
GRAINGER W W	182	USD	126,987	0.05	HUBSPOT	49	USD	24,559	0.01
GRAND CANYON EDUCATION	266	USD	31,659	0.01	HUMANA	671	USD	330,474	0.13
GRAPHIC PACKAGING HOLDING	4,111	USD	92,128	0.04	HUNTINGTON BANCSHARES	15,821	USD	164,934	0.06
GRAY TELEVISION	3,002	USD	21,164	0.01	HUNTINGTON INGALLS INDUSTRIES	906	USD	186,708	0.07
GREENBRIER COMPANIES	1,666	USD	67,956	0.03	HUNTSMAN	3,170	USD	77,697	0.03
GREIF	1,124	USD	76,207	0.03	HYATT HOTELS	611	USD	65,872	0.03
GRIFFON	808	USD	32,869	0.01	HYSTE-YALE MATERIALS				
GROUP 1 AUTOMOTIVE	220	USD	59,814	0.02	HANDLING "A"	447	USD	19,610	0.01
GUESS	1,869	USD	40,202	0.02	IAC INTERACTIVECORP	744	USD	38,309	0.01
GULFPORT ENERGY	391	USD	46,646	0.02	ICF INTERNATIONAL	238	USD	28,917	0.01
GXO LOGISTICS	3,353	USD	198,464	0.08	ICU MEDICAL	178	USD	21,445	0.01
H B FULLER	538	USD	37,762	0.01	IDEX	231	USD	48,235	0.02

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

Portfolio of Investments and Other Net Assets

as at 30 September 2023

Economic Scale US Equity (continued)
Statement of investments as at 30 September 2023
(expressed in USD)

Description	Quantity	Currency	Evaluation	% net assets	Description	Quantity	Currency	Evaluation	% net assets
IDEXX LABORATORIES	149	USD	65,578	0.03	KB HOME	506	USD	23,701	0.01
IES HOLDINGS	709	USD	47,000	0.02	KBR	1,779	USD	106,046	0.04
ILLINOIS TOOL WORKS	1,612	USD	373,468	0.15	KELLOGG	3,329	USD	198,309	0.08
ILLUMINA	303	USD	41,329	0.02	KELLY SERVICES "A"	2,254	USD	41,068	0.02
INCYTE GENOMICS	465	USD	27,026	0.01	KEMPER	1,029	USD	43,228	0.02
INFORMATICA	2,309	USD	48,720	0.02	KENNAMETAL	1,189	USD	29,927	0.01
INGERSOLL RAND	1,760	USD	113,062	0.04	KEURIG DR PEPPER	6,168	USD	195,464	0.08
INGLES MARKETS "A"	925	USD	69,468	0.03	KEYCORP	15,735	USD	171,826	0.07
INGREDION	682	USD	67,088	0.03	KEYSIGHT TECHNOLOGIES	562	USD	75,274	0.03
INSIGHT ENTERPRISES	329	USD	48,169	0.02	KIMBALL ELECTRONICS	1,070	USD	29,800	0.01
INSPERITY	1,649	USD	162,492	0.06	KIMBERLY-CLARK	2,303	USD	280,736	0.11
INSTALLED BUILDING PRODUCTS	326	USD	40,812	0.02	KIMCO REALTY	2,531	USD	45,102	0.02
INTEGER HOLDINGS	446	USD	35,586	0.01	KINDER MORGAN	18,126	USD	302,432	0.12
INTEGRA LIFESCIENCES	902	USD	34,704	0.01	KITE REALTY GROUP REIT	1,674	USD	36,242	0.01
INTEL	51,042	USD	1,819,647	0.71	KKR & CO	2,778	USD	173,792	0.07
INTERCONTINENTAL EXCHANGE GROUP	1,537	USD	169,301	0.07	KLA TENCOR	274	USD	128,057	0.05
INTERNATION FLAVOURS & FRAGRANCES	1,577	USD	107,961	0.04	KNIFE RIVER	81	USD	4,004	0.00
INTERNATIONAL BUSINESS MACHINES	13,747	USD	1,944,788	0.76	KNIGHT SWIFT				
INTERNATIONAL PAPER	10,869	USD	387,806	0.15	KNIGHT SWIFT TRANSPORTATION HOLDINGS	1,887	USD	94,954	0.04
INTERPUBLIC GROUP	7,349	USD	212,166	0.08	KNOWLES	2,502	USD	37,630	0.01
INTUIT	220	USD	114,072	0.04	KOHL'S	17,214	USD	368,724	0.14
INTUITIVE SURGICAL	226	USD	67,077	0.03	KONTOOR BRANDS	955	USD	42,498	0.02
INVESCO	7,959	USD	116,997	0.05	KORN-FERRY INTERNATIONAL	1,335	USD	63,960	0.02
INVITATION HOMES REIT	1,290	USD	41,332	0.02	KRAFT HEINZ	11,230	USD	379,574	0.15
IPG PHOTONICS	226	USD	23,145	0.01	KROGER	31,199	USD	1,401,771	0.55
IQVIA HOLDINGS	1,751	USD	349,587	0.14	KYNDRYL HOLDINGS	14,838	USD	225,389	0.09
IRON MOUNTAIN					L BRANDS	6,016	USD	204,544	0.08
INCORPORATED REIT	1,295	USD	78,373	0.03	LABORATORY AMER	1,455	USD	296,645	0.12
ITRON	382	USD	23,122	0.01	LAM RESEARCH	396	USD	251,088	0.10
ITT	787	USD	77,992	0.03	LAMAR ADVERTISING "A"	372	USD	31,363	0.01
J.B. HUNT TRANSPORT SERVICES	959	USD	180,618	0.07	LANDSTAR SYSTEM	128	USD	22,952	0.01
J2 GLOBAL	476	USD	30,550	0.01	LAS VEGAS SANDS	2,133	USD	99,163	0.04
JABIL CIRCUIT	10,337	USD	1,298,534	0.51	LAUREATE EDUCATION	15,170	USD	212,759	0.08
JACK HENRY & ASSOCIATES	341	USD	51,737	0.02	LA-Z-BOY CHAIR	1,703	USD	53,321	0.02
JACKSON FINANCIAL	1,671	USD	64,384	0.03	LCI INDUSTRIES	405	USD	48,357	0.02
JACOBS SOLUTIONS	2,119	USD	289,307	0.11	LEAR	5,358	USD	719,901	0.28
JEFFERIES FINANCIAL GROUP	5,299	USD	196,858	0.08	LEGGETT & PLATT	3,076	USD	78,223	0.03
JELD WEN HOLDING	5,204	USD	70,150	0.03	LEIDOS HOLDINGS	2,203	USD	203,998	0.08
JETBLUE AIRWAYS	13,586	USD	63,311	0.02	LENNAR	1,637	USD	186,258	0.07
JM SMUCKER	590	USD	73,119	0.03	LENNOX INTERNATIONAL	240	USD	90,859	0.04
JOHN BEAN TECHNOLOGIES	317	USD	33,269	0.01	LEVI STRAUSS "A"	4,958	USD	67,875	0.03
JOHN WILEY & SONS	1,228	USD	46,504	0.02	LIBERTY BROADBAND "C"	1,296	USD	118,526	0.05
JOHNSON & JOHNSON	10,687	USD	1,669,951	0.65	LIBERTY GLOBAL				
JONES LANG LASALLE	2,300	USD	328,716	0.13	LIBERTY GLOBAL (GB00B8W67B19)	22,645	USD	420,518	0.16
JP MORGAN CHASE	24,003	USD	3,539,001	1.38	LIBERTY LATIN AMERICA	10,154	USD	83,161	0.03
JUNIPER NETWORKS	2,838	USD	79,606	0.03	LIBERTY MEDIA CORP				
KAR AUCTION SERVICES	3,536	USD	53,464	0.02	LIBERTY FORMULA	856	USD	54,031	0.02
					LIBERTY MEDIA				
					CORP-LIBERTY LIVE	36	USD	1,164	0.00
					LIBERTY OILFIELD SERVICES	1,778	USD	32,804	0.01
					LIFE TIME GROUP HOLDINGS	3,257	USD	50,028	0.02
					LINCOLN NATIONAL	3,334	USD	82,583	0.03

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

Portfolio of Investments and Other Net Assets

as at 30 September 2023

Economic Scale US Equity (continued)
Statement of investments as at 30 September 2023
(expressed in USD)

Description	Quantity	Currency	Evaluation	% net assets	Description	Quantity	Currency	Evaluation	% net assets
LITHIA MOTORS	191	USD	57,170	0.02	MGM RESORTS				
LITTLEFUSE	260	USD	64,995	0.03	INTERNATIONAL	4,101	USD	152,557	0.06
LKQ	3,305	USD	165,118	0.06	MICROCHIP TECHNOLOGY	1,683	USD	132,553	0.05
LOEWS	2,069	USD	131,650	0.05	MICRON TECHNOLOGY	8,969	USD	612,314	0.24
LOUISIANA PACIFIC	1,001	USD	56,156	0.02	MICROSOFT	11,780	USD	3,740,385	1.46
LOWES	6,208	USD	1,302,438	0.51	MIDDLEBY	308	USD	39,452	0.02
LPL FINANCIAL HOLDINGS	265	USD	63,245	0.02	MINERALS TECHNOLOGIES	448	USD	24,636	0.01
LULULEMON ATHLETICA	286	USD	109,896	0.04	MODERNA	585	USD	60,267	0.02
LUMEN TECHNOLOGIES	349,486	USD	517,239	0.20	MODINE MANUFACTURING	1,551	USD	72,556	0.03
LYONDELL BASELL					MODIVCARE	384	USD	11,689	0.00
INDUSTRIES	3,912	USD	371,405	0.14	MOELIS & COMPANY	728	USD	33,554	0.01
M&T BANK	1,985	USD	252,373	0.10	MOHAWK INDUSTRIES	2,182	USD	190,314	0.07
MACERICH	3,019	USD	33,783	0.01	MOLINA HEALTHCARE	330	USD	109,365	0.04
MACY'S	22,260	USD	260,219	0.10	MOLSON COORS BREWING "B"	2,804	USD	177,297	0.07
MADISON SQUARE GARDEN					MONDELEZ INTERNATIONAL				
SPINCO	585	USD	19,305	0.01	"A"	7,042	USD	491,848	0.19
MANHATTAN ASSOCIATES	142	USD	28,318	0.01	MONRO MUFFLER BRAKE	608	USD	16,823	0.01
MANPOWER GROUP	1,812	USD	133,254	0.05	MONSTER BEVERAGE	980	USD	52,322	0.02
MARATHON OIL	6,777	USD	182,234	0.07	MOODYS	416	USD	133,542	0.05
MARATHON PETROLEUM	5,441	USD	819,523	0.32	MOOG	581	USD	66,007	0.03
MARKEL	85	USD	127,322	0.05	MORGAN STANLEY	19,760	USD	1,625,655	0.63
MARRIOTT INTERNATIONAL	1,631	USD	321,943	0.13	MORNINGSTAR	229	USD	54,742	0.02
MARRIOTT VACATIONS					MOTOROLA SOLUTIONS	460	USD	125,764	0.05
WORLDWIDE	755	USD	75,983	0.03	MR COOPER GROUP	800	USD	43,480	0.02
MARSH & MCLENNAN	2,723	USD	523,224	0.20	MSA SAFETY	196	USD	31,186	0.01
MARTIN MARIETTA					MSC INDUSTRIAL DIRECT "A"	423	USD	41,962	0.02
MATERIALS	154	USD	63,936	0.02	MSCI	140	USD	73,518	0.03
MARVELL TECHNOLOGY	849	USD	46,610	0.02	MUELLER INDUSTRIES	395	USD	30,020	0.01
MASCO	2,958	USD	160,531	0.06	MULTIPLAN	26,936	USD	43,367	0.02
MASTEC	993	USD	72,241	0.03	MURPHY OIL	1,707	USD	77,805	0.03
MASTERBRAND	4,452	USD	53,736	0.02	MURPHY USA	240	USD	82,613	0.03
MASTERCARD	1,695	USD	677,729	0.26	MYR GROUP	226	USD	30,676	0.01
MATCH GROUP	700	USD	28,042	0.01	NABORS INDUSTRIES	830	USD	102,389	0.04
MATSON	404	USD	36,279	0.01	NASDAQ OMX GROUP	1,444	USD	70,568	0.03
MATTEL	7,947	USD	175,788	0.07	NATIONAL FUEL GAS	413	USD	21,649	0.01
MATTHEWS INTERNATIONAL	1,047	USD	41,357	0.02	NATIONAL INSTRUMENTS	814	USD	48,612	0.02
MAXIMUS	1,711	USD	128,599	0.05	NATIONAL OILWELL VARCO	7,624	USD	160,028	0.06
MCCORMICK	1,017	USD	77,323	0.03	NATIONAL VISION HOLDINGS	1,426	USD	22,859	0.01
MCDONALDS	1,805	USD	477,423	0.19	NAVIENT	2,413	USD	41,866	0.02
MCKESSON HBOC	963	USD	422,593	0.16	NCR	5,941	USD	161,120	0.06
MDU RESOURCES GROUP	2,028	USD	39,982	0.02	NELNET	482	USD	43,645	0.02
MEDNAX	7,183	USD	91,942	0.04	NETAPP	1,822	USD	139,164	0.05
MEDPACE HOLDINGS	128	USD	31,648	0.01	NETFLIX	1,233	USD	465,001	0.18
MERCK & CO	7,710	USD	799,681	0.31	NEW RESIDENTIAL				
MERCURY GENERAL	584	USD	16,475	0.01	INVESTMENT	5,000	USD	46,875	0.02
MERIT MEDICAL SYSTEMS	322	USD	22,324	0.01	NEW YORK COMMUNITY				
METHODE ELECTRONICS	611	USD	14,016	0.01	BANCORP	10,092	USD	114,998	0.04
METLIFE	8,039	USD	507,663	0.20	NEW YORK TIMES "A"	966	USD	39,693	0.02
METTLER TOLEDO					NEWELL RUBBERMAID	23,141	USD	210,005	0.08
INTERNATIONAL	90	USD	100,696	0.04	NEWMARK GROUP	11,664	USD	73,950	0.03
MGIC INVESTMENT	1,537	USD	26,129	0.01	NEWMONT MINING	6,573	USD	244,121	0.10
					NEWS "A"	9,727	USD	195,707	0.08

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

Portfolio of Investments and Other Net Assets

as at 30 September 2023

Economic Scale US Equity (continued)
Statement of investments as at 30 September 2023
(expressed in USD)

Description	Quantity	Currency	Evaluation	% net assets	Description	Quantity	Currency	Evaluation	% net assets
NEXSTAR BROADCASTING GROUP "A"	704	USD	100,721	0.04	PATTERSON	1,666	USD	49,464	0.02
NEXTERA ENERGY	1,198	USD	69,819	0.03	PATTERSON-UTI ENERGY	8,928	USD	123,921	0.05
NEXTERA ENERGY PARTNERS	486	USD	14,784	0.01	PAYCHEX	1,235	USD	144,372	0.06
NIKE "B"	4,567	USD	438,660	0.17	PAYCOM SOFTWARE	60	USD	15,816	0.01
NISOURCE	937	USD	23,256	0.01	PAYPAL HOLDINGS	4,237	USD	249,030	0.10
NORDSON	221	USD	49,615	0.02	PBF ENERGY	1,572	USD	84,605	0.03
NORDSTROM	10,478	USD	155,598	0.06	PEABODY ENERGY	3,364	USD	87,969	0.03
NORFOLK SOUTHERN	1,544	USD	306,685	0.12	PEGASYSTEMS	523	USD	22,866	0.01
NORTHERN TRUST	2,343	USD	164,010	0.06	PENN NATIONAL GAMING	711	USD	16,485	0.01
NORTONLIFELOCK	12,639	USD	228,008	0.09	PENNYMAC FINANCIAL SERVICES	629	USD	42,564	0.02
NORWEGIAN CRUISE LINE HOLDINGS	2,490	USD	40,786	0.02	PENSKE AUTO GROUP	782	USD	131,830	0.05
NRG ENERGY	2,310	USD	89,004	0.03	PEPSICO	9,146	USD	1,551,436	0.61
NU SKIN ENTERPRISES "A"	676	USD	14,406	0.01	PERFORMANCE FOOD GROUP	909	USD	54,167	0.02
NUCOR	1,752	USD	275,642	0.11	PERKINELMER	582	USD	64,678	0.03
NVIDIA	459	USD	201,455	0.08	PETCO HEALTH & WELLNESS	10,286	USD	41,813	0.02
NVR	13	USD	78,905	0.03	PFIZER	32,511	USD	1,070,912	0.42
O I GLASS	6,297	USD	107,868	0.04	PHILIP MORRIS INTERNATIONAL	8,156	USD	763,238	0.30
OCCIDENTAL PETROLEUM OCEANEERING	10,160	USD	661,721	0.26	PHILLIPS 66	3,275	USD	394,638	0.15
INTERNATIONAL	1,768	USD	46,180	0.02	PHINIA	582	USD	15,406	0.01
OGE ENERGY	728	USD	24,308	0.01	PILGRIMS PRIDE	10,838	USD	246,456	0.10
OLD DOMINION FREIGHT LINE	504	USD	208,344	0.08	PINNACLE FINANCIAL PARTNERS	437	USD	29,393	0.01
OLD NATIONAL BANCORP	2,216	USD	32,553	0.01	PINNACLE WEST CAPITAL	400	USD	29,528	0.01
OLD REPUBLIC INTERNATIONAL	3,497	USD	95,118	0.04	PIONEER NATURAL RESOURCES	1,385	USD	320,323	0.12
OLIN	1,880	USD	93,699	0.04	PIPER JAFFRAY	349	USD	51,303	0.02
OLLIES BARGAIN OUTLET HOLDINGS	517	USD	40,104	0.02	PITNEY-BOWES	18,462	USD	56,309	0.02
OMNICOM	5,975	USD	444,779	0.17	PJT PARTNERS "A"	429	USD	34,749	0.01
ON SEMICONDUCTOR	1,938	USD	182,463	0.07	PLEXUS	859	USD	80,076	0.03
ONE GAS	296	USD	20,439	0.01	PNC FINANCIAL SERVICES	4,280	USD	532,560	0.21
ONEMAIN HOLDINGS	2,030	USD	82,723	0.03	POLARIS INDUSTRIES	468	USD	49,369	0.02
ONEOK	1,025	USD	65,077	0.03	POOL	117	USD	42,207	0.02
OPENDOOR TECHNOLOGIES	14,126	USD	38,211	0.01	POPULAR	894	USD	56,715	0.02
ORACLE (US68389X1054)	17,173	USD	1,818,792	0.71	POST HOLDINGS	411	USD	35,239	0.01
O'REILLY AUTOMOTIVE	358	USD	327,756	0.13	POTLATCH	527	USD	23,957	0.01
ORGANON & CO	4,280	USD	74,215	0.03	PPG INDUSTRIES	2,023	USD	264,386	0.10
OSHKOSH TRUCK	1,032	USD	99,134	0.04	PPL	5,561	USD	131,101	0.05
OSI SYSTEMS	368	USD	44,024	0.02	PRICESMART	393	USD	29,294	0.01
OTIS WORLDWIDE	5,467	USD	441,734	0.17	PRIMERICA	222	USD	43,512	0.02
OVINTIV	3,893	USD	186,553	0.07	PRINCIPAL FINANCIAL GROUP	2,347	USD	171,049	0.07
OWENS CORNING	1,094	USD	151,847	0.06	PROCTER AND GAMBLE	8,526	USD	1,248,292	0.49
PACCAR	3,018	USD	257,677	0.10	PROG HOLDINGS	708	USD	23,746	0.01
PACKAGING CORPORATION OF AMERICA	913	USD	141,287	0.06	PROGRESSIVE	2,377	USD	331,330	0.13
PACTIV EVERGREEN	16,491	USD	136,051	0.05	PROLOGIS	902	USD	101,926	0.04
PALO ALTO NETWORKS	364	USD	86,155	0.03	PROSPERITY BANCSHARES	434	USD	23,853	0.01
PARKER-HANNIFIN	717	USD	281,759	0.11	PRUDENTIAL FINANCIAL	4,291	USD	409,662	0.16
PARSONS	1,357	USD	74,160	0.03	PTC	389	USD	55,662	0.02
PATRICK INDUSTRIES	478	USD	36,491	0.01	PTC	389	USD	55,662	0.02
					PUBLIC SERVICE ENTERPRISE GROUP	1,605	USD	91,228	0.04
					PUBLIC STORAGE	355	USD	93,990	0.04

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

Portfolio of Investments and Other Net Assets

as at 30 September 2023

Economic Scale US Equity (continued)
Statement of investments as at 30 September 2023
(expressed in USD)

Description	Quantity	Currency	Evaluation	% net assets	Description	Quantity	Currency	Evaluation	% net assets
PULTE GROUP	1,264	USD	94,636	0.04	SANMINA	3,525	USD	193,241	0.08
PVH	2,061	USD	158,697	0.06	SCHEIN HENRY	1,015	USD	75,272	0.03
QORVO	781	USD	75,242	0.03	SCHLUMBERGER	14,797	USD	866,068	0.34
QUALCOMM	7,355	USD	821,112	0.32	SCHNEIDER NATIONAL	3,012	USD	84,185	0.03
QUANTA SERVICES	795	USD	150,104	0.06	SCHOLASTIC	866	USD	33,047	0.01
QUEST DIAGNOSTICS	1,652	USD	204,220	0.08	SCHWEITZER MAUDUIT				
QURATE RETAIL GROUP	161,610	USD	96,352	0.04	INTERNATIONAL	1,485	USD	21,399	0.01
R1 RCM	3,772	USD	57,636	0.02	SCIENCE APPLICATIONS				
RACKSPACE TECHNOLOGY	24,302	USD	57,231	0.02	INTERNATIONAL	1,004	USD	107,318	0.04
RADIAN GROUP	1,386	USD	35,121	0.01	SCIENTIFIC GAMES	1,840	USD	131,634	0.05
RADNET	1,287	USD	36,911	0.01	SCOTTS MIRACLE-GRO	294	USD	15,529	0.01
RALPH LAUREN	850	USD	99,374	0.04	SEALED AIR	2,654	USD	87,476	0.03
RANGE RESOURCES	1,808	USD	58,832	0.02	SEAWORLD ENTERTAINMENT	547	USD	25,157	0.01
RAYMOND JAMES FINANCIAL	3,232	USD	327,434	0.13	SEI INVESTMENTS	969	USD	59,080	0.02
RAYTHEON TECHNOLOGY	12,934	USD	931,507	0.36	SELECT ENERGY SERVICES	3,191	USD	25,496	0.01
REALOGY HOLDINGS	8,267	USD	54,397	0.02	SELECT MEDICAL HOLDINGS	5,714	USD	146,564	0.06
REALTY INCOME	618	USD	31,085	0.01	SEMPRA	1,506	USD	102,709	0.04
RED ROCK RESORTS	642	USD	26,483	0.01	SERVICE CORPORATION				
REGAL BELOIT	905	USD	131,297	0.05	INTER- NATIONAL	1,722	USD	99,118	0.04
REGENCY CENTERS	509	USD	30,759	0.01	SERVICENOW	125	USD	70,544	0.03
REGENERON PHARMS	140	USD	115,844	0.05	SHERWIN WILLIAMS	1,181	USD	304,072	0.12
REGIONS FINANCIAL	9,786	USD	170,081	0.07	SILGAN HOLDINGS	1,388	USD	60,211	0.02
REINSURANCE GROUP OF AMERICA	263	USD	38,619	0.02	SILICON LABORATORIES	126	USD	14,705	0.01
RELIANCE STEEL & ALUMINUM	388	USD	102,242	0.04	SIMON PROPERTY GROUP	1,693	USD	185,163	0.07
RENT A CENTER	1,050	USD	31,238	0.01	SINCLAIR	7,017	USD	79,222	0.03
REPUBLIC SERVICES	1,209	USD	174,640	0.07	SIRIUS XM HOLDINGS	33,411	USD	158,201	0.06
RESIDEO TECHNOLOGIES	4,405	USD	70,965	0.03	SITE CENTER REIT	2,797	USD	34,990	0.01
RESMED	292	USD	43,739	0.02	SKECHERS "A"	1,054	USD	52,500	0.02
REV GROUP	2,636	USD	41,702	0.02	SKYLINE CHAMPION	524	USD	34,034	0.01
REYNOLDS CONSUMER PRODUCTS	938	USD	24,322	0.01	SKYWEST	1,926	USD	82,625	0.03
RLJ LODGING TRUST	3,865	USD	38,032	0.01	SKYWORKS SOLUTIONS	865	USD	85,851	0.03
ROBERT HALF INTERNATIONAL	1,599	USD	118,070	0.05	SL GREEN REALTY	2,289	USD	84,418	0.03
ROCKET	18,413	USD	152,460	0.06	SLEEP NUMBER CORP	1,268	USD	31,383	0.01
ROCKWELL AUTOMATION	470	USD	135,097	0.05	SLM	4,230	USD	57,740	0.02
ROLLINS	2,047	USD	78,032	0.03	SNAP-ON	311	USD	80,070	0.03
ROPER INDUSTRIES	258	USD	125,958	0.05	SOHO HOUSE & CO	5,105	USD	34,918	0.01
ROSS STORES	3,223	USD	366,939	0.14	SOLARWINDS	3,944	USD	37,310	0.01
RPM INTERNATIONAL	975	USD	93,317	0.04	SONIC AUTOMOTIVE	658	USD	32,341	0.01
RUSH ENTERTAINMENT "A"	1,302	USD	54,840	0.02	SONOCO PRODUCTS	1,491	USD	81,304	0.03
RXO	4,348	USD	87,395	0.03	SOUTH STATE	551	USD	37,407	0.01
RYAN SPECIALTY GROUP HOLDINGS	746	USD	36,323	0.01	SOUTHERN COMFORT	4,328	USD	282,229	0.11
RYDER SYSTEM	3,476	USD	374,261	0.15	SOUTHWESTERN ENERGY	11,101	USD	71,768	0.03
RYERSON HOLDING	336	USD	9,768	0.00	SP PLUS	1,162	USD	42,274	0.02
S&P GLOBAL	1,268	USD	469,211	0.18	SPARTANNASH	2,327	USD	51,194	0.02
SABRE	16,032	USD	73,908	0.03	SPECTRUM BRANDS	1,149	USD	90,449	0.04
SAIA	185	USD	75,280	0.03	SPIRIT AEROSYSTEMS HOLDINGS "A"	1,612	USD	26,421	0.01
SALESFORCE	1,701	USD	349,692	0.14	SPIRIT AIRLINE	3,546	USD	57,232	0.02
SALLY BEAUTY	7,812	USD	65,777	0.03	SPLUNK	284	USD	41,651	0.02
					SPROUTS FARMERS MARKETS	2,754	USD	118,339	0.05

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

Portfolio of Investments and Other Net Assets

as at 30 September 2023

Economic Scale US Equity (continued)
Statement of investments as at 30 September 2023
(expressed in USD)

Description	Quantity	Currency	Evaluation	% net assets	Description	Quantity	Currency	Evaluation	% net assets
SS&C TECHNOLOGIES HOLDINGS	3,095	USD	164,468	0.06	THE CLOROX	472	USD	61,143	0.02
ST MARY LAND & EXPLORATION	1,692	USD	67,562	0.03	THE MOSAIC	4,185	USD	150,534	0.06
STAGWELL	2,099	USD	9,844	0.00	THE ODP CORPORATION	2,784	USD	129,317	0.05
STANLEY BLACK & DECKER	3,374	USD	281,965	0.11	THE WENDY'S COMPANY	1,646	USD	33,941	0.01
STARBUCKS	6,812	USD	624,524	0.24	THERMO FISHER SCIENTIFIC	1,080	USD	547,744	0.21
STATE STREET	4,121	USD	279,651	0.11	THOR INDUSTRIES	1,013	USD	97,694	0.04
STEEL DYNAMICS	1,062	USD	112,965	0.04	THOUGHTWORKS HOLDING	5,934	USD	24,626	0.01
STEELCASE	6,968	USD	78,320	0.03	TIDEWATER	590	USD	41,282	0.02
STERICYCLE	1,466	USD	66,395	0.03	TIMKEN	801	USD	59,402	0.02
STERLING CHECK	2,449	USD	32,033	0.01	TITAN INTERNATIONAL	2,303	USD	31,229	0.01
STEVEN MADDEN	842	USD	26,969	0.01	TJX	12,708	USD	1,140,416	0.44
STEWART INFORMATION SERVICES	774	USD	34,590	0.01	T-MOBILE US	8,537	USD	1,197,400	0.47
STIFEL FINANCIAL	2,058	USD	127,267	0.05	TOAST INC	1,575	USD	29,846	0.01
STONEX GROUP	309	USD	30,393	0.01	TOLL BROTHERS	870	USD	64,976	0.03
STRYKER	840	USD	231,697	0.09	TOPBUILD	199	USD	50,817	0.02
SUMMIT MATERIALS	1,227	USD	38,577	0.02	TORO	495	USD	41,318	0.02
SW AIRLINES	15,739	USD	429,989	0.17	TPG	1,119	USD	34,241	0.01
SYLVAMO	726	USD	31,857	0.01	TPI COMPOSITES	2,013	USD	5,234	0.00
SYNCHRONY FINANCIAL	7,879	USD	242,910	0.09	TRACTOR SUPPLY	740	USD	151,818	0.06
SYNNEX	3,165	USD	319,127	0.12	TRANSDIGM GROUP	70	USD	59,623	0.02
SYNOPSYS	273	USD	127,428	0.05	TRANSOCEAN	14,237	USD	116,743	0.05
SYNOVUS FINANCIAL	1,487	USD	41,770	0.02	TRANSUNION	855	USD	62,458	0.02
SYSCO	3,684	USD	245,170	0.10	TRAVEL PLUS LEISURE	1,256	USD	46,635	0.02
T ROWE PRICE GROUP	2,006	USD	212,455	0.08	TRAVELERS COMPANIES	1,608	USD	264,934	0.10
TAKE TWO INTERACTIVE					TREEHOUSE FOODS	1,545	USD	67,470	0.03
SOFTWARE	372	USD	52,452	0.02	TRIMBLE NAVIGATION	1,085	USD	58,991	0.02
TANGO HOLDINGS	1,399	USD	126,610	0.05	TRINET GROUP	279	USD	33,039	0.01
TAPESTRY	2,995	USD	85,837	0.03	TRINITY INDUSTRIES	2,255	USD	55,586	0.02
TARGA RESOURCES	769	USD	65,934	0.03	TRIUMPH GROUP	1,298	USD	10,137	0.00
TARGET	10,786	USD	1,198,432	0.47	TRUEBLUE	1,592	USD	23,514	0.01
TASKUS	13,282	USD	136,805	0.05	TRUIST FINANCIAL	16,141	USD	465,184	0.18
TAYLOR MORRISON HOME "A"	1,043	USD	45,266	0.02	TTEC HOLDINGS	6,874	USD	180,786	0.07
TEGNA	2,845	USD	41,907	0.02	TTM TECHNOLOGIES	6,600	USD	85,206	0.03
TELEDYNE TECHNOLOGIES	106	USD	43,598	0.02	TYLER TECHNOLOGIES	76	USD	30,062	0.01
TELEFLEX	353	USD	70,042	0.03	TYSON FOODS "A"	13,553	USD	681,851	0.27
TELEPHONE & DATA SYSTEMS	10,280	USD	188,638	0.07	UBER TECHNOLOGIES	1,977	USD	91,851	0.04
TEMPUR-PEDIC INTERNATIONAL	1,473	USD	63,928	0.02	UFP INDUSTRIES	938	USD	97,618	0.04
TENET HEALTHCARE	6,215	USD	415,286	0.16	UGI	1,531	USD	35,757	0.01
TERADATA	1,148	USD	52,452	0.02	ULTA SALON COSMETICS				
TERADYNE	610	USD	61,641	0.02	AND FRAGRANCE	429	USD	172,861	0.07
TEREX	731	USD	42,449	0.02	UMB FINANCIAL	392	USD	24,555	0.01
TESLA MOTORS	1,837	USD	464,504	0.18	UNDER ARMOUR "A"	10,616	USD	73,091	0.03
TETRA TECH	609	USD	94,450	0.04	UNIFIRST	239	USD	39,488	0.02
TEXAS INSTRUMENTS	2,602	USD	416,528	0.16	UNION PACIFIC	3,323	USD	682,411	0.27
TEXAS PACIFIC LAND REITS	51	USD	97,104	0.04	UNITED BANKSHARES	737	USD	20,474	0.01
TEXAS ROADHOUSE	819	USD	80,098	0.03	UNITED NATURAL FOODS	2,590	USD	36,493	0.01
THE CHEMOURS	1,432	USD	40,339	0.02	UNITED PARCEL SERVICES	14,613	USD	2,293,363	0.89
					UNITED RENTALS	584	USD	264,032	0.10
					UNITED STATES STEEL	6,593	USD	214,701	0.08
					UNITEDHEALTH GP	4,335	USD	2,204,607	0.86
					UNIVERSAL	1,218	USD	57,904	0.02

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

Portfolio of Investments and Other Net Assets

as at 30 September 2023

Economic Scale US Equity (continued)
Statement of investments as at 30 September 2023
(expressed in USD)

Description	Quantity	Currency	Evaluation	% net assets	Description	Quantity	Currency	Evaluation	% net assets
UNIVERSAL HEALTH SERVICES "B"	2,438	USD	309,626	0.12	WATTS WATER TECHNOLOGIES	168	USD	29,425	0.01
UNUM GROUP	1,641	USD	81,246	0.03	WAYFAIR "A"	738	USD	45,335	0.02
URBAN OUTFITTERS	2,252	USD	73,730	0.03	WEBSTER FINANCIAL	2,278	USD	92,829	0.04
US BANCORP	20,534	USD	683,166	0.27	WEC ENERGY GROUP	645	USD	52,032	0.02
US CELLULAR	3,866	USD	169,331	0.07	WEIS MARKETS	837	USD	52,003	0.02
US FOODS HOLDING CORP	1,941	USD	78,009	0.03	WELLS FARGO	65,482	USD	2,695,238	1.05
VAIL RESORTS	115	USD	26,322	0.01	WERNER ENTERPRISES	1,438	USD	56,456	0.02
VALARIS	624	USD	46,585	0.02	WESCO INTERNATIONAL	181	USD	26,451	0.01
VALERO ENERGY	3,096	USD	442,821	0.17	WEST PHARMACEUTICAL SERVICES	148	USD	55,993	0.02
VALLEY NATIONAL BANCORP	3,283	USD	28,365	0.01	WESTERN DIGITAL	10,617	USD	486,789	0.19
VALMONT INDUSTRIES	175	USD	42,327	0.02	WESTERN UNION	7,058	USD	94,718	0.04
VALVOLINE	887	USD	28,539	0.01	WESTLAKE CHEMICAL	915	USD	114,293	0.04
VECTRUS	568	USD	29,082	0.01	WESTROCK	10,117	USD	366,539	0.14
VEEVA SYSTEMS "A"	141	USD	28,963	0.01	WEX	243	USD	46,274	0.02
VENTAS	2,073	USD	87,771	0.03	WEYERHAEUSER	4,694	USD	144,481	0.06
VERISIGN	201	USD	41,111	0.02	WHIRLPOOL	2,418	USD	326,333	0.13
VERISK ANALYTICS	453	USD	108,303	0.04	WIDEPENWEST	4,994	USD	38,304	0.01
VERITIV	265	USD	44,772	0.02	WILLIAMS COMPANIES	5,916	USD	200,020	0.08
VERIZON COMMUNICATIONS	54,185	USD	1,764,535	0.69	WILLIAMS SONOMA	911	USD	144,038	0.06
VERTEX PHARMACEUTICALS	200	USD	70,568	0.03	WILLSCOT MOBILE MINI HOLDINGS	800	USD	33,816	0.01
VERTIV HOLDINGS	5,403	USD	206,016	0.08	WINNEBAGO INDUSTRIES	220	USD	13,312	0.01
VF	12,791	USD	226,145	0.09	WINTRUST FINANCIAL	431	USD	32,875	0.01
VIACOMCBS	14,493	USD	188,047	0.07	WOLVERINE WORLD WIDE	1,649	USD	13,505	0.01
VIASAT	126	USD	2,337	0.00	WOODWARD	478	USD	59,913	0.02
VIATRIS	40,728	USD	405,855	0.16	WORKDAY "A"	280	USD	60,603	0.02
VIAVI SOLUTIONS	4,091	USD	37,883	0.01	WORLD FUEL SERVICES	1,646	USD	37,167	0.01
VICTORIA'S SECRET	3,066	USD	51,202	0.02	WORTHINGTON INDUSTRIES	922	USD	57,551	0.02
VIRTU FINANCIAL	2,587	USD	44,936	0.02	WP CAREY REIT	526	USD	28,699	0.01
VISA "A"	3,858	USD	895,017	0.35	WW INTERNATIONAL	6,788	USD	74,532	0.03
VISHAY INTERTECHNOLOGY	4,654	USD	115,605	0.05	WYNDHAM HOTELS AND RESORTS	670	USD	47,463	0.02
VISTA OUTDOOR	1,501	USD	49,938	0.02	WYNN RESORTS	468	USD	43,926	0.02
VISTEON	395	USD	54,652	0.02	XCEL ENERGY	895	USD	51,292	0.02
VISTRA ENERGY CORP	5,616	USD	186,311	0.07	XEROX HOLDINGS	11,579	USD	185,901	0.07
VMWARE	9,084	USD	1,522,024	0.59	XPO LOGISTICS	3,607	USD	274,817	0.11
VONTIER	857	USD	26,764	0.01	XYLEM INCORPORATED	804	USD	73,470	0.03
VORNADO REALTY TRUST	4,246	USD	96,490	0.04	YELP	1,096	USD	45,780	0.02
VOYA FINANCIAL	925	USD	62,216	0.02	YUM BRANDS	1,014	USD	126,527	0.05
VULCAN MATERIALS	365	USD	74,730	0.03	ZEBRA TECHNOLOGIES "A"	192	USD	46,216	0.02
W.R. BERKLEY	1,101	USD	70,794	0.03	ZILLOW GROUP	1,010	USD	47,137	0.02
WABASH NATIONAL	1,252	USD	26,492	0.01	ZIMMER HOLDINGS	1,248	USD	141,823	0.06
WABTEC	2,314	USD	248,362	0.10	ZIONS BANCORP	2,846	USD	100,805	0.04
WAL MART STORES	46,426	USD	7,479,692	2.93	ZOETIS	676	USD	118,151	0.05
WALGREENS BOOTS ALLIANCE	37,313	USD	831,707	0.32	ZOOM VIDEO COMMUNICATIONS	795	USD	56,127	0.02
WALKER & DUNLOP	345	USD	25,796	0.01	ZUMIEZ	1,791	USD	31,880	0.01
WALT DISNEY	16,022	USD	1,293,616	0.50	ZURN WATER SOLUTIONS	1,071	USD	30,331	0.01
WASTE MAN	2,154	USD	332,298	0.13				240,877,987	93.97
WATERS	429	USD	118,447	0.05					
WATSCO	125	USD	47,835	0.02					

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

Portfolio of Investments and Other Net Assets

as at 30 September 2023

Economic Scale US Equity (continued)
Statement of investments as at 30 September 2023
(expressed in USD)

Description	Quantity	Currency	Evaluation	% net assets	Description	Quantity	Currency	Evaluation	% net assets
TOTAL SHARES			251,778,670	98.22	COLLECTIVE INVESTMENT SCHEMES				
TOTAL TRANSFERABLE SECURITIES ADMITTED TO AN OFFICIAL STOCK EXCHANGE LISTING			251,778,670	98.22	UNITED STATES				
TRANSFERABLE SECURITIES TRADED ON ANOTHER REGULATED MARKET					EXTRA SPACE STORAGE	242	USD	29,505	0.01
SHARES					MIDAMERICA APARTMENT	489	USD	63,853	0.03
GREAT BRITAIN					OMEGA HEALTHCARE INVESTORS	1,520	USD	50,935	0.02
TECHNIPFMC	11,656	USD	236,966	0.09				144,293	0.06
			236,966	0.09	TOTAL COLLECTIVE INVESTMENT SCHEMES			144,293	0.06
IRELAND					TOTAL INVESTMENTS			253,853,087	99.03
ADIANT	9,280	USD	342,339	0.13	OTHER NET ASSETS			2,492,348	0.97
			342,339	0.13	TOTAL NET ASSETS			256,345,435	100.00
UNITED STATES									
ALCOA UPSTREAM	3,124	USD	91,846	0.04					
CONDUENT	117,550	USD	410,836	0.17					
CORECIVIC REIT	7,010	USD	79,003	0.03					
HILLTOP HOLDINGS	2,141	USD	60,655	0.02					
HILTON WORLDWIDE HOLDINGS	1,527	USD	231,050	0.09					
HOULIHAN LOKEY	562	USD	60,657	0.02					
IHEARTMEDIA	17,849	USD	57,474	0.02					
LAMB WESTON HOLDINGS	338	USD	31,153	0.01					
NATIONAL HEALTHCARE	675	USD	43,396	0.02					
PACWEST BANCORP	581	USD	4,671	0.00					
PARK HOTELS & RESORTS REIT	1,720	USD	21,397	0.01					
PLAINS GP HOLDINGS LP									
INT CL COM A NPV	5,783	USD	93,106	0.04					
RESTORATION HARDWARE HOLDING	119	USD	31,809	0.01					
SBA COMMUNICATIONS	174	USD	35,002	0.01					
SEABOARD	18	USD	68,059	0.03					
WELLTOWER	372	USD	30,705	0.01					
			1,350,819	0.53					
TOTAL SHARES			1,930,124	0.75					
TOTAL TRANSFERABLE SECURITIES TRADED ON ANOTHER REGULATED MARKET			1,930,124	0.75					

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

Portfolio of Investments and Other Net Assets

as at 30 September 2023

Indian Equity
Statement of investments as at 30 September 2023
(expressed in USD)

Description	Quantity	Currency	Evaluation	% net assets	Description	Quantity	Currency	Evaluation	% net assets
INVESTMENTS					SHRIRAM TRANSPORT				
TRANSFERABLE SECURITIES ADMITTED TO AN OFFICIAL STOCK					FINANCE				
EXCHANGE LISTING					1,000,000 INR 23,113,212 2.17				
SHARES					SONA BLW PRECISION				
INDIA					FORGINGS				
APOLLO HOSPITALS					1,711,293	INR		12,022,559	1.13
ENTERPRISE	250,000	INR	15,467,463	1.45	STATE BANK OF INDIA	4,750,000	INR	34,237,352	3.21
ASIAN PAINTS	400,000	INR	15,226,409	1.43	SUN PHARMACEUTICALS	3,000,000	INR	41,858,113	3.93
AVENUE SUPERMARTS	250,000	INR	11,065,585	1.04	TATA CONSULTANCY				
AXIS BANK	3,400,000	INR	42,446,134	3.98	SERVICE	675,000	INR	28,682,191	2.69
BHARAT ELECTRONICS	7,000,000	INR	11,658,062	1.09	TATA MOTORS	1,750,000	INR	13,280,749	1.25
BHARAT PETROLEUM	1,000,000	INR	4,173,829	0.39	TECH MAHINDRA	900,000	INR	13,252,691	1.24
BLUE STAR	824,433	INR	8,688,980	0.81	TITAN INDUSTRIES	700,000	INR	26,542,953	2.49
BRITANNIA INDUSTRIES	160,000	INR	8,741,969	0.82	ULTRATECH CEMENT	250,000	INR	24,851,655	2.33
CADILA HEALTHCARE	1,500,000	INR	11,108,937	1.04	UNITED BREWERIES	250,000	INR	4,687,429	0.44
CONCORD BIOTECH	759,882	INR	9,919,312	0.93	UNITED SPIRITS	600,000	INR	7,277,708	0.68
CONTAINER CORP	800,000	INR	6,899,703	0.65	ZOMATO	12,000,000	INR	14,667,409	1.38
DABUR INDIA	1,100,000	INR	7,306,730	0.69				992,057,057	93.04
DALMIA BHARAT	775,000	INR	22,439,104	2.10	TOTAL SHARES			992,057,057	93.04
DLF	5,800,000	INR	37,080,608	3.48	DEPOSITARY RECEIPTS				
FSN E-COMMERCE					INDIA				
VENTURES	3,123,347	INR	5,762,157	0.54	HDFC BANK	52,652	USD	3,115,945	0.29
GODREJ CONSUMER					ICICI BANK	2,000,000	USD	46,320,000	4.35
PRODUCTS	900,000	INR	10,746,948	1.01	INFOSYS	2,300,000	USD	39,652,000	3.72
HCL TECHNOLOGIES	1,000,000	INR	14,869,718	1.39				89,087,945	8.36
HDFC BANK	5,150,000	INR	94,657,114	8.87	TOTAL DEPOSITARY RECEIPTS			89,087,945	8.36
HINDUSTAN UNILEVER	750,000	INR	22,268,451	2.09	TOTAL TRANSFERABLE SECURITIES				
ICICI BANK	2,500,000	INR	28,657,444	2.69	ADMITTED TO AN OFFICIAL STOCK				
INDUSIND BANK	1,100,000	INR	18,927,160	1.78	EXCHANGE LISTING				
INFOSYS	1,800,000	INR	31,114,777	2.92	COLLECTIVE INVESTMENT SCHEMES				
JINDAL STEEL & POWER	3,100,000	INR	26,181,988	2.46	IRELAND				
JUPITER LIFE LINE					HSBC GLOBAL LIQUIDITY				
HOSPITALS	163,260	INR	2,115,526	0.20	FUND	11,473,961	USD	11,473,961	1.08
LARSEN & TOUBRO	1,725,000	INR	62,807,626	5.88				11,473,961	1.08
LUPIN	1,100,000	INR	15,514,880	1.46	TOTAL COLLECTIVE INVESTMENT SCHEMES				
MAHINDRA & MAHINDRA	750,000	INR	14,037,451	1.32	TOTAL INVESTMENTS				
MANKIND PHARMA	299,766	INR	6,480,754	0.61	OTHER NET LIABILITIES				
MARUTI SUZUKI INDIA	100,000	INR	12,777,505	1.20	TOTAL NET ASSETS				
MULTI COMMODITY					(26,400,423) (2.48)				
EXCHANGE OF INDIA	385,165	INR	9,506,994	0.89	1,066,218,540 100.00				
ONGC	8,735,535	INR	20,181,685	1.89					
PHOENIX MILLS	700,000	INR	15,294,146	1.43					
PI INDUSTRIES	400,000	INR	16,632,698	1.56					
RELIANCE INDUSTRIES	2,300,000	INR	64,949,649	6.08					
RR KABEL	48,314	INR	814,501	0.08					
SBI CARDS AND PAYMENT									
SERVICES	2,000,000	INR	19,053,181	1.79					
SBI LIFE INSURANCE	1,400,000	INR	22,007,858	2.06					

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

Portfolio of Investments and Other Net Assets

as at 30 September 2023

Russia Equity*

Statement of investments as at 30 September 2023

(expressed in USD)

Description	Quantity	Currency	Evaluation	% net assets	Description	Quantity	Currency	Evaluation	% net assets
INVESTMENTS					TATNEFT**	54,024	USD	-	0.00
OTHER TRANSFERABLE SECURITIES					TCS GROUP HOLDINGS**	83,124	USD	-	0.00
SHARES					TOTAL DEPOSITARY RECEIPTS			-	0.00
GREAT BRITAIN					PREFERRED SHARES				
POLYMETAL INTERNATIONAL**	15,451	RUB	-	0.00	RUSSIAN FEDERATION				
			-	0.00	SURGUTNEFTEGAZ**	2,602,900	RUB	-	0.00
NETHERLANDS					TOTAL PREFERRED SHARES			-	0.00
YANDEX**	26,811	USD	-	0.00	TOTAL OTHER TRANSFERABLE SECURITIES			-	0.00
YANDEX (NL0009805522)**	140,775	RUB	-	0.00	TOTAL INVESTMENTS			-	0.00
			-	0.00	OTHER NET ASSETS			11,496,742	100.00
RUSSIAN FEDERATION					TOTAL NET ASSETS			11,496,742	100.00
ALROSA**	1,194,750	RUB	-	0.00					
GAZPROM**	213,540	RUB	-	0.00					
GAZPROM NEFT CLS**	620,390	RUB	-	0.00					
LUKOIL**	13,760	RUB	-	0.00					
MAGNIT**	80,475	RUB	-	0.00					
MOSCOW EXCHANGE MICEX**	876,470	RUB	-	0.00					
PHOSAGRO**	35,849	RUB	-	0.00					
POLYUS GOLD**	33,542	RUB	-	0.00					
ROSNEFT OIL**	142,685	RUB	-	0.00					
SBERBANK**	1,902,100	RUB	-	0.00					
SEGEZHA GROUP**	22,169,600	RUB	-	0.00					
SURGUTNEFTEGAZ CLS**	1,260,000	RUB	-	0.00					
TATNEFT**	450,466	RUB	-	0.00					
UNITED RUSAL INTERNATIONAL**	2,703,400	RUB	-	0.00					
			-	0.00					
TOTAL SHARES			-	0.00					
DEPOSITARY RECEIPTS									
CYPRUS									
OZON HOLDINGS**	54,741	RUB	-	0.00					
			-	0.00					
NETHERLANDS									
X5 RETAIL GROUP**	131,652	USD	-	0.00					
			-	0.00					
RUSSIAN FEDERATION									
JSC MMC NORILSK NICKEL**	150,280	USD	-	0.00					
LUKOIL**	133,476	USD	-	0.00					
NOVATEK**	29,077	USD	-	0.00					
NOVOLIPETSK STEEL**	146,086	USD	-	0.00					
OAD GAZPROM**	1,027,252	USD	-	0.00					
ROSNEFT OIL**	739,463	USD	-	0.00					
SEVERSTAL**	202,129	USD	-	0.00					

*Dealing and Official Net Asset Value calculation of Russia Equity sub-fund have been suspended since 25 February 2022 following the closure of Moscow Stock Exchange. Net Asset Value using market prices as at 30 September 2023 has been presented in the current table disclosed.

**Based on market circumstances due to the Ukraine and Russia Crisis since 25 February 2022, the Pricing Committee and Management Company agreed and instructed to write down to zero all the local RUB-denominated Russian equities held in the Portfolio of Investments.

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

Portfolio of Investments and Other Net Assets

as at 30 September 2023

Turkey Equity
Statement of investments as at 30 September 2023
(expressed in EUR)

Description	Quantity	Currency	Evaluation	% net assets	Description	Quantity	Currency	Evaluation	% net assets
INVESTMENTS					TURKCELL ILETISM				
TRANSFERABLE SECURITIES ADMITTED TO AN OFFICIAL STOCK EXCHANGE LISTING					HIZMETLERI				
SHARES					TURKIYE IS BANKASI "C"				
TURKEY					TURKIYE SIGORTA				
AKBANK	4,700,000	TRY	5,401,846	4.48	YAPI KREDI BANK	18,000,000	TRY	11,447,812	9.51
AKSIGORTA	500,000	TRY	135,053	0.11	VE NAKLIYAT	2,000,000	TRY	1,506,255	1.25
ANADOLU EFES BIRACILIK	700,000	TRY	2,529,833	2.10	TOTAL SHARES			110,691,755	91.90
ASELSAN ELEKTRONIK					TOTAL TRANSFERABLE SECURITIES ADMITTED TO AN OFFICIAL STOCK EXCHANGE LISTING			110,691,755	91.90
SANAYI VE TICARET	3,700,000	TRY	5,200,921	4.32	TRANSFERABLE SECURITIES TRADED ON ANOTHER REGULATED MARKET				
BIM BIRLESIK MAGAZALAR	360,000	TRY	3,409,538	2.83	SHARES				
BIOTREND CEVRE VE ENERJİ YATIRIMLARI	1,500,000	TRY	1,145,195	0.95	TURKEY				
ENERJISA ENERJİ	200,000	TRY	356,926	0.30	AG ANADOLU GRUBU				
ENKA INSAAT	100,000	TRY	119,825	0.10	HOLDING	100,000	TRY	737,968	0.61
EREGLI DEMİR VE ÇELİK FABRİK	1,500,000	TRY	2,305,893	1.91	AKCANSAN CIMENTO	300,000	TRY	1,788,075	1.49
FORD OTOMOTIV SANAYI	30,000	TRY	872,643	0.72	EBEBEK MAGAZACILIK	50,000	TRY	124,028	0.10
GALATA WIND ENERJİ	2,200,001	TRY	2,489,111	2.07	OYAK CIMENTO				
GARANTİ BANKASI	1,000,000	TRY	1,829,418	1.52	FABRİKALARI	200,000	TRY	551,926	0.46
GEN İLAC VE SAĞLIK URUNLERI SANAYI VE TICARET	200,000	TRY	433,066	0.36	PANELSAN CATI CEPHE SISTEMLERI	650,000	TRY	1,417,540	1.18
KARDEMİR KARABUK DEMİR KİMTEKS POLIURETAN SANAYI VE TICARET	800,000	TRY	811,421	0.67	TOTAL SHARES			4,619,537	3.84
KOC HOLDING	900,000	TRY	4,533,235	3.76	TOTAL TRANSFERABLE SECURITIES TRADED ON ANOTHER REGULATED MARKET			4,619,537	3.84
KOZA ALTIN İŞLETMELERİ	100,000	TRY	98,878	0.08	TOTAL INVESTMENTS			115,311,292	95.74
LOGO YAZILIM SANAYİ	200,000	TRY	554,682	0.46	OTHER NET ASSETS			5,132,599	4.26
MAVİ GİYİM SANAYİ VE TİCARET	150,000	TRY	580,349	0.48	TOTAL NET ASSETS			120,443,891	100.00
MEDITERRANEA TIBBİ MALZEME SANAYİ VE TİCARET	700,000	TRY	1,044,732	0.87					
MİGROS TİCARET	750,000	TRY	9,470,078	7.86					
MLP SAĞLIK HİZMETLERİ	300,000	TRY	1,478,004	1.23					
OTOKAR OTOMOTİV VE SAVUNMA SANAYİ	60,000	TRY	750,578	0.62					
PEGASUS HAVA TASİMACILIĞI	180,000	TRY	5,113,067	4.25					
PETKİM PETROKİMYA HOLDİNG	3,000,000	TRY	2,030,964	1.69					
SABANCI HOLDİNG	1,100,000	TRY	2,264,378	1.88					
SOK MARKETLER TİCARET	1,600,000	TRY	3,224,736	2.68					
TAV HAVALİMANLARI	50,000	TRY	214,810	0.18					
TOFAS TÜRK OTOMOBİL FABRİKASI	500,000	TRY	5,116,168	4.25					
TUPRAS-TÜRKİYE PETROL RAFİNE	200,000	TRY	1,093,516	0.91					
TÜRK HAVA YOLLARI	1,000,000	TRY	8,371,911	6.95					
TÜRK SİSE VE CAM FABRİKALARI	300,000	TRY	564,846	0.47					
TÜRK TELEKOMÜNİKASYON	3,000,000	TRY	2,416,485	2.01					

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

Portfolio of Investments and Other Net Assets

as at 30 September 2023

Asia Bond

Statement of investments as at 30 September 2023
(expressed in USD)

Description	Quantity/ Face value	Currency	Evaluation	% net assets	Description	Quantity/ Face value	Currency	Evaluation	% net assets
INVESTMENTS					GEELY AUTOMOBILE				
TRANSFERABLE SECURITIES ADMITTED TO AN OFFICIAL STOCK EXCHANGE LISTING					HOLDINGS 4% VRN PERP				
					1,549,000	USD		1,483,098	0.39
BONDS					GREENTOWN CHINA				
					250,000	USD		193,273	0.05
					HENGJIAN INTERNATIONAL INVEST-				
					MENT 1.875% 23/06/2025				
					821,000	USD		765,012	0.20
					HUARONG FINANCE 5.5%				
					16/01/2025				
					550,000	USD		520,853	0.14
					HUARONG FINANCE II				
					4.875% 22/11/2026				
	1,309,000	USD	1,140,559	0.30	3,492,000	USD		3,025,763	0.79
	1,407,000	USD	1,598,240	0.42	HUARONG FINANCE II 5%				
			2,738,799	0.72	300,000	USD		270,718	0.07
					INDUSTRIAL AND COMMERCIAL BANK				
					OF CHINA 4.875% 21/09/2025				
					3,500,000	USD		3,435,449	0.90
					INVENTIVE GLOBAL INVESTMENTS				
					1.65% 03/09/2025				
	1,500,000	USD	1,165,774	0.31	1,300,000	USD		1,196,563	0.31
					JDCOM 3.375% 14/01/2030				
	3,443,000	USD	2,418,276	0.63	1,500,000	USD		1,293,634	0.34
					LEVC FINANCE 1.375%				
	900,000	USD	775,092	0.20	25/03/2024				
					309,000	USD		301,959	0.08
					LONGFOR PROPERTIES 4.5%				
					16/01/2028				
					RADIANCE HOLDINGS GROUP				
					7.8% 20/03/2024				
					825,000	USD		457,875	0.12
					REDCO PROPERTIES GROUP				
					9.9% 17/02/2024				
	4,300,000	USD	4,055,267	1.06	973,000	USD		47,590	0.01
					REDCO PROPERTIES GROUP				
					11% 6/8/2023*				
					203,788	USD		7,392	0.00
					REDSUN PROPERTIES GROUP				
					7.3% 21/05/2024				
	800,000	USD	788,288	0.21	299,000	USD		12,924	0.00
					RONGSHI INTERNATIONAL				
					FINANCE 3.75% 21/05/2029				
	2,003,000	USD	1,990,039	0.52	1,200,000	USD		1,111,749	0.29
					SANDS CHINA 3.75%				
					08/08/2031				
					2,027,000	USD		1,602,459	0.42
					SF HOLDING INVESTMENT				
					2.875% 20/02/2030				
	1,000,000	USD	858,937	0.22	4,300,000	USD		3,610,039	0.94
					SHENZHEN EXPRESSWAY				
					1.75% 08/07/2026				
					200,000	USD		178,806	0.05
					SHOUGANG GROUP 4%				
					23/05/2024				
	2,350,000	USD	2,303,320	0.60	1,200,000	USD		1,183,132	0.31
					SINOCHEM OFFSHORE				
					CAPITAL 1.5% 23/09/2026				
	1,804,000	USD	1,660,681	0.43	2,791,000	USD		2,456,074	0.64
					SINOPEC GROUP OVERSEAS DEVE-				
					LOPMENT 2.7% 13/05/2030				
					1,500,000	USD		1,293,781	0.34
					SINOPEC GROUP OVERSEAS DEVE-				
					LOPMENT 2.95% 12/11/2029				
	800,000	USD	708,429	0.19	2,750,000	USD		2,427,901	0.64
					SINOPEC GROUP OVERSEAS DEVE-				
					LOPMENT 3.68% 8/8/2049				
					600,000	USD		427,081	0.11
					SINOPEC GROUP OVERSEAS DEVE-				
					LOPMENT 4.6% 12/9/2048				
	200,000	USD	185,480	0.05	600,000	USD		501,593	0.13
					SINOPEC GROUP OVERSEAS DEVE-				
					LOPMENT 5.375% 17/10/2043				
	2,678,000	USD	2,459,568	0.64	300,000	USD		282,779	0.07

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

Portfolio of Investments and Other Net Assets

as at 30 September 2023

Asia Bond (continued)
Statement of investments as at 30 September 2023
(expressed in USD)

Description	Quantity/ Face value	Currency	Evaluation	% net assets	Description	Quantity/ Face value	Currency	Evaluation	% net assets
TENCENT HOLDINGS 3.8% 11/02/2025	4,730,000	USD	4,608,043	1.21	CHINA RESOURCES LAND 4.125% 26/02/2029	200,000	USD	179,428	0.05
TENCENT HOLDINGS 3.925% 19/01/2038	1,300,000	USD	984,159	0.26	CK HUTCHISON INTERNATIONAL 4.75% 21/04/2028	1,000,000	USD	964,655	0.25
TENCENT HOLDINGS 3.94% 22/04/2061	2,105,000	USD	1,311,005	0.34	CLP POWER HONG KONG FINANCING 2.125% 30/06/2030	1,478,000	USD	1,189,821	0.31
TENCENT MUSIC ENTERTAINMENT 2.00% 3/9/2030	3,889,000	USD	2,962,682	0.78	CMB INTERNATIONAL LEASING MAN- AGEMENT 1.875% 12/08/2025	281,000	USD	260,844	0.07
TINGYI 1.625% 24/09/2025	1,725,000	USD	1,585,246	0.41	CNAC HK FINBRIDGE 3% 22/09/2030	2,500,000	USD	2,047,567	0.54
WENS FOODSTUFFS GROUP 2.349% 29/10/2025	850,000	USD	757,302	0.20	CNAC HK FINBRIDGE 4.125% 19/07/2027	2,509,000	USD	2,341,806	0.61
WEST CHINA CEMENT 4.95% 08/07/2026	450,000	USD	321,792	0.08	CNAC HK FINBRIDGE 4.875% 14/03/2025	250,000	USD	245,382	0.06
WYNN MACAU 5.5% 01/10/2027	750,000	USD	669,630	0.18	CNAC HK FINBRIDGE 5.125% 14/03/2028	2,898,000	USD	2,788,450	0.73
YONGDA INVESTMENT 2.25% 16/06/2025	1,600,000	USD	1,500,347	0.39	HERO ASIA INVESTMENT 1.5% 18/11/2023	540,000	USD	536,794	0.14
YUNDA HOLDING INVESTMENT 2.25% 19/08/2025	6,400,000	USD	5,721,987	1.50	HKT CAPITAL 3% 18/01/2032 HKT CAPITAL NO 4	2,023,000	USD	1,636,377	0.43
ZHONGSHENG GROUP HOLDINGS 3% 13/01/2026	5,914,000	USD	5,400,241	1.41	3% 14/07/2026 HONG KONG (GOVT) 4%	1,100,000	USD	1,020,155	0.27
			89,688,880	23.45	07/06/2033 HONGKONG ELECTRIC	6,125,000	USD	5,746,210	1.49
GREAT BRITAIN					FINANCE 2.25% 09/06/2030 HONGKONG LAND FINANCE	1,588,000	USD	1,294,099	0.34
PRUDENTIAL 2.95% VRN 03/11/2033	1,128,000	USD	936,896	0.25	4.5% 07/10/2025 HOPSON DEVELOPMENT	1,000,000	USD	974,726	0.26
			936,896	0.25	HOLDINGS 6.8% 28/12/2023 HUARONG FINANCE 2019	1,300,000	USD	1,202,812	0.31
HONG KONG					3.25% 13/11/2024 HUARONG FINANCE 3.75%	1,275,000	USD	1,196,547	0.31
AIA GROUP 2.7% VRN PERP AIA GROUP 3.2% 16/09/2040	2,391,000	USD	2,099,362	0.55	29/05/2024 HUARONG FINANCE 4.625%	500,000	USD	483,761	0.13
AIRPORT AUTHORITY 2.1% VRN PERP	4,800,000	USD	4,385,419	1.15	03/06/2026 HUTCHINSON WHAM 7.45%	500,000	USD	439,462	0.12
ANHUI TRANSPORTATION HOLDING 1.618% 26/08/2026	3,649,000	USD	3,237,244	0.85	24/11/2033 HYSAN MTN 2.875%	1,000,000	USD	1,112,699	0.29
BLOSSOM JOY 2.2% 21/10/2030	1,880,000	USD	1,514,864	0.40	02/06/2027 JOY TREASURE ASSETS	1,094,000	USD	978,143	0.26
CASTLE PEAK POWER FINANCE 2.2% 22/06/2030	884,000	USD	716,740	0.19	HOLDINGS 1.875% 17/11/2025 JOY TREASURE ASSETS	708,000	USD	640,600	0.17
CHAMPION MTN 2.95% 15/06/2030	645,000	USD	518,874	0.14	HOLDINGS 3.5% 24/09/2029 KING POWER CAPITAL	200,000	USD	162,906	0.04
CHEUNG KONG INFRASTRUCTURE FINANCE 4% PERP	800,000	USD	513,581	0.13	5.625% 03/11/2024 LENOVO GROUP 6.536%	1,700,000	USD	1,694,210	0.44
CHINA CINDA FINANCE 4.1% 09/03/2024	2,700,000	USD	2,670,930	0.70	27/07/2032 LINK FINANCE 2.75%	600,000	USD	593,910	0.16
CHINA CHINDA FINANCE 5.625% 14/05/2024	1,700,000	USD	1,690,740	0.44	19/01/2032 MELCO RESORTS FINANCE	1,100,000	USD	878,750	0.23
CHINA OVERSEA FINANCE 6.375% 29/10/2043	950,000	USD	879,268	0.23	4.875% 06/06/2025	1,600,000	USD	1,518,816	0.40
CHINA OVERSEAS GRAND OCEANS FINANCE 2.45% 9/2/2026	1,557,000	USD	1,329,191	0.35					
CHINA OVERSEAS VIII 3.05% 27/11/2029	2,400,000	USD	1,994,600	0.52					

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

Portfolio of Investments and Other Net Assets

as at 30 September 2023

Asia Bond (continued)
Statement of investments as at 30 September 2023
(expressed in USD)

Description	Quantity/ Face value	Currency	Evaluation	% net assets	Description	Quantity/ Face value	Currency	Evaluation	% net assets
MELCO RESORTS FINANCE 5.25% 26/04/2026	300,000	USD	277,914	0.07	POWER FINANCE 3.35% 16/05/2031	400,000	USD	326,700	0.09
MELCO RESORTS FINANCE 5.75% 21/07/2028	323,000	USD	281,984	0.07	POWER FINANCE 3.95% 23/04/2030	1,939,000	USD	1,685,854	0.44
NAN FUNG TREASURY 3.625% 27/08/2030	2,132,000	USD	1,721,439	0.45	REC 2.75% 13/01/2027	4,145,000	USD	3,726,195	0.97
NWD FINANCE 6.15% VRN PERP	600,000	USD	432,691	0.11	REC 5.625% 11/04/2028	2,390,000	USD	2,333,533	0.61
SHANGHAI PORT GROUP BVI DEVELOPMENT 1.5% 13/07/2025	600,000	USD	556,102	0.15				18,026,094	4.72
SHUI ON DEVELOPMENT HOLDINGS 5.75% 12/11/2023	200,000	USD	187,831	0.05	INDONESIA				
SHUI ON DEVELOPMENT HOLDING 6.15% 24/08/2024	295,000	USD	189,579	0.05	ADARO INDONESIA 4.25% 31/10/2024	1,086,000	USD	1,049,328	0.27
SUNNY EXPRESS ENTERPRISES 2.625% 23/04/2025	400,000	USD	380,649	0.10	BANK MANDIRI PERSERO 2% 19/04/2026	857,000	USD	778,295	0.20
TCCL FINANCE 4% 26/04/2027	1,400,000	USD	1,305,473	0.34	BANK TABUNGAN NEGARA PERSERO 4.2% 23/01/2025	300,000	USD	284,709	0.07
VANKE REAL ESTATE 3.15% 12/05/2025	2,035,000	USD	1,711,079	0.45	BUKIT MAKMUR MANDIRI UTAMA 7.75% 10/02/2026	300,000	USD	261,674	0.07
VANKE REAL ESTATE 3.975% 09/11/2027	1,364,000	USD	964,826	0.25	HYUNDAI MOTOR MANUFACTURING 1.75% 6/5/2026	200,000	USD	178,816	0.05
YANGO JUSTICE INTERNATIONAL 8.25% 25/11/2023	200,000	USD	2,648	0.00	INDOFOOD CBP SUKSES MAKMUR 3.541% 27/04/2032	1,000,000	USD	802,147	0.21
			63,718,115	16.68	INDOFOOD CBP SUKSES MAKMUR 4.745% 09/06/2051	550,000	USD	379,864	0.10
INDIA					INDONESIA (GOVT) 3.05% 12/03/2051	3,000,000	USD	1,953,350	0.51
BHARTI AIRTEL 5.35% 20/05/2024	550,000	USD	547,774	0.14	INDONESIA (GOVT) 3.2% 23/09/2061	4,000,000	USD	2,387,783	0.62
DELHI INTERNATIONAL AIRPORT 6.125% 31/10/2026	200,000	USD	193,118	0.05	INDONESIA (GOVT) 3.35% 12/03/2071	650,000	USD	391,797	0.10
EXPORT IMPORT BANK OF INDIA 2.25% 13/01/2031	3,051,000	USD	2,370,306	0.62	INDONESIA (GOVT) 3.7% 30/10/2049	4,938,000	USD	3,460,524	0.91
GMR HYDERABAD INTERNATIONAL AIRPORT 4.25% 27/10/2027	1,055,000	USD	943,532	0.25	INDONESIA (GOVT) 4.2% 15/10/2050	6,464,000	USD	4,972,835	1.30
GMR HYDERABAD INTERNATIONAL AIRPORT 4.75% 2/2/2026	750,000	USD	711,230	0.19	INDONESIA (GOVT) 5.45% 20/09/2052	2,867,000	USD	2,645,110	0.69
HPCL MITTAL ENERGY 5.25% 28/04/2027	400,000	USD	381,550	0.10	INDONESIA ASAHAN ALUMINIUM 5.45% 15/05/2030	800,000	USD	748,791	0.20
HPCLMITTAL ENERGY 5.45% 22/10/2026	764,000	USD	733,724	0.19	INDONESIA ASAHAN ALUMINIUM 5.8% 15/05/2050	1,730,000	USD	1,411,211	0.37
ICICI BANK DUBAI 4% 18/03/2026	700,000	USD	672,802	0.18	PAKUWON JATI 4.875% 29/04/2028	2,700,000	USD	2,434,365	0.64
JSW INFRASTRUCTURE 4.95% 21/01/2029	248,000	USD	218,331	0.06	PELABUHAN INDONESIA II 4.25% 05/05/2025	800,000	USD	776,055	0.20
JSW STEEL 5.95% 18/04/2024	324,000	USD	322,338	0.08	PERTAMINA 5.625% 20/05/2043	300,000	USD	262,937	0.07
NTPC 4.375% 26/11/2024	900,000	USD	882,993	0.23	PERTAMINA PERSERO 3.1% 21/01/2030	1,000,000	USD	847,867	0.22
ONGC VIDESH 4.625% 15/07/2024	2,000,000	USD	1,976,114	0.52	PERTAMINA PERSERO 4.15% 25/02/2060	4,711,000	USD	3,116,703	0.82
					PERTAMINA PERSERO 4.175% 21/01/2050	850,000	USD	596,804	0.16

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

Portfolio of Investments and Other Net Assets

as at 30 September 2023

Asia Bond (continued)
Statement of investments as at 30 September 2023
(expressed in USD)

Description	Quantity/ Face value	Currency	Evaluation	% net assets	Description	Quantity/ Face value	Currency	Evaluation	% net assets
PERUSAHAAN LISTRIK					BOC AVIATION 3.5%				
NEGARA 3.375% 05/02/2030	3,500,000	USD	2,968,578	0.78	10/10/2024	1,200,000	USD	1,168,147	0.31
PERUSAHAAN LISTRIK					CONTINUUM ENERGY AURA				
NEGARA 4.375% 05/02/2050	450,000	USD	307,967	0.08	9.5% 24/02/2027	677,000	USD	675,537	0.18
PERUSAHAAN PERSEROAN					DBS GROUP HOLDINGS 3.3%				
PERSERO 4% 30/06/2050	700,000	USD	454,390	0.12	VRN PERP	1,706,000	USD	1,620,870	0.42
SARANA MULTI INFRASTRUKTUR					GLP 4.5% VRN PERP	420,000	USD	155,272	0.04
2.05% 11/05/2026	518,000	USD	459,006	0.12	HPHT FINANCE 1.5%				
TOWER BERSAMA					17/09/2026	3,426,000	USD	3,029,769	0.78
INFRASTRUCTURE 2.8%					INDIKA ENERGY CAPITAL				
02/05/2027	300,000	USD	266,637	0.07	III PTE 5.875% 09/11/2024	2,950,000	USD	2,895,593	0.76
			34,197,543	8.95	MEDCO OAK TREE 7.375%				
IRELAND					14/05/2026	1,190,000	USD	1,182,741	0.31
CCBL CAYMAN 1.99%					MEDCO PLATINUM ROAD				
21/07/2025	1,500,000	USD	1,401,349	0.37	6.75% 30/01/2025	350,000	USD	350,155	0.09
			1,401,349	0.37	OVERSEA CHINESE BANKING				
MACAU					4.25% 19/06/2024	1,000,000	USD	987,592	0.26
MGM CHINA HOLDINGS					OVERSEACHINESE BANKING				
4.75% 01/02/2027	1,108,000	USD	999,757	0.26	1.832% VRN 10/09/2030	2,668,000	USD	2,453,704	0.64
WYNN MACAU 5.625%					TML HOLDINGS 4.35%				
26/08/2028	1,300,000	USD	1,127,921	0.30	09/06/2026	377,000	USD	345,330	0.09
			2,127,678	0.56	UNITED OVERSEAS BANK				
MAURITIUS					1.75% VRN 16/03/2031	2,491,000	USD	2,247,805	0.59
DIAMOND 7.95% 28/07/2026	1,250,000	USD	1,233,683	0.32				18,165,843	4.75
GREENKO SOLAR MAURITIUS					SOUTH KOREA				
5.55% 29/01/2025	345,000	USD	333,913	0.09	GS CALTEX 5.375%				
GREENKO SOLAR MAURITIUS					07/08/2028	5,863,000	USD	5,740,228	1.50
5.95% 29/07/2026	1,600,000	USD	1,494,707	0.39	KB KOOKMIN CARD 1.5%				
INDIA AIRPORT INFRA					13/05/2026	550,000	USD	490,557	0.13
6.25% 25/10/2025	950,000	USD	928,767	0.24	KODIT GLOBAL 3.619%				
INDIA GREEN ENERGY					27/05/2025	8,057,000	USD	7,767,547	2.03
HOLDINGS 5.375% 29/04/2024	940,000	USD	926,486	0.24	KOOKMIN BANK 2.5%				
NETWORK 3.975% VRN PERP	200,000	USD	182,342	0.05	04/11/2030	723,000	USD	571,088	0.15
			5,099,898	1.33	KOOKMIN BANK 4.35% VRN				
MONGOLIA					PERP	800,000	USD	781,673	0.20
MONGOLIA (GOVT) 4.45%					KOOKMIN BANK 4.5%				
07/07/2031	508,000	USD	394,354	0.10	01/02/2029	707,000	USD	653,547	0.17
			394,354	0.10	KOREA (GOVT) 5.625%				
NETHERLANDS					03/11/2025	3,000,000	USD	3,001,451	0.79
ROYAL CAPITAL 5% VRN					KOREA EXCHANGE BANK				
PERP	1,700,000	USD	1,646,176	0.43	4.25% 14/10/2024	1,900,000	USD	1,858,255	0.49
			1,646,176	0.43	KOREA NATIONAL OIL				
PAKISTAN					2.125% 18/04/2027	2,054,000	USD	1,833,804	0.48
PAKISTAN (GOVT) 6%					KT CORP 2.5% 18/07/2026	600,000	USD	552,218	0.14
08/04/2026	1,650,000	USD	862,566	0.23	LG ENERGY SOLUTION				
			862,566	0.23	5.75% 25/09/2028	1,021,000	USD	1,016,055	0.27
PHILIPPINES					NONGHYUP BANK 4.875%				
DEVELOPMENT BANK OF THE					03/07/2028	2,463,000	USD	2,392,219	0.63
PHILIPPINES 2.375% 11/03/2031	1,295,000	USD	1,019,293	0.27	SHINHAN BANK 3.875%				
			1,019,293	0.27	24/03/2026	1,900,000	USD	1,798,196	0.47
SINGAPORE					SHINHAN BANK 4%				
BOC AVIATION 3.25%					23/04/2029	811,000	USD	725,853	0.19
29/04/2025	1,100,000	USD	1,053,328	0.28	SHINHAN BANK 4.375%				
					13/04/2032	1,932,000	USD	1,694,042	0.44

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

Portfolio of Investments and Other Net Assets

as at 30 September 2023

Asia Bond (continued)
Statement of investments as at 30 September 2023
(expressed in USD)

Description	Quantity/ Face value	Currency	Evaluation	% net assets	Description	Quantity/ Face value	Currency	Evaluation	% net assets	
SHINHAN CARD 1.375% 23/06/2026	1,000,000	USD	886,014	0.23	TRANSFERABLE SECURITIES TRADED ON ANOTHER REGULATED MARKET					
SHINHAN CARD 2.5% 27/01/2027	1,920,000	USD	1,716,007	0.45		BONDS				
SHINHAN FINANCIAL GROUP 3.34% VRN 05/02/2030	2,100,000	USD	2,012,556	0.53		CHINA				
WOORI BANK 5.125% 06/08/2028	1,200,000	USD	1,145,797	0.30		ALIBABA GROUP HOLDING 3.6% 28/11/2024	2,477,000	USD	2,413,717	0.63
			36,637,107	9.59		ALIBABA GROUP HOLDING 4.5% 28/11/2034	2,300,000	USD	2,001,417	0.52
TAIWAN						CHINA CINDA FINANCE 4.25% 23/04/2025	3,800,000	USD	3,665,684	0.97
TSMC GLOBAL 1.375% 28/09/2030	1,000,000	USD	765,165	0.20		MEITUAN DIANPING 3.05% 28/10/2030	1,500,000	USD	1,168,754	0.31
			765,165	0.20		SANDS CHINA 3.8% 08/01/2026	800,000	USD	749,778	0.20
THAILAND						SANDS CHINA 4.375% 18/06/2030	800,000	USD	691,448	0.18
BANGKOK BANK 3.466% VRN 23/09/2036	4,600,000	USD	3,583,427	0.95		SINOPEC GROUP OVERSEAS DEVE- LOPMENT 4.25% 03/05/2046	1,200,000	USD	961,670	0.25
BANGKOK BANK 3.733% VRN 25/09/2034	1,200,000	USD	1,003,811	0.26	SINOPEC GROUP OVERSEAS DEVE- LOPMENT 4.25% 12/04/2047	400,000	USD	318,863	0.08	
BANGKOK BANK 5% VRN PERP	750,000	USD	706,269	0.18	TENCENT HOLDINGS 2.39% 03/06/2030	2,500,000	USD	2,009,928	0.53	
EXPORT IMPORT BANK OF THAILAND 3.902% 02/06/2027	1,272,000	USD	1,201,983	0.31	TENCENT HOLDINGS 3.595% 19/01/2028	2,000,000	USD	1,834,106	0.48	
KRUNG THAI BANK 4.4% VRN PERP	941,000	USD	850,501	0.22	TENCENT HOLDINGS 3.975% 11/04/2029	2,800,000	USD	2,546,058	0.67	
MINOR INTERNATIONAL 2.7% VRN PERP	1,925,000	USD	1,754,338	0.46				18,361,423	4.82	
THAIOIL TREASURY CENTER 2.5% 18/06/2030	1,128,000	USD	885,000	0.23	GREAT BRITAIN					
THAIOIL TREASURY CENTER 4.875% 23/01/2043	588,000	USD	454,087	0.12	VEDANTA RESOURCES FINANCE 13.875% 21/01/2024	220,000	USD	197,754	0.05	
			10,439,416	2.73				197,754	0.05	
TURKEY					HONG KONG					
HYUNDAI ASSAN OTOMOTIV SANAYI 1.625% 12/07/2026	500,000	USD	442,761	0.12	BANK OF COMMUNICATIONS 2.304% VRN 08/07/2031	579,000	USD	524,122	0.14	
			442,761	0.12	CK HUTCHISON INTERNATIONAL 3.375% 08/05/2050	700,000	USD	470,227	0.12	
UNITED STATES					CMB INTERNATIONAL LEASING MAN- AGEMENT 3% 03/07/2024	600,000	USD	586,502	0.15	
BOC AVIATION 4.875% 03/05/2033	2,000,000	USD	1,841,650	0.48				1,580,851	0.41	
PERIAMA HOLDINGS 5.95% 19/04/2026	900,000	USD	856,025	0.22	INDIA					
RESORTS WORLD LAS VEGAS 8.45% 27/07/2030	1,800,000	USD	1,743,142	0.46	HDFC BANK 3.7% VRN PERP	550,000	USD	475,615	0.12	
US (GOVT) 3.875% 15/08/2033	4,500,000	USD	4,264,101	1.12	RELIANCE INDUSTRIES 3.667% 30/11/2027	1,350,000	USD	1,252,580	0.33	
			8,704,918	2.28	RELIANCE INDUSTRIES 4.875% 10/02/2045	1,100,000	USD	914,582	0.24	
TOTAL BONDS			297,012,851	77.73				2,642,777	0.69	
TOTAL TRANSFERABLE SECURITIES ADMITTED TO AN OFFICIAL STOCK EXCHANGE LISTING			297,012,851	77.73	INDONESIA					
					FREEPORT INDONESIA 6.2% 14/04/2052	1,750,000	USD	1,472,986	0.39	
					INDONESIA (GOVT) 4.3% 31/03/2052	1,300,000	USD	1,012,123	0.26	
					PERUSAHAAN LISTRIK NEGARA 6.25% 25/01/2049	1,000,000	USD	902,747	0.24	
								3,387,856	0.89	

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

Portfolio of Investments and Other Net Assets

as at 30 September 2023

Asia Bond (continued)
Statement of investments as at 30 September 2023
(expressed in USD)

Description	Quantity/ Face value	Currency	Evaluation	% net assets	Description	Quantity/ Face value	Currency	Evaluation	% net assets
MACAU					HANWHA LIFE INSURANCE				
SANDS CHINA 3.35%					3.379% VRN 04/02/2032	1,100,000	USD	981,790	0.26
08/03/2029	400,000	USD	331,000	0.09	KOOKMIN BANK 2.375%				
SANDS CHINA 5.4%					15/02/2027	2,832,000	USD	2,569,098	0.67
08/08/2028	1,373,000	USD	1,292,893	0.33	KOREA GAS 3.875%				
			1,623,893	0.42	13/07/2027	229,000	USD	217,324	0.06
MALAYSIA					KT 4% 08/08/2025	1,842,000	USD	1,787,972	0.47
GOHL CAPITAL 4.25%					NONGHYUP BANK 4.25%				
24/01/2027	2,220,000	USD	2,052,021	0.54	06/07/2027	2,072,000	USD	1,980,756	0.52
PETRONAS CAPITAL 3.404%					POSCO 4.375% 04/08/2025	2,045,000	USD	1,990,327	0.52
28/04/2061	2,739,000	USD	1,698,586	0.44	SHINHAN BANK 3.75%				
PETRONAS CAPITAL 4.55%					20/09/2027	900,000	USD	822,517	0.22
21/04/2050	1,500,000	USD	1,218,018	0.32				13,012,943	3.41
PETRONAS CAPITAL 4.8%					TAIWAN				
21/04/2060	5,000,000	USD	4,141,858	1.08	TSMC GLOBAL 1.25%				
			9,110,483	2.38	23/04/2026	9,600,000	USD	8,648,860	2.26
MAURITIUS								8,648,860	2.26
INDIA CLEAN ENERGY					UNITED ARAB EMIRATES				
HOLDINGS 4.5% 18/04/2027	200,000	USD	166,751	0.04	FIRST ABU DHABI BANK				
			166,751	0.04	6.32% 04/04/2034	4,162,000	USD	4,162,421	1.09
MONGOLIA								4,162,421	1.09
MONGOLIA (GOVT) 8.75%					UNITED STATES				
09/03/2024	700,000	USD	705,447	0.18	HYUNDAI CAPITAL AMERICA				
			705,447	0.18	2.1% 15/09/2028	2,244,000	USD	1,862,713	0.49
PAKISTAN								1,862,713	0.49
PAKISTAN (GOVT) 6.875%					TOTAL BONDS				
05/12/2027	1,620,000	USD	831,787	0.21	TOTAL TRANSFERABLE SECURITIES				
PAKISTAN (GOVT) 7.375%					TRADED ON ANOTHER REGULATED MARKET				
08/04/2031	211,000	USD	99,767	0.03				82,565,965	21.61
PAKISTAN (GOVT) 8.25%					COLLECTIVE INVESTMENT SCHEMES				
15/04/2024	400,000	USD	328,970	0.09	IRELAND				
			1,260,524	0.33	HSBC GLOBAL LIQUIDITY				
PHILIPPINES					FUND	3,600,510	USD	3,600,510	0.94
PHILIPPINE (GOVT) 2.65%					TOTAL COLLECTIVE INVESTMENT SCHEMES				
10/12/2045	833,000	USD	503,239	0.13				3,600,510	0.94
PHILIPPINE (GOVT) 2.95%					OTHER TRANSFERABLE SECURITIES				
05/05/2045	7,696,000	USD	4,934,909	1.29	BONDS				
PHILIPPINES (GOVT) 3.2%					HONG KONG				
06/07/2046	399,000	USD	263,938	0.07	YANGO JUSTICE INTERNATIONAL				
PHILIPPINES (GOVT) 4.2%					9.25% 15/04/2023**	500,000	USD	7,500	0.00
29/03/2047	6,700,000	USD	5,218,914	1.37				7,500	0.00
			10,921,000	2.86	TOTAL BONDS				
SINGAPORE								7,500	0.00
BOC AVIATION 3.5%					TOTAL OTHER TRANSFERABLE SECURITIES				
18/09/2027	1,000,000	USD	922,952	0.24				7,500	0.00
TEMASEK FINANCIAL					TOTAL INVESTMENTS				
2.375% 02/08/2041	5,800,000	USD	3,997,317	1.05				383,186,826	100.28
			4,920,269	1.29	OTHER LIABILITIES				
SOUTH KOREA								(1,056,277)	(0.28)
HANA BANK 3.25%					TOTAL NET ASSETS				
30/03/2027	2,868,000	USD	2,663,159	0.69				382,130,549	100.00

*The asset matured as at 06 August 2023, is defaulted. Pricing Committee and Management Company have agreed and instructed to use last available price.

**The asset matured as at 15 April 2023, is defaulted. Pricing Committee and Management Company have agreed and instructed to fair value the security at USD 7,500.

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

Portfolio of Investments and Other Net Assets

as at 30 September 2023

Asia ESG Bond

Statement of investments as at 30 September 2023

(expressed in USD)

Description	Quantity/ Face value	Currency	Evaluation	% net assets	Description	Quantity/ Face value	Currency	Evaluation	% net assets
INVESTMENTS					STANDARD CHARTERED				
TRANSFERABLE SECURITIES ADMITTED TO AN OFFICIAL STOCK EXCHANGE LISTING					6.187% VRN 06/07/2027				
	200,000	USD	199,441	0.45		200,000	USD	199,441	0.45
BONDS					STANDARD CHARTERED				
					6.296% 06/07/2034				
	200,000	USD	193,561	0.44		200,000	USD	193,561	0.44
					STANDARD CHARTERED				
	200,000	USD	199,387	0.45		200,000	USD	199,387	0.45
					1,383,816 3.12				
CHINA					HONG KONG				
ALIBABA GROUP HOLDING					AIA GROUP 2.7% VRN PERP	800,000	USD	702,422	1.57
4% 06/12/2037	200,000	USD	155,437	0.35	AIA GROUP 5.625%				
ALIBABA GROUP HOLDING					25/10/2027	200,000	USD	201,929	0.46
4.2% 06/12/2047	400,000	USD	280,950	0.63	AIRPORT AUTHORITY 2.5%				
BAIDU 4.375% 14/05/2024	400,000	USD	396,362	0.89	12/01/2032	200,000	USD	162,242	0.37
CCBL CAYMAN 1.6%					AIRPORT AUTHORITY 4.75%				
15/09/2026	500,000	USD	444,314	1.00	12/01/2028	200,000	USD	196,599	0.44
CHINA CONSTRUCTION BANK					BANK OF EAST ASIA				
CORP 2.45% VRN 24/06/2030	200,000	USD	188,617	0.43	4% VRN 29/05/2030	250,000	USD	229,832	0.52
CHINA MENGNIU DAIRY					CELESTIAL MILES 5.75%				
1.875% 17/06/2025	200,000	USD	186,681	0.42	VRN PERP	400,000	USD	386,231	0.87
CONTEMPORARY RUIDING DEVEL-					CHINA OVERSEA FINANCE				
OPMENT 1.5% 09/09/2026	200,000	USD	177,107	0.40	6.375% 29/10/2043	200,000	USD	185,109	0.42
CONTEMPORARY RUIDING DEVEL-					CHINA OVERSEAS GRAND OCEANS				
OPMENT 1.875% 17/09/2025	200,000	USD	185,480	0.42	FINANCE 2.45% 09/02/2026	200,000	USD	170,737	0.39
GEELY AUTOMOBILE					CHINA RESOURCES LAND				
HOLDINGS 4% VRN PERP	400,000	USD	382,982	0.86	4.125% 26/02/2029	300,000	USD	269,142	0.61
HUARONG FINANCE 5.5%					CK HUTCHISON INTERNATIONAL				
16/01/2025	200,000	USD	189,401	0.43	3.25% 11/04/2024	400,000	USD	394,609	0.89
HUARONG FINANCE II 5%					CK HUTCHISON INTERNATIONAL				
19/11/2025	200,000	USD	180,478	0.41	4.875% 21/04/2033	200,000	USD	186,938	0.42
LONGFOR GROUP HOLDINGS					CMB INTERNATIONAL LEASING				
3.375% 13/04/2027	400,000	USD	232,982	0.53	MANAGEMENT 2% 04/02/2026	500,000	USD	456,597	1.03
LONGFOR PROPERTIES 4.5%					CMB INTERNATIONAL LEASING MAN-				
16/01/2028	200,000	USD	112,930	0.25	AGEMENT 2.75% 12/08/2030	200,000	USD	160,527	0.36
SF HOLDING INVESTMENT					CNAC HK FINBRIDGE 3%				
2.875% 20/02/2030	200,000	USD	167,909	0.38	22/09/2030	300,000	USD	245,708	0.55
SF HOLDING INVESTMENT					HKT CAPITAL 3.25%				
2021 3.125% 17/11/2031	300,000	USD	245,337	0.55	30/09/2029	500,000	USD	434,552	0.98
TENCENT MUSIC ENTERTAINMENT					HKT CAPITAL NO 4				
2.00% 03/09/2030	400,000	USD	304,724	0.69	3% 14/07/2026	200,000	USD	185,483	0.42
YUNDA HOLDING INVESTMENT					HONG KONG (GOVT) 4%				
2.25% 19/08/2025	200,000	USD	178,812	0.40	07/06/2028	200,000	USD	193,889	0.44
ZHONGSHENG GROUP					HONG KONG (GOVT) 4%				
HOLDINGS 3% 13/01/2026	300,000	USD	273,939	0.62	07/06/2033	200,000	USD	187,631	0.42
			4,284,442	9.66	HONG KONG (GOVT) 4.25%				
GREAT BRITAIN					07/06/2026				
PRUDENTIAL 2.95% VRN					HONG KONG (GOVT) 5.25%	200,000	USD	196,402	0.44
03/11/2033	400,000	USD	332,232	0.75	11/01/2053	400,000	USD	399,070	0.90
STANDARD CHARTERED					HONGKONG LAND FINANCE				
2.678% VRN 29/06/2032	400,000	USD	306,614	0.69	2.875% 27/05/2030	200,000	USD	167,841	0.38
STANDARD CHARTERED					HONGKONG LAND FINANCE				
3.265% VRN 18/02/2036	200,000	USD	152,581	0.34	5.25% 14/07/2033	400,000	USD	376,665	0.85

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

Portfolio of Investments and Other Net Assets

as at 30 September 2023

Asia ESG Bond (continued)
Statement of investments as at 30 September 2023
(expressed in USD)

Description	Quantity/ Face value	Currency	Evaluation	% net assets	Description	Quantity/ Face value	Currency	Evaluation	% net assets
HOPSON DEVELOPMENT HOLDINGS 6.8% 28/12/2023	200,000	USD	185,048	0.42	INDONESIA				
HPHT FINANCE 2.875% 05/11/2024	200,000	USD	193,483	0.44	HYUNDAI MOTOR MANUFACTURING 1.75% 06/05/2026	200,000	USD	178,816	0.40
HUARONG FINANCE 2017 4.75% 27/04/2027	200,000	USD	171,521	0.39	INDOFOOD CBP SUKSES MAKMUR 4.745% 09/06/2051	200,000	USD	138,132	0.31
HUARONG FINANCE 3.75% 29/05/2024	200,000	USD	193,505	0.44	INDOFOOD CBP SUKSES MAKMUR 4.805% 27/04/2052	200,000	USD	139,061	0.31
HUARONG FINANCE 4.625% 03/06/2026	200,000	USD	175,785	0.40	INDONESIA (GOVT) 2.85% 14/02/2030	800,000	USD	683,549	1.55
HUTCHINSON WHAM 7.45% 24/11/2033	200,000	USD	222,540	0.50	INDONESIA (GOVT) 3.2% 23/09/2061	400,000	USD	238,778	0.54
HUTCHISON WHAMPOA INTERNATIONAL 3.625% 31/10/2024	200,000	USD	195,169	0.44	INDONESIA (GOVT) 3.7% 30/10/2049	200,000	USD	140,159	0.32
ICBCIL FINANCE 2.25% 02/11/2026	200,000	USD	180,675	0.41	INDONESIA (GOVT) 4.35% 11/01/2048	200,000	USD	159,572	0.36
LENOVO GROUP 5.831% 27/01/2028	200,000	USD	196,737	0.44	INDONESIA (GOVT) 4.625% 15/04/2043	500,000	USD	432,151	0.98
LINK FINANCE 2.75% 19/01/2032	200,000	USD	159,773	0.36	INDONESIA (GOVT) 5.25% 17/01/2042	400,000	USD	372,400	0.84
NAN FUNG TREASURY 3.625% 27/08/2030	400,000	USD	322,972	0.73	INDONESIA (GOVT) 5.25% 08/01/2047	200,000	USD	183,702	0.41
RKPF OVERSEAS 5.9% 05/03/2025	200,000	USD	112,112	0.25	PAKUWON JATI 4.875% 29/04/2028	200,000	USD	180,323	0.41
SHANGHAI COMMERCIAL BANK 5% VRN 17/01/2029	250,000	USD	248,563	0.56	PERTAMINA 6.45% 30/05/2044	200,000	USD	190,961	0.43
SHANGHAI COMMERCIAL BANK 6.375% VRN 28/02/2033	250,000	USD	245,426	0.55	PERTAMINA GEOTHERMAL ENERGY 5.15% 27/04/2028	200,000	USD	195,481	0.44
SHUI ON DEVELOPMENT HOLDINGS 5.75% 12/11/2023	200,000	USD	187,831	0.42	PERTAMINA PERSERO 4.70% 30/07/2049	200,000	USD	152,920	0.34
VANKE REAL ESTATE HONG KONG 3.975% 09/11/2027	400,000	USD	282,940	0.64	STAR ENGY GEOTHERMAL WAYANG WINDU 6.75% 24/04/2033	500,000	USD	390,892	0.88
VANKE REAL ESTATE HONG KONG 4.2% 07/06/2024	200,000	USD	187,499	0.42	TOWER BERSAMA INFRASTRUCTURE 2.75% 20/01/2026	200,000	USD	183,974	0.41
WESTWOOD GROUP HOLDINGS 2.8% 20/01/2026	200,000	USD	181,124	0.41				3,960,871	8.93
WHARF REIC FINANCE 2.875% 07/05/2030	200,000	USD	166,239	0.37	JAPAN				
			9,899,097	22.32	DAI ICHI LIFE INSURANCE 5.1% VRN PERP	200,000	USD	196,935	0.44
INDIA					SUMITOMO MITSUI FINANCIAL 6.184% 13/07/2043	300,000	USD	289,083	0.66
AXIS BANK 4.1% VRN PERP	200,000	USD	173,343	0.39				486,018	1.10
BANK OF BARODA LONDON 3.875% 04/04/2024	200,000	USD	197,758	0.45	MAURITIUS				
HDFC BANK 5.686% 02/03/2026	200,000	USD	200,103	0.45	CLEAN RENEWABLE POWER 4.25% 25/03/2027	200,000	USD	156,571	0.35
RENEW POWER 5.875% 05/03/2027	291,000	USD	269,260	0.60	DIAMOND 7.95% 28/07/2026	200,000	USD	197,389	0.45
STATE BANK OF INDIA LONDON 4.875% 05/05/2028	200,000	USD	193,345	0.44	GREENKO SOLAR MAURITIUS 5.95% 29/07/2026	400,000	USD	373,677	0.84
			1,033,809	2.33	INDIA GREEN ENERGY HOLDINGS 5.375% 29/04/2024	250,000	USD	246,406	0.56
								974,043	2.20
					NETHERLANDS				
					GREENKO DUTCH 3.85% 29/03/2026	200,000	USD	169,836	0.38

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

Portfolio of Investments and Other Net Assets

as at 30 September 2023

Asia ESG Bond (continued)
Statement of investments as at 30 September 2023
(expressed in USD)

Description	Quantity/ Face value	Currency	Evaluation	% net assets	Description	Quantity/ Face value	Currency	Evaluation	% net assets
ROYAL CAPITAL					KOOKMIN BANK 4.35% VRN				
5% VRN PERP	200,000	USD	193,667	0.44	PERP	800,000	USD	781,674	1.76
			363,503	0.82	KOREA DEVELOPMENT BANK				
PHILIPPINES					3% 13/01/2026	200,000	USD	189,219	0.43
PHILIPPINES (GOVT) 3.7%					KOREA EXCHANGE BANK				
02/02/2042	300,000	USD	224,737	0.50	4.25% 14/10/2024	200,000	USD	195,606	0.44
PHILIPPINES (GOVT) 5.5%					LG ENERGY SOLUTION				
17/01/2048	200,000	USD	188,715	0.43	5.75% 25/09/2028	200,000	USD	199,031	0.45
			413,452	0.93	NAVER 1.5% 29/03/2026	300,000	USD	270,948	0.61
SINGAPORE					NONGHYUP BANK 4.875%				
BOC AVIATION 2.75%					03/07/2028	200,000	USD	194,252	0.44
02/12/2023	200,000	USD	198,888	0.45	SHINHAN BANK 4.375%				
BOC AVIATION 3.25%					13/04/2032	200,000	USD	175,367	0.40
29/04/2025	400,000	USD	383,028	0.86	SHINHAN BANK 4.5%				
CONTINUUM ENERGY AURA					26/03/2028	400,000	USD	373,241	0.84
9.5% 24/02/2027	200,000	USD	199,568	0.45	SHINHAN BANK 4.5%				
DBS GROUP HOLDINGS					12/04/2028	200,000	USD	192,116	0.43
1.822% VRN 10/03/2031	400,000	USD	362,556	0.82	SHINHAN CARD 1.375%				
DBS GROUP HOLDINGS 3.3%					19/10/2025	400,000	USD	364,124	0.82
VRN PERP	600,000	USD	570,060	1.29	SHINHAN CARD 2.5%				
DBS GROUP HOLDINGS					27/01/2027	500,000	USD	446,877	1.01
5.479% 12/09/2025	200,000	USD	200,693	0.45	SHINHAN FINANCIAL GROUP				
MEDCO OAK TREE 7.375%					3.34% VRN 05/02/2030	400,000	USD	383,344	0.86
14/05/2026	300,000	USD	298,170	0.67	SK BROADBAND 4.875%				
OVERSEA CHINESE BANKING					28/06/2028	200,000	USD	194,490	0.44
1.832% VRN 10/09/2030	800,000	USD	735,743	1.65	SK TELECOM 6.625%				
OVERSEAS CHINESE BANKING					20/07/2027	200,000	USD	207,423	0.47
4.602% VRN 15/06/2032	200,000	USD	190,821	0.43	WOORI BANK 4.75%				
TEMASEK FINANCIAL 2.5%					30/04/2024	200,000	USD	198,081	0.45
06/10/2070	250,000	USD	137,838	0.31	WOORI BANK 4.875%				
TEMASEK FINANCIAL I					26/01/2028	200,000	USD	195,212	0.44
2.25% 06/04/2051	400,000	USD	238,119	0.54				5,491,515	12.39
TML HOLDINGS 4.35%					TAIWAN				
09/06/2026	300,000	USD	274,799	0.62	TSMC GLOBAL 0.75%				
UNITED OVERSEAS BANK					28/09/2025	800,000	USD	726,645	1.64
1.75% VRN 16/03/2031	200,000	USD	180,474	0.41	TSMC GLOBAL 1% 28/09/2027	400,000	USD	337,924	0.76
UNITED OVERSEAS BANK								1,064,569	2.40
3.75% VRN 15/04/2029	200,000	USD	197,527	0.45	THAILAND				
UNITED OVERSEAS BANK					KASIKORN BANK 3.343% VRN				
3.875% VRN PERP	500,000	USD	499,498	1.13	02/10/2031	200,000	USD	178,501	0.40
			4,667,782	10.53	THAIOIL TREASURY CENTER				
SOUTH KOREA					4.875% 23/01/2043	400,000	USD	308,902	0.70
EXPORT IMPORT BANK OF								487,403	1.10
KOREA 2.375% 25/06/2024	200,000	USD	195,238	0.44	UNITED STATES				
EXPORT IMPORT BANK OF					BOC AVIATION 4.875%				
KOREA 4.625% 07/06/2033	200,000	USD	187,906	0.42	03/05/2033	200,000	USD	184,165	0.42
EXPORT IMPORT BANK OF								184,165	0.42
KOREA 5.125% 11/01/2033	200,000	USD	196,102	0.44	TOTAL BONDS			34,694,485	78.25
KB KOOKMIN CARD 4%					TOTAL TRANSFERABLE SECURITIES				
09/06/2025	200,000	USD	193,287	0.44	ADMITTED TO AN OFFICIAL STOCK			34,694,485	78.25
KOOKMIN BANK 2.5%					EXCHANGE LISTING				
04/11/2030	200,000	USD	157,977	0.36					

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

Portfolio of Investments and Other Net Assets

as at 30 September 2023

Asia ESG Bond (continued)
Statement of investments as at 30 September 2023
(expressed in USD)

Description	Quantity/ Face value	Currency	Evaluation	% net assets	Description	Quantity/ Face value	Currency	Evaluation	% net assets
TRANSFERABLE SECURITIES TRADED ON ANOTHER REGULATED MARKET					PHILIPPINES (GOVT) 3.7%				
					01/03/2041	300,000	USD	226,850	0.51
								355,096	0.80
BONDS					SINGAPORE				
CHINA					TEMASEK FINANCIAL				
ALIBABA GROUP 3.15%					2.375% 02/08/2041	250,000	USD	172,298	0.39
09/02/2051	400,000	USD	228,060	0.51	TEMASEK FINANCIAL 2.75%				
CDBL FUNDING 3.5%					02/08/2061	250,000	USD	155,663	0.35
24/10/2027	300,000	USD	277,761	0.63				327,961	0.74
MEITUAN DIANPING 3.05%					SOUTH KOREA				
28/10/2030	200,000	USD	155,834	0.35	HANA BANK 3.25%				
			661,655	1.49	30/03/2027	700,000	USD	650,003	1.46
GREAT BRITAIN					KOOKMIN BANK 2.375%				
STANDARD CHARTERED 4.3%					15/02/2027	200,000	USD	181,433	0.41
VRN PERP	200,000	USD	145,470	0.33	KOREA EXPRESSWAY 3.625%				
			145,470	0.33	18/05/2025	200,000	USD	193,597	0.44
HONG KONG					KOREA GAS 3.875%				
AIA GROUP 4.95%					13/07/2027	400,000	USD	379,606	0.85
04/04/2033	200,000	USD	190,135	0.43	KT 4% 08/08/2025	200,000	USD	194,134	0.44
BANGKOK BANK 9.025%					SHINHAN BANK 3.75%				
15/03/2029	700,000	USD	773,752	1.75	20/09/2027	400,000	USD	365,563	0.82
HONG KONG (GOVT) 2.5%					SHINHAN FINANCIAL GROUP				
28/05/2024	200,000	USD	196,027	0.44	2.875% VRN PERP	300,000	USD	266,456	0.60
ICBCIL FINANCE 3.625%								2,230,792	5.02
19/05/2026	500,000	USD	474,454	1.07	TAIWAN				
			1,634,368	3.69	TSMC GLOBAL 1.25%				
INDIA					23/04/2026				
HDFC BANK 3.7% VRN PERP	200,000	USD	172,951	0.39				180,185	0.41
ICICI BANK DUBAI 3.8%								180,185	0.41
14/12/2027	500,000	USD	464,938	1.05	UNITED ARAB EMIRATES				
SHRIRAM TRANSPORT					FIRST ABU DHABI BANK				
FINANCE 4.15% 18/07/2025	200,000	USD	189,232	0.43	6.32% VRN 04/04/2034	400,000	USD	400,040	0.90
SHRIRAM TRANSPORT								400,040	0.90
FINANCE 4.4% 13/03/2024	500,000	USD	493,115	1.11	UNITED STATES				
			1,320,236	2.98	BOC AVIATION USA 1.625%				
INDONESIA					29/04/2024				
PERTAMINA 6.5% 27/05/2041	300,000	USD	290,448	0.66				194,902	0.44
			290,448	0.66				194,902	0.44
IRELAND					TOTAL BONDS				
SMBC AVIATION CAPITAL								8,314,781	18.75
FINANCE 5.7% 25/07/2033	200,000	USD	186,719	0.42	TOTAL TRANSFERABLE SECURITIES				
			186,719	0.42	TRADED ON ANOTHER REGULATED MARKET				
MAURITIUS					COLLECTIVE INVESTMENT SCHEMES				
GREENKO WIND PROJECTS					IRELAND				
MAURITIUS 5.5% 06/04/2025	200,000	USD	192,463	0.43	HSBC GLOBAL LIQUIDITY				
NETWORK 5.65% VRN PERP	200,000	USD	194,446	0.44				793,080	1.79
			386,909	0.87				793,080	1.79
PHILIPPINES					TOTAL COLLECTIVE INVESTMENT SCHEMES				
PHILIPPINE (GOVT) 2.95%					TOTAL INVESTMENTS				
05/05/2045	200,000	USD	128,246	0.29	OTHER NET ASSETS				
					TOTAL NET ASSETS				
								43,802,346	98.79
								536,658	1.21
								44,339,004	100.00

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

Portfolio of Investments and Other Net Assets

as at 30 September 2023

Asia High Yield Bond
Statement of investments as at 30 September 2023
(expressed in USD)

Description	Quantity/ Face value	Currency	Evaluation	% net assets	Description	Quantity/ Face value	Currency	Evaluation	% net assets
INVESTMENTS					REDCO PROPERTIES				
TRANSFERABLE SECURITIES ADMITTED TO AN OFFICIAL STOCK EXCHANGE LISTING					9.9% 17/02/2024				
BONDS					3,723,000 USD 182,096 0.03				
AUSTRALIA					REDCO PROPERTIES 11% 6/8/2023*				
PERENTI FINANCE 6.5%					7.3% 21/05/2024				
07/10/2025	5,098,000	USD	5,013,703	0.70	REDSUN PROPERTIES 7.3% 21/05/2024				
			5,013,703	0.70	REDSUN PROPERTIES 9.5% 20/09/2023**				
CHINA					SEAZEN GROUP 6% 12/08/2024				
AGILE GROUP HOLDINGS					1,411,000 USD 758,585 0.11				
7.875% VRN PERP	6,850,000	USD	343,985	0.05	WENS FOODSTUFFS GROUP 2.349% 29/10/2025				
CHINA HONGQIAO GROUP					12,011,000 USD 10,701,123 1.49				
6.25% 08/06/2024	3,782,000	USD	3,697,269	0.52	WEST CHINA CEMENT 4.95% 08/07/2026				
CHINDATA GROUP HOLDINGS					WYNN MACAU 4.875% 01/10/2024				
10.5% 23/02/2026	7,892,000	USD	8,155,931	1.14	WYNN MACAU 5.5% 01/10/2027				
EHY CAR SERVICES 7%					2,600,000 USD 2,321,384 0.33				
21/09/2026	1,693,000	USD	984,791	0.14	69,832,590 9.82				
EHY CAR SERVICES 7.75%					GREAT BRITAIN				
14/11/2024	3,121,000	USD	2,401,522	0.34	STANDARD CHARTERED 4.75% VRN PERP				
ENN CLEAN ENERGY INTERNATIONAL					8,000,000 USD 5,714,700 0.80				
3.375% 12/5/2026	8,000,000	USD	7,347,476	1.03	STANDARD CHARTERED 7.75% VRN PERP				
GREENTOWN CHINA					7,000,000 USD 6,801,884 0.97				
HOLDINGS 4.7% 29/04/2025	7,000,000	USD	5,438,395	0.76	VEDANTA RESOURCES 6.125% 09/08/2024				
HUARONG FINANCE 5.5%					1,600,000 USD 1,021,224 0.14				
16/01/2025	2,400,000	USD	2,272,813	0.32	VEDANTA RESOURCES FINANCE 8.95% 11/03/2025				
HUARONG FINANCE II					7,300,000 USD 5,402,161 0.76				
4.875% 22/11/2026	888,000	USD	769,438	0.11	VEDANTA RESOURCES FINANCE 9.25% 23/04/2026				
HUARONG FINANCE II 5%					1,700,000 USD 1,099,641 0.15				
19/11/2025	2,300,000	USD	2,075,502	0.29	20,039,610 2.82				
LONGFOR GROUP HOLDINGS					HONG KONG				
3.375% 13/04/2027	4,902,000	USD	2,855,191	0.40	BANK OF EAST ASIA 5.875% VRN PERP				
LONGFOR PROPERTIES 4.5%					6,000,000 USD 5,209,340 0.73				
16/01/2028	6,685,000	USD	3,774,672	0.53	CHONG HING BANK 5.5% VRN PERP				
MODERN LAND CHINA 7%					2,820,000 USD 2,654,845 0.37				
30/12/2023	784,944	USD	25,022	0.00	ELECT GLOBAL INVESTMENTS 4.85% PERP				
MODERN LAND CHINA 8%					4,500,000 USD 2,977,786 0.42				
30/12/2024	2,057,232	USD	69,001	0.01	FEC FINANCE 5.1% 21/01/2024				
MODERN LAND CHINA 9%					4,487,000 USD 4,374,307 0.61				
30/12/2025	3,299,406	USD	117,170	0.02	FORTUNE STAR 5% 18/05/2026				
MODERN LAND CHINA 9%					4,167,000 USD 2,931,146 0.41				
30/12/2026	4,399,210	USD	146,773	0.02	FORTUNE STAR 5.05% 27/01/2027				
MODERN LAND CHINA 9%					4,998,000 USD 3,224,496 0.45				
30/12/2027	6,420,400	USD	232,562	0.03	FORTUNE STAR 5.95% 19/10/2025				
NEW METRO GLOBAL 4.625%					4,200,000 USD 3,300,634 0.46				
15/10/2025	995,000	USD	269,071	0.04	FORTUNE STAR 6.85% 02/07/2024				
NEW METRO GLOBAL 4.8%					1,124,000 USD 1,028,925 0.14				
15/12/2024	2,991,000	USD	1,106,152	0.16	FRANSHION BRILLIANT 3.2% 09/04/2026				
RADIANCE HOLDINGS GROUP					2,000,000 USD 1,551,755 0.22				
7.8% 20/03/2024	1,506,000	USD	835,830	0.12					

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

Portfolio of Investments and Other Net Assets

as at 30 September 2023

Asia High Yield Bond (continued)
Statement of investments as at 30 September 2023
(expressed in USD)

Description	Quantity/ Face value	Currency	Evaluation	% net assets	Description	Quantity/ Face value	Currency	Evaluation	% net assets
FWD 5.5% VRN PERP	2,250,000	USD	1,988,769	0.28	STUDIO CITY FINANCE 6%				
HEALTH HAPPINESS 5.625% 24/10/2024	1,376,000	USD	1,319,244	0.19	15/07/2025	10,985,000	USD	10,441,925	1.47
HOPSON DEVELOPMENT HOLDINGS 6.8% 28/12/2023	11,309,000	USD	10,463,537	1.47	STUDIO CITY FINANCE 6.5% 15/01/2028	5,091,000	USD	4,317,508	0.61
HOPSON DEVELOPMENT HOLDINGS 7% 18/05/2024	1,540,000	USD	1,270,736	0.18	VANKE REAL ESTATE HONG KONG 3.975% 09/11/2027	7,500,000	USD	5,305,129	0.75
HUARONG FINANCE 2017 4.75% 27/04/2027	9,880,000	USD	8,473,135	1.19	YANGO JUSTICE INTERNATIONAL 8.25% 25/11/2023	4,395,000	USD	58,184	0.01
HUARONG FINANCE 2019 3.25% 13/11/2024	1,439,000	USD	1,350,456	0.19	YANLORD LAND 5.125% 20/05/2026	6,097,000	USD	3,552,607	0.50
HUARONG FINANCE 3.75% 29/05/2024	5,500,000	USD	5,321,375	0.75				155,676,153	21.88
HUARONG FINANCE 4.25% 07/11/2027	5,773,000	USD	4,812,341	0.68	INDIA				
HUARONG FINANCE 4.25% VRN PERP	3,066,000	USD	2,618,128	0.37	ADANI RENEWABLE ENERGY 4.625% 15/10/2039	2,514,000	USD	1,646,771	0.23
HUARONG FINANCE 4.625% 03/06/2026	2,456,000	USD	2,158,639	0.30	AXIS BANK 4.1% VRN PERP DELHI INTERNATIONAL	8,500,000	USD	7,367,092	1.04
LI AND FUNG 5.25% PERP	5,000,000	USD	1,865,861	0.26	AIRPORT 6.125% 31/10/2026 DELHI INTERNATIONAL	7,013,000	USD	6,771,675	0.95
MELCO RESORTS FINANCE 4.875% 06/06/2025	8,000,000	USD	7,594,078	1.07	AIRPORT 6.45% 04/06/2029	6,000,000	USD	5,604,232	0.79
MELCO RESORTS FINANCE 5.25% 26/04/2026	16,917,000	USD	15,671,573	2.20	GMR HYDERABAD INTERNATIONAL AIRPORT 4.25% 27/10/2027	6,898,000	USD	6,169,181	0.87
MELCO RESORTS FINANCE 5.375% 04/12/2029	5,117,000	USD	4,223,809	0.59	GMR HYDERABAD INTERNATIONAL AIRPORT 4.75% 02/02/2026	4,650,000	USD	4,409,626	0.62
MELCO RESORTS FINANCE 5.75% 21/07/2028	5,792,000	USD	5,056,504	0.71	HPCL MITTAL ENERGY 5.25% 28/04/2027	5,508,000	USD	5,253,944	0.74
NWD FINANCE 4.125% VRN PERP	5,772,000	USD	2,872,308	0.40	HPCLMITTAL ENERGY 5.45% 22/10/2026	6,917,000	USD	6,642,890	0.93
NWD FINANCE 5.25% VRN PERP	3,450,000	USD	2,044,343	0.29	JSW INFRASTRUCTURE 4.95% 21/01/2029	10,490,000	USD	9,235,064	1.30
NWD FINANCE 6.15% VRN PERP	6,512,000	USD	4,696,141	0.66	JSW STEEL 5.375% 04/04/2025	3,245,000	USD	3,163,099	0.44
PANTHER VENTURES 3.5% PERP	300,000	USD	168,606	0.02	JSW STEEL 5.95% 18/04/2024	7,095,000	USD	7,058,599	0.99
RKPF OVERSEAS 5.125% 26/07/26	2,500,000	USD	830,617	0.12	RENEW POWER 5.875% 05/03/2027	3,403,000	USD	3,148,767	0.44
RKPF OVERSEAS 5.2% 12/01/2026	4,378,000	USD	1,643,483	0.23	RENEW WIND ENERGY 4.5% 14/07/2028	432,000	USD	362,952	0.05
RKPF OVERSEAS 5.9% 05/03/2025	3,114,000	USD	1,745,577	0.25				66,833,892	9.39
RKPF OVERSEAS 6% 04/09/2025	2,660,000	USD	1,221,178	0.17	INDONESIA				
RKPF OVERSEAS 6.7% 30/09/2024	2,000,000	USD	1,363,896	0.19	ALAM SUTERA REALTY 6.25% 02/11/2025	5,566,000	USD	4,650,054	0.65
SHUI ON DEVELOPMENT HOLDINGS 5.75% 12/11/2023	5,951,000	USD	5,588,919	0.79	BANK MANDIRI PERSERO 5.5% 04/04/2026	2,000,000	USD	1,981,623	0.28
SHUI ON DEVELOPMENT HOLDING 6.15% 24/08/2024	6,590,000	USD	4,235,010	0.60	BANK NEGARA INDONESIA 4.3% VRN PERP	7,500,000	USD	6,160,226	0.87
STUDIO CITY FINANCE 5% 15/01/2029	5,500,000	USD	4,149,303	0.58	BANK TABUNGAN NEGARA PERSERO 4.2% 23/01/2025	4,554,000	USD	4,321,887	0.61
					BUKIT MAKMUR MANDIRI UTAMA 7.75% 10/02/2026	6,067,000	USD	5,291,917	0.74

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Portfolio of Investments and Other Net Assets

as at 30 September 2023

Asia High Yield Bond (continued)
Statement of investments as at 30 September 2023
(expressed in USD)

Description	Quantity/ Face value	Currency	Evaluation	% net assets	Description	Quantity/ Face value	Currency	Evaluation	% net assets	
INDONESIA (GOVT) 5.65% 11/01/2053	5,000,000	USD	4,785,869	0.67	GLP 4.5% VRN PERP	11,075,000	USD	4,094,372	0.58	
JAPFA COMFEED INDONESIA 5.375% 23/03/2026	4,742,000	USD	3,944,956	0.55	GLP 4.6% VRN PERP	4,053,000	USD	1,489,836	0.21	
PAKUWON JATI 4.875% 29/04/2028	10,602,000	USD	9,558,940	1.34	INDIKA ENERGY CAPITAL 8.25% 22/10/2025	3,716,000	USD	3,689,305	0.52	
STAR ENGY GEOTHERMAL WAYANG WINDU 6.75% 24/04/2033	12,386,000	USD	9,683,180	1.37	INDIKA ENERGY CAPITAL III PTE 5.875% 09/11/2024	8,588,000	USD	8,429,610	1.18	
			50,378,652	7.08	JOLLIBEE WORLDWIDE 3.9% VRN PERP	3,000,000	USD	2,877,044	0.40	
MACAU					LLPL CAPITAL 6.875% 04/02/2039	4,000,000	USD	2,869,405	0.40	
MGM CHINA HOLDINGS 4.75% 01/02/2027	5,000,000	USD	4,511,540	0.63	MEDCO BELL 6.375% 30/01/2027	4,500,000	USD	4,250,824	0.60	
MGM CHINA HOLDINGS 5.375% 15/05/2024	11,223,000	USD	11,072,435	1.56	MEDCO LAUREL TREE 6.95% 12/11/2028	3,000,000	USD	2,799,573	0.39	
MGM CHINA HOLDINGS 5.875% 15/05/2026	7,145,000	USD	6,822,895	0.96	MEDCO OAK TREE 7.375% 14/05/2026	10,235,000	USD	10,172,565	1.44	
SANDS CHINA 5.125% 08/08/2025	7,621,000	USD	7,392,707	1.04	MEDCO PLATINUM ROAD 6.75% 30/01/2025	4,247,000	USD	4,248,877	0.60	
WYNN MACAU 5.625% 26/08/2028	13,558,000	USD	11,763,351	1.65	TML HOLDINGS 5.5% 03/06/2024	5,000,000	USD	4,941,206	0.69	
			41,562,928	5.84				55,231,985	7.76	
MAURITIUS					THAILAND					
CLEAN RENEWABLE POWER 4.25% 25/03/2027	6,303,000	USD	4,934,342	0.69	BANGKOK BANK 5% VRN PERP	8,276,000	USD	7,793,439	1.10	
DIAMOND 7.95% 28/07/2026	4,600,000	USD	4,539,954	0.64	KASIKORNBANK 5.275% VRN PERP	11,120,000	USD	10,484,672	1.47	
GREENKO SOLAR MAURITIUS 5.55% 29/01/2025	9,904,000	USD	9,585,728	1.35	KRUNG THAI BANK 4.4% VRN PERP	5,014,000	USD	4,531,785	0.64	
GREENKO SOLAR MAURITIUS 5.95% 29/07/2026	2,889,000	USD	2,698,880	0.38				22,809,896	3.21	
INDIA AIRPORT INFRA 6.25% 25/10/2025	9,459,000	USD	9,247,584	1.30	UNITED STATES					
INDIA GREEN ENERGY HOLDINGS 5.375% 29/04/2024	10,000,000	USD	9,856,232	1.39	PERIAMA HOLDINGS 5.95% 19/04/2026	7,256,000	USD	6,901,462	0.97	
INDIA GREEN POWER HOLDINGS 4% 22/02/2027	6,602,000	USD	5,798,482	0.81	RESORTS WORLD LAS VEGAS 8.45% 27/07/2030	4,100,000	USD	3,970,489	0.56	
			46,661,202	6.56	US (GOVT) 3.625% 15/05/2053	10,000,000	USD	8,321,875	1.17	
MONGOLIA								19,193,826	2.70	
MONGOLIAN MINING CORPENRGY 12.5% 13/09/2026	3,493,000	USD	3,433,580	0.48	TOTAL BONDS			559,322,057	78.61	
			3,433,580	0.48	TOTAL TRANSFERABLE SECURITIES ADMITTED TO AN OFFICIAL STOCK EXCHANGE LISTING				559,322,057	78.61
NETHERLANDS					TRANSFERABLE SECURITIES TRADED ON ANOTHER REGULATED MARKET					
GREENKO DUTCH 3.85% 29/03/2026	2,202,000	USD	1,869,889	0.26						
			1,869,889	0.26	BONDS					
PAKISTAN					GREAT BRITAIN					
PAKISTAN (GOVT) 6% 08/04/2026	1,500,000	USD	784,151	0.11	STANDARD CHARTERED 4.3% VRN PERP	9,700,000	USD	7,055,290	0.99	
			784,151	0.11	VEDANTA RESOURCES FINANCE 13.875% 21/01/2024	4,750,000	USD	4,269,694	0.60	
SINGAPORE								11,324,984	1.59	
CONTINUUM ENERGY AURA 9.5% 24/02/2027	5,381,000	USD	5,369,368	0.75						

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

Portfolio of Investments and Other Net Assets

as at 30 September 2023

Asia High Yield Bond (continued)
Statement of investments as at 30 September 2023
(expressed in USD)

Description	Quantity/ Face value	Currency	Evaluation	% net assets	Description	Quantity/ Face value	Currency	Evaluation	% net assets
HONG KONG					UNITED ARAB EMIRATES				
STUDIO CITY 7% 15/02/2027	7,434,000	USD	7,049,013	0.99	FIRST ABU DHABI BANK				
			7,049,013	0.99	6.32% VRN 04/04/2034	7,284,000	USD	7,284,737	1.02
INDIA					TOTAL BONDS				
HDFC BANK 3.7% VRN PERP	11,200,000	USD	9,685,255	1.36				7,284,737	1.02
JSW HYDRO ENERGY 4.125%					TOTAL TRANSFERABLE SECURITIES				
18/05/2031	9,301,000	USD	6,512,581	0.92	TRADED ON ANOTHER REGULATED MARKET				
JSW STEEL 3.95%					124,081,869 17.43				
05/04/2027	3,432,000	USD	3,019,854	0.42	COLLECTIVE INVESTMENT SCHEMES				
JSW STEEL 5.05%					IRELAND				
05/04/2032	5,550,000	USD	4,484,756	0.63	HSBC GLOBAL LIQUIDITY				
SHRIRAM TRANSPORT					FUND				
FINANCE 4.15% 18/07/2025	7,865,000	USD	7,441,562	1.05	12,860,473	USD	12,860,473	1.81	
SHRIRAM TRANSPORT					12,860,473 1.81				
FINANCE 4.4% 13/03/2024	6,500,000	USD	6,410,502	0.90	TOTAL COLLECTIVE INVESTMENT SCHEMES				
			37,554,510	5.28	12,860,473 1.81				
MACAU					OTHER TRANSFERABLE SECURITIES				
WYNN MACAU 5.5%					BONDS				
15/01/2026	15,756,000	USD	14,732,159	2.07	CHINA				
			14,732,159	2.07	REDSUN PROPERTIES				
MAURITIUS					10.5% 03/10/2022***				
CA MAGNUM HOLDINGS					2,000,000	USD	111,960	0.02	
5.375% 31/10/2026	10,450,000	USD	9,287,391	1.31	111,960 0.02				
GREENKO WIND PROJECTS					HONG KONG				
MAURITIUS 5.5% 06/04/2025	12,675,000	USD	12,197,333	1.71	YANGO JUSTICE INTERNATIONAL				
INDIA CLEAN ENERGY					9.25% 15/04/2023****				
HOLDINGS 4.5% 18/04/2027	7,447,000	USD	6,208,973	0.87	9,500,000	USD	142,500	0.02	
NETWORK 5.65% VRN PERP	5,492,000	USD	5,339,479	0.75	YANGO JUSTICE INTERNATIONAL				
			33,033,176	4.64	10.25% 15/09/2020*****	11,470,000	USD	172,050	0.02
MONGOLIA					314,550 0.04				
MONGOLIA (GOVT) 8.75%					INDONESIA				
09/03/2024	3,600,000	USD	3,628,015	0.51	KAWASAN INDUSTRI JABABEKA				
			3,628,015	0.51	TBK 7% 15/12/2027				
PAKISTAN					6,749,000 USD 4,679,244 0.66				
PAKISTAN (GOVT) 6.875%					UNITED STATES				
05/12/2027	429,000	USD	220,270	0.03	FLOURISH CENTURY 6.6%				
PAKISTAN (GOVT) 7.375%					4/2/2022*****				
08/04/2031	422,000	USD	199,534	0.03	8,500,000	USD	478,125	0.07	
PAKISTAN (GOVT) 8.25%					478,125 0.07				
15/04/2024	850,000	USD	699,060	0.10	TOTAL BONDS				
			1,118,864	0.16	5,583,879 0.79				
SINGAPORE					TOTAL OTHER TRANSFERABLE SECURITIES				
CONTINUUM ENERGY					5,583,879 0.79				
LEVANTER 4.5% 09/02/2027	9,980,000	USD	8,356,411	1.17	TOTAL INVESTMENTS				
			8,356,411	1.17	701,848,278 98.64				
					OTHER NET ASSETS				
					9,678,749 1.36				
					TOTAL NET ASSETS				
					711,527,027 100.00				

*The asset matured as at 06 August 2023, is defaulted. Pricing Committee and Management Company have agreed and instructed to use last available price.

**The asset matured as at 20 September 2023, is defaulted. Pricing Committee and Management Company have agreed and instructed to use last available price.

***The asset matured as at 03 October 2022, is defaulted. Pricing Committee and Management Company have agreed and instructed to fair value the security at USD 111,960

****The asset matured as at 15 April 2023, is defaulted. Pricing Committee and Management Company have agreed and instructed to fair value the security at USD 142,500

*****The asset matured as at 15 September 2020, is defaulted. Pricing Committee and Management Company have agreed and instructed to fair value the security at USD 172,960

*****The asset matured as at 04 February 2022, is defaulted. Pricing Committee and Management Company have agreed and instructed to fair value the security at USD 478,125

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

Portfolio of Investments and Other Net Assets

as at 30 September 2023

Asian Currencies Bond
Statement of investments as at 30 September 2023
(expressed in USD)

Description	Quantity/ Face value	Currency	Evaluation	% net assets	Description	Quantity/ Face value	Currency	Evaluation	% net assets
INVESTMENTS					MALAYSIA (GOVT) 3.502%				
TRANSFERABLE SECURITIES ADMITTED TO AN OFFICIAL STOCK EXCHANGE LISTING					31/05/2027				
BONDS					1,150,000 MYR 243,196 0.91				
INDONESIA					MALAYSIA (GOVT) 3.733%				
INDONESIA (GOVT) 5.125%					15/06/2028				
15/04/2027	3,000,000,000	IDR	186,323	0.69	1,100,000 MYR 233,243 0.86				
INDONESIA (GOVT) 5.5%					MALAYSIA (GOVT) 3.882%				
15/04/2026	6,500,000,000	IDR	410,988	1.53	14/03/2025				
INDONESIA (GOVT) 6.125%					2,030,000 MYR 434,380 1.61				
15/05/2028	1,700,000,000	IDR	108,342	0.40	MALAYSIA (GOVT) 3.899%				
INDONESIA (GOVT) 6.375%					16/11/2027				
15/08/2028	3,000,000,000	IDR	192,343	0.71	600,000 MYR 128,442 0.47				
INDONESIA (GOVT) 6.375%					MALAYSIA (GOVT) 3.9%				
15/04/2032	2,800,000,000	IDR	176,515	0.65	30/11/2026				
INDONESIA (GOVT) 6.5%					1,000,000 MYR 214,604 0.79				
15/02/2031	1,000,000,000	IDR	63,239	0.23	MALAYSIA (GOVT) 3.906%				
INDONESIA (GOVT) 6.625%					15/07/2026				
15/05/2033	2,000,000,000	IDR	127,725	0.47	MALAYSIA (GOVT) 4.065%				
INDONESIA (GOVT) 7%					15/06/2050				
15/09/2030	3,000,000,000	IDR	195,516	0.72	1,000,000 MYR 199,786 0.74				
INDONESIA (GOVT) 7%					MALAYSIA (GOVT) 4.642%				
15/02/2033	3,000,000,000	IDR	194,974	0.72	07/11/2033				
INDONESIA (GOVT) 7.125%					1,000,000 MYR 224,575 0.83				
15/06/2038	2,500,000,000	IDR	162,915	0.60	MALAYSIA (GOVT) 4.762%				
INDONESIA (GOVT) 7.125%					07/04/2037				
15/06/2042	1,500,000,000	IDR	98,072	0.36	800,000 MYR 181,183 0.67				
INDONESIA (GOVT) 7.125%					MALAYSIA (GOVT) 4.893%				
15/06/2043	900,000,000	IDR	58,676	0.22	08/06/2038				
INDONESIA (GOVT) 7.375%					1,000,000 MYR 230,576 0.85				
15/05/2048	3,620,000,000	IDR	246,988	0.92	MALAYSIA (GOVT) 4.921%				
INDONESIA (GOVT) 7.5%					06/07/2048				
15/08/2032	1,700,000,000	IDR	114,394	0.42	900,000 MYR 204,970 0.76				
INDONESIA (GOVT) 7.5%					2,621,903 9.69				
15/06/2035	1,500,000,000	IDR	101,660	0.38	PHILIPPINES				
INDONESIA (GOVT) 7.5%					PHILIPPINE (GOVT)				
15/06/2038	1,800,000,000	IDR	121,832	0.45	2.875% 09/07/2030				
INDONESIA (GOVT) 7.5%					10,000,000 PHP 142,812 0.53				
15/04/2040	1,500,000,000	IDR	100,880	0.37	PHILIPPINES (GOVT)				
INDONESIA (GOVT) 8.25%					3.625% 22/04/2028				
15/05/2036	1,700,000,000	IDR	122,264	0.45	5,000,000 PHP 78,799 0.29				
INDONESIA (GOVT) 8.375%					PHILIPPINES (GOVT)				
15/03/2034	2,000,000,000	IDR	143,605	0.53	5,000,000 PHP 70,110 0.26				
INDONESIA (GOVT) 8.375%					PHILIPPINES (GOVT)				
15/04/2039	2,000,000,000	IDR	147,218	0.54	3.625% 21/03/2033				
			3,074,469	11.36	PHILIPPINES (GOVT)				
MALAYSIA					4.625% 02/06/2027				
MALAYSIA (GOVT) 2.632%					10,000,000 PHP 165,947 0.61				
15/04/2031	800,000	MYR	155,467	0.57	PHILIPPINE (GOVT)				
					4.625% 09/09/2040				
					7,000,000 PHP 99,135 0.37				
					PHILIPPINES (GOVT)				
					4.75% 4/5/2027				
					10,000,000 PHP 167,394 0.62				
					PHILIPPINE (GOVT)				
					4.875% 20/01/2032				
					7,000,000 PHP 110,527 0.41				
					PHILIPPINES (GOVT)				
					6.125% 24/10/2037				
					2,000,000 PHP 33,801 0.12				
					PHILIPPINE (GOVT)				
					6.25% 20/04/2036				
					10,000,000 PHP 170,177 0.63				
					PHILIPPINE (GOVT)				
					6.875% 10/01/2029				
					4,000,000 PHP 72,078 0.27				
					PHILIPPINES (GOVT)				
					7.25% 23/06/2032				
					15,000,000 PHP 279,398 1.02				
					PHILIPPINES (GOVT)				
					8.125% 16/12/2035				
					4,000,000 PHP 80,203 0.30				
					PHILIPPINES (GOVT)				
					8.125% 24/11/2042				
					4,000,000 PHP 82,732 0.31				
					1,553,113 5.74				

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

Portfolio of Investments and Other Net Assets

as at 30 September 2023

Asian Currencies Bond (continued)
Statement of investments as at 30 September 2023
(expressed in USD)

Description	Quantity/ Face value	Currency	Evaluation	% net assets	Description	Quantity/ Face value	Currency	Evaluation	% net assets
SINGAPORE					SOUTH KOREA				
ASCENDAS REAL ESTATE INVESTMENT					KOREA (GOVT) 1.125%				
3.468% 19/04/2029	250,000	SGD	177,850	0.66	10/09/2025	300,000,000	KRW	211,186	0.78
CHANGI AIRPORT GROUP					KOREA (GOVT) 1.125%				
SINGAPORE 1.88% 12/05/2031	250,000	SGD	159,185	0.59	10/09/2039	100,000,000	KRW	50,056	0.18
HOUSING DEVELOPMENT					KOREA (GOVT) 1.25%				
BOARD 1.971% 25/01/2029	250,000	SGD	167,064	0.62	10/03/2026	230,000,000	KRW	160,165	0.59
HOUSING AND DEVELOPMENT					KOREA (GOVT) 1.375%				
BOARD 2.32% 24/01/2028	250,000	SGD	171,932	0.64	10/09/2024	200,000,000	KRW	145,227	0.54
HOUSING AND DEVELOPMENT					KOREA (GOVT) 1.375%				
BOARD 2.545% 04/07/2031	250,000	SGD	167,674	0.62	10/12/2029	125,000,000	KRW	79,480	0.29
PSA TREASURY 2.88%					KOREA (GOVT) 1.375%				
27/04/2027	500,000	SGD	350,693	1.30	10/06/2030	250,000,000	KRW	157,188	0.58
SINGAPORE (GOVT) 0.5%					KOREA (GOVT) 1.5%				
01/11/2025	650,000	SGD	444,055	1.63	10/03/2025	310,000,000	KRW	222,542	0.82
SINGAPORE (GOVT) 1.25%					KOREA (GOVT) 1.5%				
01/11/2026	250,000	SGD	170,337	0.63	10/12/2026	200,000,000	KRW	137,742	0.51
SINGAPORE (GOVT) 1.625%					KOREA (GOVT) 1.5%				
01/07/2031	300,000	SGD	192,261	0.71	10/12/2030	220,000,000	KRW	137,890	0.51
SINGAPORE (GOVT) 1.875%					KOREA (GOVT) 1.5%				
01/03/2050	650,000	SGD	367,021	1.36	10/09/2036	200,000,000	KRW	111,367	0.41
SINGAPORE (GOVT) 1.875%					KOREA (GOVT) 1.5%				
01/10/2051	430,000	SGD	242,519	0.90	10/09/2040	200,000,000	KRW	105,165	0.39
SINGAPORE (GOVT) 2.125%					KOREA (GOVT) 1.5%				
01/06/2026	500,000	SGD	351,030	1.30	10/03/2050	300,000,000	KRW	139,980	0.52
SINGAPORE (GOVT) 2.25%					KOREA (GOVT) 1.75%				
01/08/2036	570,000	SGD	368,652	1.36	10/09/2026	200,000,000	KRW	139,536	0.52
SINGAPORE (GOVT) 2.375%					KOREA (GOVT) 1.875%				
01/06/2025	400,000	SGD	285,463	1.05	10/06/2029	180,000,000	KRW	119,364	0.44
SINGAPORE (GOVT) 2.625%					KOREA (GOVT) 1.875%				
01/05/2028	300,000	SGD	212,262	0.78	10/09/2041	100,000,000	KRW	54,400	0.20
SINGAPORE (GOVT) 2.625%					KOREA (GOVT) 1.875%				
01/08/2032	200,000	SGD	137,217	0.51	10/03/2051	300,000,000	KRW	150,115	0.55
SINGAPORE (GOVT) 2.75%					KOREA (GOVT) 2%				
01/04/2042	750,000	SGD	514,727	1.89	10/06/2031	250,000,000	KRW	160,506	0.59
SINGAPORE (GOVT) 2.75%					KOREA (GOVT) 2%				
01/03/2046	550,000	SGD	375,351	1.38	10/03/2046	246,000,000	KRW	130,768	0.48
SINGAPORE (GOVT) 2.875%					KOREA (GOVT) 2%				
01/09/2027	300,000	SGD	214,872	0.79	10/03/2049	320,000,000	KRW	165,529	0.61
SINGAPORE (GOVT) 2.875%					KOREA (GOVT) 2.125%				
01/07/2029	300,000	SGD	212,912	0.79	10/06/2027	550,000,000	KRW	382,902	1.42
SINGAPORE (GOVT) 2.875%					KOREA (GOVT) 2.125%				
01/09/2030	350,000	SGD	246,844	0.91	10/03/2047	250,000,000	KRW	135,160	0.50
SINGAPORE (GOVT) 3%					KOREA (GOVT) 2.25%				
01/08/2072	100,000	SGD	72,016	0.27	10/06/2025	500,000,000	KRW	361,032	1.34
SINGAPORE (GOVT) 3.375%					KOREA (GOVT) 2.25%				
01/09/2033	300,000	SGD	218,053	0.81	10/12/2025	110,000,000	KRW	78,764	0.29
TEMASEK FINANCIAL 1.8%					KOREA (GOVT) 2.375%				
24/11/2026	250,000	SGD	171,532	0.63	10/03/2027	350,000,000	KRW	246,873	0.91
			5,991,522	22.13	KOREA (GOVT) 2.375%				
					10/09/2038	65,000,000	KRW	39,655	0.15

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

Portfolio of Investments and Other Net Assets

as at 30 September 2023

Asian Currencies Bond (continued)
Statement of investments as at 30 September 2023
(expressed in USD)

Description	Quantity/ Face value	Currency	Evaluation	% net assets	Description	Quantity/ Face value	Currency	Evaluation	% net assets
KOREA (GOVT) 2.5%					THAILAND (GOVT) 3.4%				
10/03/2052	125,000,000	KRW	70,649	0.26	17/06/2036	4,000,000	THB	110,336	0.41
KOREA (GOVT) 2.625%					THAILAND (GOVT) 3.45%				
10/09/2035	250,000,000	KRW	161,356	0.60	17/06/2043	3,000,000	THB	79,996	0.30
KOREA (GOVT) 2.625%					THAILAND (GOVT) 3.6%				
10/03/2048	300,000,000	KRW	178,265	0.66	17/06/2067	13,500,000	THB	350,588	1.29
KOREA (GOVT) 2.75%					THAILAND (GOVT) 3.65%				
10/12/2044	50,000,000	KRW	30,888	0.11	20/06/2031	6,000,000	THB	171,148	0.63
KOREA (GOVT) 3%					THAILAND (GOVT) 3.775%				
10/09/2024	200,000,000	KRW	147,486	0.54	25/06/2032	2,000,000	THB	57,752	0.21
KOREA (GOVT) 3%					THAILAND (GOVT) 3.85%				
10/12/2042	145,000,000	KRW	93,229	0.34	12/12/2025	7,300,000	THB	205,334	0.76
KOREA (GOVT) 3.125%								2,751,142	10.17
10/06/2025	400,000,000	KRW	293,193	1.08	TOTAL BONDS			21,978,025	81.20
KOREA (GOVT) 3.125%					TOTAL TRANSFERABLE SECURITIES				
10/09/2027	300,000,000	KRW	216,110	0.80	ADMITTED TO AN OFFICIAL STOCK			21,978,025	81.20
KOREA (GOVT) 3.25%					EXCHANGE LISTING				
10/03/2053	460,000,000	KRW	303,293	1.13					
KOREA (GOVT) 3.375%					TRANSFERABLE SECURITIES TRADED ON ANOTHER REGULATED				
10/06/2032	100,000,000	KRW	70,702	0.26	MARKET				
KOREA (GOVT) 4%					BONDS				
10/12/2031	300,000,000	KRW	222,161	0.82	MALAYSIA				
KOREA (GOVT) 4.25%					MALAYSIA (GOVT) 3.757%				
10/12/2025	200,000,000	KRW	149,508	0.55	22/05/2040	1,000,000	MYR	200,458	0.74
KOREA (GOVT) 4.25%					MALAYSIA (GOVT) 4.059%				
10/12/2032	300,000,000	KRW	226,444	0.84	30/09/2024	300,000	MYR	64,187	0.24
			5,985,876	22.11	MALAYSIA (GOVT) 4.127%				
THAILAND					15/04/2032	600,000	MYR	128,620	0.48
THAILAND (GOVT) 1.45%					MALAYSIA (GOVT) 4.457%				
17/12/2024	15,000,000	THB	405,444	1.49	31/03/2053	200,000	MYR	42,662	0.16
THAILAND (GOVT) 1.585%					MALAYSIA (GOVT) 4.498%				
17/12/2035	4,000,000	THB	90,818	0.34	15/04/2030	1,300,000	MYR	286,073	1.05
THAILAND (GOVT) 1.6%					MALAYSIA (GOVT) 4.504%				
17/12/2029	5,000,000	THB	126,733	0.47	30/04/2029	1,000,000	MYR	219,164	0.81
THAILAND (GOVT) 1.6%					MALAYSIA (GOVT) 4.696%				
17/06/2035	5,000,000	THB	114,944	0.42	15/10/2042	900,000	MYR	201,359	0.74
THAILAND (GOVT) 1.875%								1,142,523	4.22
17/06/2049	3,000,000	THB	57,874	0.21	PHILIPPINES				
THAILAND (GOVT) 2%					PHILIPPINE (GOVT)				
17/12/2031	8,000,000	THB	201,859	0.75	5.75% 16/08/2037	2,750,000	PHP	44,878	0.17
THAILAND (GOVT) 2%					PHILIPPINES (GOVT)				
17/06/2042	5,000,000	THB	108,341	0.40	5.875% 02/02/2032	1,300,000	PHP	22,035	0.08
THAILAND (GOVT) 2.125%					PHILIPPINES (GOVT)				
17/12/2026	8,000,000	THB	215,473	0.80	5.875% 01/03/2032	1,500,000	PHP	25,408	0.09
THAILAND (GOVT) 2.75%					PHILIPPINE (GOVT)				
17/06/2052	1,000,000	THB	23,064	0.09	6.75% 24/01/2039	6,000,000	PHP	107,394	0.40
THAILAND (GOVT) 2.875%					PHILIPPINE (GOVT)				
17/12/2028	6,500,000	THB	178,249	0.66	7.625% 29/09/2036	2,300,000	PHP	44,251	0.16
THAILAND (GOVT) 2.875%					PHILIPPINES (GOVT)				
17/06/2046	6,000,000	THB	145,321	0.54	8% 19/07/2031	8,000,000	PHP	154,684	0.57
THAILAND (GOVT) 3.3%								398,650	1.47
17/06/2038	4,000,000	THB	107,868	0.40					

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

Portfolio of Investments and Other Net Assets

as at 30 September 2023

Asian Currencies Bond (continued)
Statement of investments as at 30 September 2023
(expressed in USD)

Description	Quantity/ Face value	Currency	Evaluation	% net assets
SINGAPORE				
SINGAPORE (GOVT) 3.5%				
01/03/2027	350,000	SGD	255,812	0.95
			255,812	0.95
SOUTH KOREA				
KOREA (GOVT) 1.875%				
10/06/2026	400,000,000	KRW	281,288	1.04
			281,288	1.04
TOTAL BONDS			2,078,273	7.68
TOTAL TRANSFERABLE SECURITIES TRADED ON ANOTHER REGULATED MARKET			2,078,273	7.68
COLLECTIVE INVESTMENT SCHEMES				
IRELAND				
HSBC GLOBAL LIQUIDITY FUND	280,164	USD	280,164	1.04
			280,164	1.04
TOTAL COLLECTIVE INVESTMENT SCHEMES			280,164	1.04
OTHER TRANSFERABLE SECURITIES				
BONDS				
MALAYSIA				
MALAYSIA (GOVT) 3.582%				
15/07/2032	1,000,000	MYR	206,167	0.76
MALAYSIA (GOVT) 3.828%				
05/07/2034	1,100,000	MYR	229,756	0.85
MALAYSIA (GOVT) 3.844%				
15/04/2033	800,000	MYR	167,796	0.62
MALAYSIA (GOVT) 3.955%				
15/09/2025	1,500,000	MYR	321,836	1.19
MALAYSIA (GOVT) 4.736%				
15/03/2046	600,000	MYR	133,607	0.49
			1,059,162	3.91
THAILAND				
THAILAND (GOVT) 0.75%				
17/09/2024	21,000,000	THB	565,500	2.10
THAILAND (GOVT) 1%				
17/06/2027	7,000,000	THB	180,185	0.67
THAILAND (GOVT) 2.65%				
17/06/2028	6,500,000	THB	176,672	0.65
THAILAND (GOVT) 3.35%				
17/06/2033	5,000,000	THB	138,600	0.51
THAILAND (GOVT) 3.39%				
17/06/2037	3,000,000	THB	82,033	0.30
			1,142,990	4.23
TOTAL BONDS			2,202,152	8.14
TOTAL OTHER TRANSFERABLE SECURITIES			2,202,152	8.14
TOTAL INVESTMENTS			26,538,614	98.06
OTHER NET ASSETS			526,060	1.94
TOTAL NET ASSETS			27,064,674	100.00

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

Portfolio of Investments and Other Net Assets

as at 30 September 2023

Brazil Bond
Statement of investments as at 30 September 2023
(expressed in USD)

Description	Quantity/ Face value	Currency	Evaluation	% net assets
INVESTMENTS				
TRANSFERABLE SECURITIES ADMITTED TO AN OFFICIAL STOCK EXCHANGE LISTING				
BONDS				
BRAZIL				
BRAZIL (GOVT) 0%				
01/07/2024	17,200	BRL	3,173,014	8.75
BRAZIL (GOVT) 0%				
01/01/2026	37,100	BRL	5,895,521	16.25
BRAZIL (GOVT) 10%				
01/01/2027	30,395	BRL	5,927,701	16.34
BRAZIL (GOVT) 10%				
01/01/2029	21,542	BRL	4,076,303	11.24
BRAZIL (GOVT) 10%				
01/01/2031	9,100	BRL	1,687,378	4.65
BRAZIL (GOVT) 10%				
01/01/2033	9,100	BRL	1,651,711	4.55
BRAZIL LETRAS DO TESOURO NACIONAL 0%				
01/07/2026	39,200	BRL	5,911,515	16.29
BRAZIL LETRAS DO TESOURO NACIONAL 0%				
01/07/2027	2,100	BRL	283,583	0.78
			28,606,726	78.85
TOTAL BONDS			28,606,726	78.85
TOTAL TRANSFERABLE SECURITIES ADMITTED TO AN OFFICIAL STOCK EXCHANGE LISTING			28,606,726	78.85
TRANSFERABLE SECURITIES TRADED ON ANOTHER REGULATED MARKET				
BONDS				
BRAZIL				
BRAZIL (GOVT) 10%				
01/01/2025	35,500	BRL	7,021,316	19.35
			7,021,316	19.35
TOTAL BONDS			7,021,316	19.35
TOTAL TRANSFERABLE SECURITIES TRADED ON ANOTHER REGULATED MARKET			7,021,316	19.35
COLLECTIVE INVESTMENT SCHEMES				
IRELAND				
HSBC GLOBAL LIQUIDITY FUND	122	USD	122	0.00
			122	0.00
TOTAL COLLECTIVE INVESTMENT SCHEMES			122	0.00
TOTAL INVESTMENTS			35,628,164	98.20
OTHER NET ASSETS			653,713	1.80
TOTAL NET ASSETS			36,281,877	100.00

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

Portfolio of Investments and Other Net Assets

as at 30 September 2023

Corporate Euro Bond Fixed Term 2027 (launched as at 30 June 2023)
Statement of investments as at 30 September 2023
(expressed in EUR)

Description	Face Value	Currency	Evaluation	% net assets	Description	Face Value	Currency	Evaluation	% net assets
INVESTMENTS					ELECTRICITE DE FRANCE				
TRANSFERABLE SECURITIES ADMITTED TO AN OFFICIAL STOCK EXCHANGE LISTING					3.875% 12/01/2027				
					300,000 EUR 298,281 0.28				
					ELIS 4.125% 24/05/2027				
					500,000 EUR 490,772 0.46				
					FAURECIA 2.375% 15/06/2027				
					800,000 EUR 704,625 0.65				
					GROUPAMA 6% 23/01/2027				
					1,100,000 EUR 1,150,175 1.07				
					ICADE 1.5% 13/09/2027				
					1,400,000 EUR 1,253,572 1.16				
					ILIAD 5.375% 14/06/2027				
					1,000,000 EUR 974,987 0.91				
					MUTUELLE ASSURANCE DES COMMERCIAL 0.625% 21/06/2027				
					2,800,000 EUR 2,421,177 2.24				
					ORANO 5.375% 15/05/2027				
					2,100,000 EUR 2,126,995 1.98				
					RCI BANQUE 4.5% 06/04/2027				
					1,250,000 EUR 1,239,589 1.15				
					RCI BANQUE 4.75% 06/07/2027				
					1,020,000 EUR 1,022,293 0.95				
					RENAULT 2.5% 02/06/2027				
					900,000 EUR 816,330 0.76				
					SOCIETE GENERALE 0.75% 25/01/2027				
					2,400,000 EUR 2,119,977 1.97				
					SUEZ 1.875% 24/05/2027				
					200,000 EUR 184,533 0.17				
					TEREOS FINANCE GROUPE 4.75% 30/04/2027				
					1,000,000 EUR 961,731 0.89				
					UNIBAIL RODAMCO 1.125% 28/04/2027				
					800,000 EUR 722,916 0.67				
					VALEO 5.375% 28/05/2027				
					2,000,000 EUR 2,002,196 1.86				
					WENDEL 2.5% 09/02/2027				
					700,000 EUR 663,478 0.62				
					29,784,690 27.67				
					GERMANY				
					COMMERZBANK 0.875% 22/01/2027				
					1,200,000 EUR 1,067,674 0.99				
					FRESENIUS KGAA 4.25% 28/05/2026				
					800,000 EUR 796,783 0.74				
					FRESENIUS MEDICAL CARE 3.875% 20/09/2027				
					200,000 EUR 197,567 0.18				
					IHO VERWALTUNGS GMBH 3.875% 15/05/2027				
					1,110,000 EUR 1,006,858 0.94				
					SANTANDER CONSUMER BANK 4.375% 13/09/2027				
					1,200,000 EUR 1,199,346 1.11				
					VONOVIA 0.375% 16/06/2027				
					800,000 EUR 678,620 0.63				
					VONOVIA 4.75% 23/05/2027				
					1,200,000 EUR 1,193,774 1.11				
					ZF FINANCE GMBH 2% 06/05/2027				
					1,200,000 EUR 1,054,157 0.98				
					7,194,779 6.68				
					GREAT BRITAIN				
					BARCLAYS PLC 2.885% VRN 31/01/2027				
					1,150,000 EUR 1,104,363 1.03				
					HSBC HOLDINGS PLC 3.019% VRN 15/06/2027				
					650,000 EUR 623,691 0.58				
					INTERNATIONAL GAME TECHNOLOGY PLC 3.5% 15/06/2026				
					1,100,000 EUR 1,053,643 0.98				
					LLOYDS BANK CORPORATE MARKETS P 4.125% 30/05/2027				
					1,200,000 EUR 1,193,899 1.11				
					NATWEST MARKETS PLC 1.375% 02/03/2027				
					1,100,000 EUR 996,303 0.93				
					4,971,899 4.63				
AUSTRALIA									
AUSNET SERVICES HOLDINGS 1.5% 26/02/2027					1,100,000 EUR 1,004,573 0.93				
					1,004,573 0.93				
BELGIUM									
KBC GROUP 0.25% VRN 01/03/2027					300,000 EUR 273,034 0.25				
					273,034 0.25				
CANADA									
ALIMENTATION COUCHE TARD 1.875% 06/05/2026					250,000 EUR 235,425 0.22				
TORONTODOMINION BANK 2.551% 03/08/2027					1,300,000 EUR 1,216,944 1.13				
					1,452,369 1.35				
DENMARK									
DANSKE BANK 4% VRN 12/01/2027					600,000 EUR 594,537 0.55				
ISS GLOBAL 1.5% 31/08/2027					1,500,000 EUR 1,344,424 1.25				
JYSKE BANK AS 0.05% VRN 02/09/2026					400,000 EUR 365,740 0.34				
					2,304,701 2.14				
FINLAND									
NOKIA 2% 11/03/2026					650,000 EUR 614,901 0.57				
TEOLLISUUDEN VOIMA 2.625% 31/03/2027					1,400,000 EUR 1,306,059 1.21				
					1,920,960 1.78				
FRANCE									
ACCOR 1.75% 04/02/2026					1,100,000 EUR 1,044,446 0.97				
ALD 4% 05/07/2027					400,000 EUR 391,993 0.36				
ALD 4.25% 18/01/2027					600,000 EUR 593,728 0.55				
ARVAL SERVICE LEASE FRANCE 4.75% 22/05/2027					1,700,000 EUR 1,709,236 1.59				
AUCHAN HOLDING 3.25% 23/07/2027					500,000 EUR 470,334 0.44				
BANQUE STELLANTIS FRANCE 4% 21/01/2027					1,100,000 EUR 1,084,886 1.01				
BNP PARIBAS 0.25% VRN 13/04/2027					1,400,000 EUR 1,255,754 1.17				
BPCE 0.5% 24/02/2027					500,000 EUR 440,942 0.41				
BPCE 0.5% VRN 15/09/2027					700,000 EUR 622,150 0.58				
CREDIT AGRICOLE 2.625% 17/03/2027					2,300,000 EUR 2,147,449 1.99				
CREDIT MUTUEL ARKEA 3.375% 19/09/2027					900,000 EUR 870,145 0.81				

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

Portfolio of Investments and Other Net Assets

as at 30 September 2023

Corporate Euro Bond Fixed Term 2027 (launched as at 30 June 2023) (continued)
Statement of investments as at 30 September 2023
(expressed in EUR)

Description	Face Value	Currency	Evaluation	% net assets	Description	Face Value	Currency	Evaluation	% net assets
IRELAND					SPAIN				
BANK OF IRELAND GROUP					BANCO BILBAO VIZCAYA ARGENTARIA				
0.375% VRN 10/05/2027	680,000	EUR	610,062	0.57	3.375% 20/09/2027	700,000	EUR	678,720	0.63
CRH SMW FINANCE 4%					BANCO BILBAO VIZCAYA ARGENTARIA				
11/07/2027	900,000	EUR	898,309	0.83	3.5% 10/02/2027	700,000	EUR	680,068	0.63
JOHNSON CONTROLS INTERNATIONAL					BANCO DE SABADELL				
0.375% 15/09/2027	450,000	EUR	388,927	0.36	1.125% VRN 11/03/2027	700,000	EUR	643,595	0.60
SMURFIT KAPPA TREASURY					CAIXABANK 4.625% VRN				
1.50% 15/09/2027	1,000,000	EUR	907,336	0.84	16/05/2027	1,100,000	EUR	1,094,267	1.02
			2,804,634	2.60	CELLNEX FINANCE 1%				
					15/09/2027	3,100,000	EUR	2,689,094	2.49
								5,785,744	5.37
ITALY					SWEDEN				
ASTM 1% 25/11/2026	350,000	EUR	314,847	0.29	SKANDINAVISKA ENSKILDA				
AUTOSTRAD 1.75%					BANKEN 0.75% 09/08/2027	1,000,000	EUR	878,540	0.82
01/02/2027	2,400,000	EUR	2,208,299	2.05	TELEFONAKTIEBOLAGET				
CA AUTO BANK SPAIRELAND					1.125% 08/02/2027	1,350,000	EUR	1,197,204	1.10
4.375% 08/06/2026	550,000	EUR	550,339	0.51	VERISURE HOLDING 3.25%				
INTESA SANPAOLO 4.375%					15/02/2027	950,000	EUR	856,445	0.80
29/08/2027	700,000	EUR	694,389	0.64				2,932,189	2.72
INTESA SANPAOLO 4.75%					SWITZERLAND				
06/09/2027	1,800,000	EUR	1,798,855	1.67	CREDIT SUISSE AGLONDON				
MUNDYS 1.875% 13/07/2027	1,940,000	EUR	1,740,473	1.62	5.5% 20/08/2026	600,000	EUR	617,278	0.57
UNICREDIT 2.2% VRN					CREDIT SUISSE GROUP 1%				
22/07/2027	1,250,000	EUR	1,157,661	1.08	VRN 24/06/2027	1,200,000	EUR	1,082,553	1.01
			8,464,863	7.86				1,699,831	1.58
LUXEMBOURG					UNITED STATES				
CNH INDUSTRIAL FINANCE					AMERICAN TOWER 0.45%				
EUROPE 1.75% 25/03/2027	400,000	EUR	370,717	0.34	15/01/2027	1,400,000	EUR	1,232,067	1.14
LOGICOR FINANCING					AMERICAN TOWER 4.125%				
1.625% 15/07/2027	1,620,000	EUR	1,393,319	1.30	16/05/2027	1,000,000	EUR	988,512	0.92
SELP FINANCE 3.75%					BALL 1.5% 15/03/2027	800,000	EUR	725,242	0.67
10/08/2027	1,300,000	EUR	1,241,076	1.15	BANK OF AMERICA 1.776%				
			3,005,112	2.79	VRN 04/05/2027	900,000	EUR	843,805	0.78
NETHERLANDS					BERRY GLOBAL 1.5%				
ING GROEP 1.25% VRN					15/01/2027	2,160,000	EUR	1,952,540	1.82
16/02/2027	800,000	EUR	741,470	0.69	CELANESE US HOLDINGS				
LEASEPLAN 0.25%					2.125% 01/03/2027	1,450,000	EUR	1,325,058	1.23
07/09/2026	450,000	EUR	398,838	0.37	DISCOVERY COMMUNICATIONS				
			1,140,308	1.06	1.9% 19/03/2027	900,000	EUR	827,698	0.77
NORWAY					FORD MOTOR CREDIT				
DNB BANK 3.625% VRN					4.867% 03/08/2027	1,950,000	EUR	1,929,882	1.80
16/02/2027	600,000	EUR	590,723	0.55	GENERAL MOTORS				
			590,723	0.55	FINANCIAL 0.6% 20/05/2027	1,770,000	EUR	1,539,794	1.43
PORTUGAL					TOTAL BONDS				
CAIXA GERAL DE DEPOSITOS					TOTAL TRANSFERABLE SECURITIES				
0.375% VRN 21/09/2027	700,000	EUR	619,423	0.58	ADMITTED TO AN OFFICIAL STOCK				
EDP ENERGIAS DE PORTUGAL					EXCHANGE LISTING				
1.625% 15/04/2027	800,000	EUR	737,314	0.68				88,051,744	81.78
			1,356,737	1.26					

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

Portfolio of Investments and Other Net Assets

as at 30 September 2023

Corporate Euro Bond Fixed Term 2027 (launched as at 30 June 2023) (continued)
Statement of investments as at 30 September 2023
(expressed in EUR)

Description	Face Value	Currency	Evaluation	% net assets	Description	Face Value	Currency	Evaluation	% net assets
TRANSFERABLE SECURITIES TRADED ON ANOTHER REGULATED MARKET					TOTAL BONDS				
BONDS									
BELGIUM									
BELFIUS BANK 3.125% 11/05/2026	800,000	EUR	770,686	0.72				18,465,340	17.15
			770,686	0.72					
FRANCE									
BANQUE FEDERATIVE DU CREDIT MUTUEL 2.625% 31/03/2027									
	2,500,000	EUR	2,343,382	2.17	TOTAL TRANSFERABLE SECURITIES TRADED ON ANOTHER REGULATED MARKET				
FAURECIA 2.75% 15/02/2027									
	1,000,000	EUR	902,799	0.84	TOTAL INVESTMENTS				
HOLDING									
D'INFRASTRUCTURES DE TRA									
TDF INFRASTRUCTURE 2.5%									
	1,200,000	EUR	1,127,694	1.05	OTHER NET ASSETS				
07/04/2026									
	900,000	EUR	856,274	0.80	TOTAL NET ASSETS				
			5,230,149	4.86	107,668,948				
GERMANY					100.00				
DEUTSCHE BANK 1.625% 20/01/2027									
	2,500,000	EUR	2,244,532	2.08					
			2,244,532	2.08					
GREAT BRITAIN									
EC FINANCE 3% 15/10/2026									
	1,080,000	EUR	1,007,683	0.94					
			1,007,683	0.94					
IRELAND									
DELL BANK INTERNATIONAL 0.5% 27/10/2026									
	250,000	EUR	223,415	0.21					
			223,415	0.21					
ITALY									
ENI 3.625% 19/05/2027									
	300,000	EUR	295,148	0.27					
NEXI 1.625% 30/04/2026									
	600,000	EUR	548,824	0.51					
			843,972	0.78					
JAPAN									
NISSAN MOTOR 2.652% 17/03/2026									
	920,000	EUR	877,793	0.82					
			877,793	0.82					
NETHERLANDS									
DUFREY ONE 2% 15/02/2027									
	1,200,000	EUR	1,062,434	0.99					
			1,062,434	0.99					
SPAIN									
SANTANDER ISSUANCES 3.125% 19/01/2027									
	1,300,000	EUR	1,245,335	1.16					
			1,245,335	1.16					
UNITED STATES									
KINDER MORGAN 2.25% 16/03/2027									
	1,200,000	EUR	1,114,350	1.03					
LEVI STRAUSS 3.375% 15/03/2027									
	950,000	EUR	895,808	0.83					
MANPOWERGROUP 3.5% 30/06/2027									
	1,400,000	EUR	1,363,405	1.27					
NATIONAL GRID NORTH AMERICA 4.151% 12/09/2027									
	1,593,000	EUR	1,585,778	1.46					
			4,959,341	4.59					

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

Portfolio of Investments and Other Net Assets

as at 30 September 2023

Euro Bond
Statement of investments as at 30 September 2023
(expressed in EUR)

Description	Face Value	Currency	Evaluation	% net assets	Description	Face Value	Currency	Evaluation	% net assets
INVESTMENTS					FRANCE (GOVT) 4.75%				
TRANSFERABLE SECURITIES ADMITTED TO AN OFFICIAL STOCK EXCHANGE LISTING					25/04/2035 2,200,000 EUR 2,454,713 4.73				
BONDS					KLEPIERRE 0.625% 01/07/2030 600,000 EUR 464,015 0.89				
AUSTRALIA					LA BANQUE POSTALE 1.375% 24/04/2029 200,000 EUR 171,507 0.33				
COMMONWEALTH BANK OF AUSTRALIA					ORANGE 1.75% VRN PERP 500,000 EUR 446,502 0.86				
1.936% VRN 03/10/2029 300,000 EUR 288,704 0.55					RCI BANQUE 1.625% 26/05/2026 350,000 EUR 326,185 0.63				
					REGIE AUTONOME DES TRANSPORTS 0.35% 20/06/2029 400,000 EUR 334,379 0.64				
					RTE RESEAU DE TRANSPORT 1.125% 09/09/2049 400,000 EUR 218,364 0.42				
					SOCIETE GENERALE 0.75% 25/01/2027 400,000 EUR 353,329 0.68				
AUSTRIA					TOTAL 1.625% VRN PERP 418,000 EUR 350,353 0.67				
AUSTRIA (GOVT) 2.4% 23/05/2034 850,000 EUR 771,431 1.48					TOTAL 2.625% VRN 29/12/2049 300,000 EUR 287,083 0.55				
					UNIBAIL RODAMCO 2.25% 14/05/2038 400,000 EUR 291,672 0.56				
					13,469,358 25.87				
BELGIUM					GERMANY				
BELGIUM (GOVT) 1.7% 22/06/2050 300,000 EUR 191,035 0.37					DAIMLER 0.75% 10/09/2030 600,000 EUR 486,520 0.93				
BELGIUM (GOVT) 1.90% 22/06/2038 900,000 EUR 714,958 1.37					DEUTSCHE BOERSE 1.25% VRN 16/06/2047 200,000 EUR 176,060 0.34				
BELGIUM (GOVT) 2.6% 22/06/2024 1,500,000 EUR 1,487,753 2.86					EON 0.375% 29/09/2027 700,000 EUR 612,671 1.18				
EUROPEAN UNION 0.125% 10/06/2035 1,200,000 EUR 812,557 1.56					GERMANY (GOVT) 0% 15/08/2050 1,650,000 EUR 760,134 1.46				
KBC GROUP 0.25% VRN 01/03/2027 200,000 EUR 182,022 0.35					GERMANY (GOVT) 2.5% 15/08/2046 600,000 EUR 550,097 1.06				
					KREDITANSTALT FUER WIEDERAUFBAU 0.01% 05/05/2027 1,800,000 EUR 1,599,813 3.07				
					KREDITANSTALT FUER WIEDERAUFBAU 0.875% 04/07/2039 100,000 EUR 67,665 0.13				
CANADA					MERCCK 1.625% VRN 09/09/2080 600,000 EUR 539,965 1.04				
CANADA (GOVT) 1.875% 21/05/2024 600,000 EUR 592,234 1.14					TALANX 2.25% VRN 05/12/2047 300,000 EUR 264,020 0.51				
FEDERATION DES CAISSES 3.25% 18/04/2028 700,000 EUR 683,600 1.31					5,056,945 9.72				
					GREAT BRITAIN				
					BP CAPITAL MARKETS 3.625% VRN PERP 250,000 EUR 218,009 0.42				
					NATIONAL GRID 0.75% 01/09/2033 600,000 EUR 414,626 0.80				
					632,635 1.22				
					IRELAND				
					IRELAND (GOVT) 0.2% 15/05/2027 600,000 EUR 540,754 1.04				
					LINDE 3.375% 12/06/2029 800,000 EUR 783,586 1.50				
					1,324,340 2.54				
FRANCE									
AGENCE FRANCAISE DE DEVELOPPEMENT 0.50% 31/10/2025 1,000,000 EUR 937,758 1.80									
AXA 3.941% VRN PERP 500,000 EUR 490,842 0.94									
AXA HOME 0.01% 16/10/2029 1,500,000 EUR 1,211,453 2.33									
BNP PARIBAS 1% 17/04/2024 600,000 EUR 590,119 1.13									
DANONE 1% VRN PERP 300,000 EUR 262,142 0.50									
EDENRED 1.875% 06/03/2026 700,000 EUR 670,215 1.29									
ENGIE 1.5% VRN PERP 400,000 EUR 329,894 0.63									
FRANCE (GOVT) 0.75% 25/05/2053 400,000 EUR 184,015 0.35									
FRANCE (GOVT) 1.5% 25/05/2031 1,800,000 EUR 1,594,547 3.06									
FRANCE (GOVT) 4.25% 25/10/2023 1,500,000 EUR 1,500,271 2.88									

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

Portfolio of Investments and Other Net Assets

as at 30 September 2023

Euro Bond (continued)
Statement of investments as at 30 September 2023
(expressed in EUR)

Description	Face Value	Currency	Evaluation	% net assets	Description	Face Value	Currency	Evaluation	% net assets
ITALY					TELENOR 1.125% 31/05/2029	550,000	EUR	473,544	0.91
ASSICURAZIONI GENERALI								852,295	1.64
5.5% VRN 27/10/2047	500,000	EUR	502,045	0.96	SPAIN				
INTESA SANPAOLO 0.75%					RED ELECTRICA FINANCIACIONES				
04/12/2024	250,000	EUR	240,172	0.46	0.5% 24/05/2033	1,000,000	EUR	755,388	1.45
ITALY (GOVT) 1.35%					SPAIN (GOVT) 1.4%				
01/04/2030	1,000,000	EUR	832,856	1.60	30/04/2028	500,000	EUR	456,836	0.88
ITALY (GOVT) 1.6%					SPAIN (GOVT) 1.85%				
01/06/2026	700,000	EUR	659,438	1.27	30/07/2035	1,050,000	EUR	839,687	1.62
ITALY (GOVT) 2.8%					SPAIN (GOVT) 2.9%				
01/12/2028	3,000,000	EUR	2,814,672	5.42	31/10/2046	750,000	EUR	589,977	1.13
ITALY (GOVT) 2.95%					SPAIN (GOVT) 4.9%				
01/09/2038	400,000	EUR	316,832	0.61	30/07/2040	600,000	EUR	642,577	1.23
ITALY (GOVT) 4.5%								3,284,465	6.31
01/03/2026	500,000	EUR	506,566	0.97	UNITED STATES				
ITALY (GOVT) 5%					COLGATEPALMOLIVE 0.875%				
01/09/2040	950,000	EUR	948,488	1.82	12/11/2039	400,000	EUR	254,801	0.49
ITALY (GOVT) 6%					INTERNATIONAL BANK FOR RECONSTRUCTION				
01/05/2031	850,000	EUR	937,049	1.80	0.25% 10/01/2050	300,000	EUR	128,750	0.25
ITALY (GOVT) 6.5%					INTL BANK FOR RECON				
01/11/2027	500,000	EUR	546,297	1.05	AND DEV 0.5% 16/04/2030	500,000	EUR	417,190	0.80
			8,304,415	15.96				800,741	1.54
LUXEMBOURG					TOTAL BONDS			46,845,949	90.00
DH EUROPE FINANCE 0.45%					TOTAL TRANSFERABLE SECURITIES				
18/03/2028	700,000	EUR	603,172	1.16	ADMITTED TO AN OFFICIAL STOCK			46,845,949	90.00
EUROPEAN INVESTMENT					EXCHANGE LISTING				
BANK 0.01% 15/11/2035	700,000	EUR	459,773	0.88	TRANSFERABLE SECURITIES TRADED ON ANOTHER REGULATED				
EUROPEAN INVESTMENT					MARKET				
BANK 1% 14/03/2031	500,000	EUR	424,210	0.82	BONDS				
EUROPEAN INVESTMENT					BELGIUM				
BANK 4% 15/04/2030	540,000	EUR	561,750	1.08	BELGIUM (GOVT) 1%				
LUXEMBOURG (GOVT) 0%					22/06/2031	350,000	EUR	295,636	0.57
28/04/2030	1,400,000	EUR	1,135,542	2.18				295,636	0.57
			3,184,447	6.12	CANADA				
NETHERLANDS					CPPIB CAPITAL 0.25%				
ASR NEDERLAND 5.125 VRN					18/01/2041	915,000	EUR	495,829	0.95
29/09/2045	300,000	EUR	295,446	0.57	CPPIB CAPITAL 0.875%				
ING GROEP FRN 1%					06/02/2029	600,000	EUR	521,935	1.00
13/11/2030	600,000	EUR	544,124	1.05				1,017,764	1.95
NETHERLANDS (GOVT) 4%					IRELAND				
15/01/2037	850,000	EUR	916,088	1.75	ZURICH FINANCE IRELAND				
SIEMENS FINANCIERINGSMAATSCHAPPI					1.875% VRN 17/09/2050	200,000	EUR	160,273	0.31
1.25% 28/02/2031	200,000	EUR	169,705	0.33				160,273	0.31
SIEMENS FINANCIERINGSMAATSCHAPPIJ					LUXEMBOURG				
N 1% 25/02/2030	300,000	EUR	254,728	0.49	EUROPEAN INVESTMENT				
SWISS LIFE 4.5% VRN PERP					BANK 0.125% 15/04/2025	1,100,000	EUR	1,044,763	2.01
TENNET HOLDING 1.5%					EUROPEAN STABILITY MECHANISM				
03/06/2039	700,000	EUR	578,858	1.11	0.75% 05/09/2028	500,000	EUR	442,331	0.85
			3,331,333	6.40				1,487,094	2.86
NORWAY									
DNB BOLIGKREDITT 0.625%									
19/06/2025	400,000	EUR	378,751	0.73					

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

Portfolio of Investments and Other Net Assets

as at 30 September 2023

Euro Bond (continued)
Statement of investments as at 30 September 2023
(expressed in EUR)

Description	Face Value	Currency	Evaluation	% net assets
NETHERLANDS				
IBERDROLA INTERNATIONAL 1.45% VRN PERP	300,000	EUR	260,407	0.50
IBERDROLA INTERNATIONAL 2.25% VRN PERP	600,000	EUR	494,009	0.95
SWISS REINSURANCE 2.6% VRN PERP	600,000	EUR	562,942	1.08
			1,317,358	2.53
SPAIN				
BANCO BILBAO VIZCAYA ARGENTARIA 0.75% 04/06/2025	200,000	EUR	189,185	0.36
IBERDROLA FINANZAS 1% 07/03/2025	300,000	EUR	287,883	0.56
			477,068	0.92
TOTAL BONDS			4,755,193	9.14
TOTAL TRANSFERABLE SECURITIES TRADED ON ANOTHER REGULATED MARKET			4,755,193	9.14
TOTAL INVESTMENTS			51,601,142	99.14
OTHER NET ASSETS			447,707	0.86
TOTAL NET ASSETS			52,048,849	100.00

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

Portfolio of Investments and Other Net Assets

as at 30 September 2023

Euro Bond Total Return
Statement of investments as at 30 September 2023
(expressed in EUR)

Description	Face value	Currency	Evaluation	% net assets	Description	Face value	Currency	Evaluation	% net assets
INVESTMENTS					TEREOS FINANCE GROUPE				
TRANSFERABLE SECURITIES ADMITTED TO AN OFFICIAL STOCK EXCHANGE LISTING					7.25% 15/04/2028				
					1,000,000 EUR 1,024,188 1.13				
					TOTAL 2.625% VRN				
					29/12/2049				
					1,000,000 EUR 956,945 1.06				
					VEOLIA ENVIRONNEMENT				
					2.25% VRN PERP				
					2,000,000 EUR 1,819,128 2.01				
					26,800,769 29.69				
BONDS					GERMANY				
AUSTRIA					ALLIANZ 2.625% VRN PERP				
ERSTE GROUP BANK 4.25%					1,000,000 EUR 686,333 0.76				
VRN 30/05/2030					1,500,000 EUR 1,467,169 1.63				
WIENERBERGER 4.875%					DEUTSCHE BOERSE 2% VRN				
04/10/2028					23/06/2048				
610,000 EUR 606,950 0.67					2,000,000 EUR 1,756,864 1.94				
1,596,980 1.77					MERCCK KGAA 1.625% VRN				
					25/06/2079				
					1,400,000 EUR 1,344,741 1.49				
BELGIUM					5,255,107 5.82				
ELIA GROUP 5.85% VRN PERP									
2,000,000 EUR 2,003,362 2.22									
EUROPEAN UNION 0.45%									
04/07/2041									
3,000,000 EUR 1,708,893 1.89									
3,712,255 4.11									
					GREAT BRITAIN				
DENMARK					BARCLAYS PLC 4.918% VRN				
DANSKE BANK 4.75% VRN					08/08/2030				
21/06/2030					1,000,000 EUR 986,939 1.09				
927,000 EUR 923,090 1.02					VODAFONE GROUP 2.625%				
TDC NET 6.5% 01/06/2031					VRN 27/08/2080				
1,500,000 EUR 1,492,917 1.66					700,000 EUR 639,309 0.71				
2,416,007 2.68					VODAFONE GROUP 3% VRN				
					27/08/2080				
					1,000,000 EUR 813,191 0.90				
					2,439,439 2.70				
FINLAND					IRELAND				
SAMPO 2.5% VRN 03/09/2052					AIB GROUP 1.875% VRN				
1,000,000 EUR 767,209 0.85					19/11/2029				
SAMPO 3.375% VRN					1,000,000 EUR 952,572 1.06				
23/05/2049					AIB GROUP 2.875% VRN				
1,000,000 EUR 888,166 0.98					30/05/2031				
TEOLLISUUDEN VOIMA					1,000,000 EUR 924,969 1.02				
4.75% 01/06/2030					BANK OF IRELAND 6.75%				
1,000,000 EUR 980,380 1.09					VRN 01/03/2033				
2,635,755 2.92					1,300,000 EUR 1,336,499 1.48				
					CRH SMW FINANCE 4.25%				
					11/07/2035				
					1,000,000 EUR 964,079 1.07				
					4,178,119 4.63				
FRANCE					ITALY				
AXA 5.5% VRN 11/07/2043					ENEL 2.25% VRN PERP				
786,000 EUR 770,243 0.85					1,200,000 EUR 1,056,360 1.17				
BANQUE FEDERATIVE DU CREDIT MUTUEL					UNICREDIT 4.8% VRN				
3.875% VRN 16/06/2032					17/01/2029				
1,500,000 EUR 1,417,179 1.57					1,000,000 EUR 998,533 1.11				
BNP PARIBAS 6.875% VRN					2,054,893 2.28				
PERP									
800,000 EUR 762,908 0.85									
CREDIT AGRICOLE 1.625%					LUXEMBOURG				
VRN 05/06/2030					EUROPEAN INVESTMENT				
1,500,000 EUR 1,412,502 1.56					BANK 1.5% 15/06/2032				
CREDIT AGRICOLE					1,000,000 EUR 860,877 0.95				
ASSURANCES 2% 17/07/2030					EUROPEAN INVESTMENT				
2,000,000 EUR 1,608,852 1.78					BANK 2.875% 12/01/2033				
CREDIT MUTUEL ARKEA					2,000,000 EUR 1,913,014 2.12				
1.875% VRN 25/10/2029					2,000,000 EUR 1,993,896 2.21				
1,000,000 EUR 960,068 1.06					4,767,787 5.28				
ELECTRICITE DE FRANCE									
3% VRN PERP									
2,600,000 EUR 2,211,188 2.45									
FRANCE (GOVT) 0.5%									
25/05/2025									
7,000,000 EUR 6,678,965 7.41									
LA BANQUE POSTALE HOME					NETHERLANDS				
LOAN 3.125% 19/02/2029					ASR NEDERLAND 7% VRN				
3,500,000 EUR 3,412,865 3.79					07/12/2043				
ORANGE 5.375% VRN PERP					1,896,000 EUR 1,952,992 2.17				
1,500,000 EUR 1,481,539 1.64					COOPERATIEVE RABOBANK				
RCI BANQUE 2.625% VRN					4.875% VRN PERP				
18/02/2030					2,000,000 EUR 1,647,267 1.82				
1,400,000 EUR 1,320,048 1.46					DELTA LLOYD 4.375% VRN				
RTE RESEAU DE TRANSPORT					PERP				
3.75% 04/07/2035					302,000 EUR 297,450 0.33				
1,000,000 EUR 964,151 1.07									

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

Portfolio of Investments and Other Net Assets

as at 30 September 2023

Euro Bond Total Return (continued)
Statement of investments as at 30 September 2023
(expressed in EUR)

Description	Face value	Currency	Evaluation	% net assets	Description	Face value	Currency	Evaluation	% net assets
GAS NATURAL FENOSA					TRANSFERABLE SECURITIES TRADED ON ANOTHER REGULATED MARKET				
FINANCE 3.375% VRN PERP	1,000,000	EUR	982,673	1.09	BONDS				
NN GROUP 4.5% VRN PERP	1,000,000	EUR	970,005	1.07	FRANCE				
UNIVERSAL MUSIC GROUP					BNP PARIBAS CARDIF				
4% 13/06/2031	1,000,000	EUR	975,322	1.08	4.032% VRN PERP	1,900,000	EUR	1,832,756	2.04
			6,825,709	7.56				1,832,756	2.04
NEW ZEALAND					GERMANY				
NEW ZEALAND (GOVT) 3.5%					DEUTSCHE BANK 4% VRN				
14/04/2033	4,500,000	NZD	2,211,505	2.45	24/06/2032	2,000,000	EUR	1,788,791	1.98
			2,211,505	2.45				1,788,791	1.98
NORWAY					LUXEMBOURG				
DNB BANK 5% VRN					LOGICOR FINANCING SARL				
13/09/2033	1,000,000	EUR	986,765	1.09	1.625% 17/01/2030	1,500,000	EUR	1,138,899	1.26
			986,765	1.09				1,138,899	1.26
SPAIN					NETHERLANDS				
BANCO BILBAO VIZCAYA ARGENTA					IBERDROLA INTERNATIONAL				
5.75% VRN 15/09/2033	1,300,000	EUR	1,289,604	1.43	2.25% VRN PERP	1,100,000	EUR	905,683	1.00
BANCO DE SABADELL 6%								905,683	1.00
VRN 16/08/2033	1,200,000	EUR	1,125,905	1.25	PORTUGAL				
BANCO SANTANDER 5.75%					EDP ENERGIAS DE PORTUGAL				
VRN 23/08/2033	1,100,000	EUR	1,091,659	1.21	1.875% VRN 14/03/2082	2,000,000	EUR	1,537,126	1.70
CAIXABANK 6.125% VRN								1,537,126	1.70
30/05/2034	1,300,000	EUR	1,292,788	1.43	UNITED STATES				
RED ELECTRICA 4.625%					BANK OF AMERICA 1.381%				
VRN PERP	500,000	EUR	491,839	0.54	VRN 09/05/2030	1,300,000	EUR	1,096,822	1.21
			5,291,795	5.86				1,096,822	1.21
SWEDEN					TOTAL BONDS			8,300,077	9.19
NORDEA BANK 0.625% VRN					TOTAL TRANSFERABLE SECURITIES			8,300,077	9.19
18/08/2031	1,500,000	EUR	1,329,322	1.47	TRADED ON ANOTHER REGULATED MARKET				
SKANDINAVISKA ENSKILDA					TOTAL INVESTMENTS			86,380,480	95.68
BANKEN 3.875% 09/05/2028	1,795,000	EUR	1,780,650	1.98	OTHER NET ASSETS			3,898,874	4.32
SKANDINAVISKA ENSKILDA					TOTAL NET ASSETS			90,279,354	100.00
BANKEN 5% VRN 17/08/2033	1,452,000	EUR	1,429,026	1.58					
VATTENFALL 3% VRN									
19/03/2077	1,000,000	EUR	923,673	1.02					
			5,462,671	6.05					
UNITED STATES									
ATT 4.3% 18/11/2034	1,500,000	EUR	1,444,847	1.60					
			1,444,847	1.60					
TOTAL BONDS			78,080,403	86.49					
TOTAL TRANSFERABLE SECURITIES									
ADMITTED TO AN OFFICIAL STOCK			78,080,403	86.49					
EXCHANGE LISTING									

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

Portfolio of Investments and Other Net Assets

as at 30 September 2023

Euro Credit Bond
Statement of investments as at 30 September 2023
(expressed in EUR)

Description	Face Value	Currency	Evaluation	% net assets	Description	Face Value	Currency	Evaluation	% net assets
INVESTMENTS					CREDIT MUTUEL ARKEA				
TRANSFERABLE SECURITIES ADMITTED TO AN OFFICIAL STOCK EXCHANGE LISTING					1.875% VRN 25/10/2029				
BONDS					4,000,000 EUR 3,840,272 1.15				
AUSTRIA					CREDIT MUTUEL CIC HOME				
ERSTE GROUP BANK 4.25%					LOAN 0.625% 02/02/2026				
VRN 30/05/2030	3,600,000	EUR	3,564,108	1.06	9,300,000 EUR 8,649,624 2.58				
WIENERBERGER 4.875%					DANONE 3.071% 07/09/2032				
04/10/2028	2,032,000	EUR	2,021,840	0.61	4,000,000 EUR 3,722,624 1.11				
			5,585,948	1.67	ELECTRICITE DE FRANCE				
BELGIUM					5% VRN PERP				
ELIA GROUP 5.85% VRN PERP	4,000,000	EUR	4,006,724	1.20	4,000,000 EUR 3,833,513 1.15				
EUROPEAN UNION 0.45%					5,000,000 EUR 4,865,004 1.46				
04/07/2041	7,000,000	EUR	3,987,416	1.19	FRANCE (GOVT) 4.25%				
FLUVIUS SYSTEM OPERATOR					25/10/2023				
0.25% 02/12/2030	3,000,000	EUR	2,307,922	0.69	7,000,000 EUR 7,001,263 2.09				
			10,302,062	3.08	KERING 3.25% 27/02/2029				
CANADA					LA BANQUE POSTALE HOME				
TORONTODOMINION BANK					LOAN 3.125% 19/02/2029				
3.25% 27/04/2026	4,000,000	EUR	3,934,815	1.18	5,000,000 EUR 4,875,522 1.46				
			3,934,815	1.18	LEGRAND 3.5% 29/05/2029				
DENMARK					ORANGE 5.375% VRN PERP				
DANSKE BANK 4.75% VRN					3,000,000 EUR 2,963,078 0.89				
21/06/2030	2,473,000	EUR	2,462,568	0.74	RCI BANQUE 2.625% VRN				
			2,462,568	0.74	18/02/2030				
FINLAND					RCI BANQUE 4.875%				
FORTUM 4% 26/05/2028	4,500,000	EUR	4,433,826	1.33	14/06/2028				
SAMPO 3.375% VRN					RTE RESEAU DE TRANSPORT				
23/05/2049	3,147,000	EUR	2,795,059	0.84	3.75% 04/07/2035				
TEOLLISUUDEN VOIMA					RTE RESEAU DE TRANSPORT				
4.75% 01/06/2030	4,000,000	EUR	3,921,518	1.17	D'ELECTRIC 2.125% 27/09/2038				
			11,150,403	3.34	4,000,000 EUR 3,096,963 0.93				
FRANCE					SCHNEIDER ELECTRIC				
ALD 4.25% 18/01/2027	3,000,000	EUR	2,968,638	0.89	3.125% 13/10/2029				
AUTOROUTES DU SUD DE					SCHNEIDER ELECTRIC 3.5%				
LA FRANCE 3.25% 19/01/2033	5,800,000	EUR	5,436,628	1.63	12/06/2033				
AXA 5.5% VRN 11/07/2043	2,095,000	EUR	2,053,002	0.61	SOLVAY FINANCE 5.425%				
BANQUE FEDERATIVE DU CREDIT MU-					VRN PERP				
TUEL 3.875% VRN 16/06/2032	4,000,000	EUR	3,779,144	1.13	3,000,000 EUR 2,999,449 0.90				
BNP PARIBAS 2.375% VRN					SUEZ 2.875% 24/05/2034				
20/11/2030	3,000,000	EUR	2,826,208	0.85	4,000,000 EUR 3,407,830 1.02				
BOUYGUES 4.625%					TOTAL 2.625% VRN				
07/06/2032	3,000,000	EUR	3,068,676	0.92	29/12/2049				
CREDIT AGRICOLE 1.625%					VEOLIA ENVIRONNEMENT				
VRN 05/06/2030	5,000,000	EUR	4,708,340	1.41	2.25% VRN PERP				
CREDIT AGRICOLE 3.875%					4,000,000 EUR 3,638,256 1.09				
20/04/2031	4,700,000	EUR	4,578,768	1.37	108,953,338 32.61				
CREDIT AGRICOLE					GERMANY				
ASSURANCES 2% 17/07/2030	4,000,000	EUR	3,217,704	0.96	ALLIANZ 2.625% VRN PERP				
					2,000,000 EUR 1,372,667 0.41				
					ALLIANZ 3.375% VRN PERP				
					3,000,000 EUR 2,934,338 0.88				
					DEUTSCHE BOERSE 2% VRN				
					4,000,000 EUR 3,513,726 1.05				
					EUROGRID 3.279%				
					05/09/2031				
					3,000,000 EUR 2,817,617 0.84				
					MERCCK KGAA 1.625% VRN				
					4,000,000 EUR 3,842,118 1.15				
					14,480,466 4.33				
					GREAT BRITAIN				
					BARCLAYS PLC 4.918% VRN				
					08/08/2030				
					4,000,000 EUR 3,947,756 1.18				
					NATWEST GROUP PLC				
					4.771% VRN 16/02/2029				
					3,000,000 EUR 2,972,679 0.89				
					NATWEST GROUP 0.78% VRN				
					26/02/2030				
					3,000,000 EUR 2,416,419 0.72				

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

Portfolio of Investments and Other Net Assets

as at 30 September 2023

Euro Credit Bond (continued)
Statement of investments as at 30 September 2023
(expressed in EUR)

Description	Face Value	Currency	Evaluation	% net assets	Description	Face Value	Currency	Evaluation	% net assets
VODAFONE GROUP 2.625% VRN 27/08/2080	2,000,000	EUR	1,826,597	0.55	UNIVERSAL MUSIC GROUP 4% 13/06/2031	4,000,000	EUR	3,901,288	1.17
VODAFONE GROUP 3% VRN 27/08/2080	2,000,000	EUR	1,626,382	0.49	WOLTERS KLUWER 3% 23/09/2026	7,000,000	EUR	6,846,430	2.06
			12,789,833	3.83				41,488,622	12.42
IRELAND					NORWAY				
AIB GROUP 1.875% VRN 19/11/2029	3,000,000	EUR	2,857,715	0.86	DNB BANK 5% VRN 13/09/2033	4,000,000	EUR	3,947,058	1.18
CRH SMW FINANCE 4.25% 11/07/2035	4,000,000	EUR	3,856,317	1.15				3,947,058	1.18
ESB FINANCE 4% 03/05/2032	5,358,000	EUR	5,269,646	1.58	SPAIN				
			11,983,678	3.59	BANCO BILBAO VIZCAYA ARGENT 0.125% VRN 24/03/2027	4,000,000	EUR	3,612,964	1.08
ITALY					BANCO SANTANDER 5.75% VRN 23/08/2033	4,500,000	EUR	4,465,876	1.34
2I RETE GAS 4.375% 06/06/2033	3,300,000	EUR	3,156,759	0.94	CAIXABANK 6.125% VRN 30/05/2034	3,000,000	EUR	2,983,360	0.89
ENEL 3.375% VRN 24/11/2081	3,000,000	EUR	2,784,354	0.83	RED ELECTRICA 4.625% VRN PERP	3,000,000	EUR	2,951,034	0.88
UNICREDIT 4.8% VRN 17/01/2029	4,000,000	EUR	3,994,133	1.20				14,013,234	4.19
			9,935,246	2.97	SWEDEN				
LUXEMBOURG					NORDEA BANK 0.625% VRN 18/08/2031	6,000,000	EUR	5,317,288	1.59
EUROPEAN INVESTMENT BANK 2.875% 12/01/2033	6,000,000	EUR	5,739,043	1.71	SKANDINAVISKA ENSKILDA BANKEN 5% VRN 17/08/2033	4,355,000	EUR	4,286,092	1.28
PROLOGIS INTERNATIONAL FUNDING 4.625% 21/02/2035	2,066,000	EUR	1,954,838	0.59				9,603,380	2.87
RICHEMONT INTERNATIONAL HOLDING 1.5% 26/03/2030	3,000,000	EUR	2,625,249	0.79	UNITED STATES				
SES 3.5% 14/01/2029	4,000,000	EUR	3,737,350	1.12	APPLE 0.5% 15/11/2031	5,000,000	EUR	3,943,986	1.18
SES 5.625% VRN PERP	4,000,000	EUR	3,987,791	1.19	ATT 4.3% 18/11/2034	5,000,000	EUR	4,816,158	1.45
			18,044,271	5.40	PROCTER GAMBLE 3.25% 02/08/2031	4,000,000	EUR	3,890,946	1.16
NETHERLANDS								12,651,090	3.79
ASR NEDERLAND 7% VRN 07/12/2043	4,000,000	EUR	4,120,237	1.23	TOTAL BONDS			291,326,012	87.19
COMPASS GROUP FINANCE NETHERLANDS 3% 08/03/2030	5,000,000	EUR	4,708,642	1.41	TOTAL TRANSFERABLE SECURITIES ADMITTED TO AN OFFICIAL STOCK EXCHANGE LISTING			291,326,012	87.19
COOPERATIEVE RABOBANK 4.875% VRN PERP	4,000,000	EUR	3,294,534	0.99	TRANSFERABLE SECURITIES TRADED ON ANOTHER REGULATED MARKET				
EDP FINANCE 1.875% 21/09/2029	4,000,000	EUR	3,517,549	1.05	BONDS				
GAS NATURAL FENOSA FINANCE 3.375% VRN PERP	3,000,000	EUR	2,948,018	0.88	FRANCE				
NN GROUP 6% VRN 03/11/2043	2,000,000	EUR	1,945,731	0.58	BNP PARIBAS CARDIF 4.032% VRN PERP	4,000,000	EUR	3,858,434	1.15
NN GROUP 4.5% VRN PERP	2,000,000	EUR	1,940,011	0.58				3,858,434	1.15
SIEMENS FINANCIERINGSMAATS- CHAPPI 2.75% 9/9/2030	3,500,000	EUR	3,282,743	0.98	GERMANY				
SIEMENS FINANCIERINGSMAATS- CHAPPI 3.625% 24/02/2043	2,200,000	EUR	1,965,638	0.59	DEUTSCHE BANK 4% VRN 24/06/2032	3,000,000	EUR	2,683,187	0.80
UNILEVER FINANCE NETHERLANDS 3.5% 23/02/2035	3,150,000	EUR	3,017,801	0.90				2,683,187	0.80
					GREAT BRITAIN				
					RECKITT BENCKISER TREASURY 3.875% 14/09/2033	3,000,000	EUR	2,938,566	0.88
								2,938,566	0.88

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

Portfolio of Investments and Other Net Assets

as at 30 September 2023

Euro Credit Bond (continued)
Statement of investments as at 30 September 2023
(expressed in EUR)

Description	Face Value	Currency	Evaluation	% net assets
LUXEMBOURG				
LOGICOR FINANCING SARL 1.625% 17/01/2030	5,000,000	EUR	3,796,331	1.14
			3,796,331	1.14
NETHERLANDS				
EXOR 1.75% 14/10/2034	3,000,000	EUR	2,255,851	0.68
FERROVIAL 4.375% 13/09/2030	3,300,000	EUR	3,257,176	0.97
IBERDROLA INTERNATIONAL 1.45% VRN PERP	1,000,000	EUR	868,025	0.26
IBERDROLA INTERNATIONAL 2.25% VRN PERP	2,300,000	EUR	1,893,700	0.57
			8,274,752	2.48
SWEDEN				
SVENSKA HANDELSBANKEN 0.05% 06/09/2028	5,160,000	EUR	4,246,805	1.27
			4,246,805	1.27
UNITED STATES				
BANK OF AMERICA 1.381% VRN 09/05/2030	5,200,000	EUR	4,387,287	1.31
VERALTO 4.15% 19/09/2031	4,000,000	EUR	3,941,667	1.18
			8,328,954	2.49
TOTAL BONDS			34,127,029	10.21
TOTAL TRANSFERABLE SECURITIES TRADED ON ANOTHER REGULATED MARKET			34,127,029	10.21
TOTAL INVESTMENTS			325,453,041	97.40
OTHER NET ASSETS			8,694,919	2.60
TOTAL NET ASSETS			334,147,960	100.00

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

Portfolio of Investments and Other Net Assets

as at 30 September 2023

Euro High Yield Bond
Statement of investments as at 30 September 2023
(expressed in EUR)

Description	Face Value	Currency	Evaluation	% net assets	Description	Face Value	Currency	Evaluation	% net assets
INVESTMENTS					LA BANQUE POSTALE 5.5%				
TRANSFERABLE SECURITIES ADMITTED TO AN OFFICIAL STOCK EXCHANGE LISTING					VRN 05/03/2034				
					3,100,000	EUR		3,000,253	0.34
					16,900,000	EUR		15,688,832	1.77
					16,550,000	EUR		16,511,845	1.86
BONDS					RCI BANQUE 2.625% VRN				
AUSTRIA					18/02/2030				
ERSTE GROUP BANK 4.25% VRN PERP	13,200,000	EUR	10,543,913	1.19	REXEL 5.25% 15/09/2030	1,773,000	EUR	1,756,598	0.20
			10,543,913	1.19	SOLVAY FINANCE 5.425% VRN PERP	14,700,000	EUR	14,697,302	1.65
BELGIUM					TDF INFRASTRUCTURE				
AGEAS 1.875% VRN 24/11/2051	7,100,000	EUR	5,169,978	0.58	5.625% 21/07/2028	3,800,000	EUR	3,815,215	0.43
BELFIUS BANK 3.625% VRN PERP	7,600,000	EUR	5,680,819	0.64	TDF INFRASTRUCTURE SASU	5,800,000	EUR	4,700,650	0.53
KBC GROUP 4.25% VRN PERP	19,200,000	EUR	16,540,375	1.87	TEREOS FINANCE GROUPE	6,785,000	EUR	6,949,117	0.78
SOLVAY 4.25% VRN PERP	1,900,000	EUR	1,896,970	0.21	7.25% 15/04/2028	6,785,000	EUR	6,949,117	0.78
			29,288,142	3.30	UNIBAIL RODAMCO 2.875% VRN PERP	3,200,000	EUR	2,627,344	0.30
DENMARK					UNIBAIL RODAMCO				
ORSTED 1.5% VRN 18/02/3021	4,000,000	EUR	2,916,842	0.33	WESTFIELD 7.25% VRN PERP	7,300,000	EUR	6,573,803	0.74
			2,916,842	0.33	VEOLIA ENVIRONNEMENT 2% VRN PERP	8,000,000	EUR	6,723,770	0.76
FINLAND					VEOLIA ENVIRONNEMENT				
HUHTAMAKI 4.25% 09/06/2027	2,400,000	EUR	2,349,654	0.26	2.5% VRN PERP	28,400,000	EUR	23,371,090	2.62
NOKIA 3.125% 15/05/2028	3,700,000	EUR	3,477,759	0.39	VERALLIA 1.875% 10/11/2031	2,900,000	EUR	2,346,230	0.26
SAMPO 3.375% VRN 23/05/2049	7,200,000	EUR	6,394,797	0.72				246,845,680	27.79
TEOLLISUUDEN VOIMA 2.625% 31/03/2027	1,801,000	EUR	1,680,151	0.19	GERMANY				
			13,902,361	1.56	COMMERZBANK 1.375% VRN				
FRANCE					29/12/2031				
ARKEMA 2.75% VRN PERP	12,500,000	EUR	12,133,432	1.37	IHO VERWALTUNGS GMBH	7,400,000	EUR	6,186,573	0.70
AXA 3.941% VRN PERP	9,500,000	EUR	9,325,999	1.05	3.75% 15/09/2026	11,145,842	EUR	10,501,269	1.18
BNP PARIBAS 7.375% VRN PERP	2,600,000	EUR	2,532,555	0.29	MERCK 1.625% VRN 09/09/2080	8,900,000	EUR	8,009,474	0.90
CEETRUS 2.75% 26/11/2026	8,000,000	EUR	7,280,450	0.82	MERCK KGAA 1.625% VRN 25/06/2079	3,000,000	EUR	2,881,588	0.32
CREDIT AGRICOLE 1.625% VRN 05/06/2030	6,200,000	EUR	5,838,341	0.66	MERCK KGAA 2.875% VRN 25/06/2079	1,000,000	EUR	885,588	0.10
CREDIT AGRICOLE ASSURANCES 4.25% VRN PERP	20,100,000	EUR	19,584,973	2.20	NIDDA HEALTHCARE HOLDING 7.5% 21/08/2026	7,600,000	EUR	7,672,469	0.86
ELECTRICITE DE FRANCE 7.5% VRN PERP	8,600,000	EUR	8,773,672	0.99	ZF FINANCE 5.75% 03/08/2026	9,100,000	EUR	9,098,742	1.02
ELIS 4.125% 24/05/2027	2,500,000	EUR	2,453,860	0.28				45,235,703	5.08
ERAMET 7% 22/05/2028	2,000,000	EUR	1,954,388	0.22	GREAT BRITAIN				
FAURECIA 2.375% 15/06/2027	5,400,000	EUR	4,756,221	0.54	VODAFONE GROUP 2.625% VRN 27/08/2080				
FRANCE (GOVT) 4.25% 25/10/2023	22,000,000	EUR	22,003,970	2.47	VODAFONE GROUP 3% VRN 27/08/2080	3,500,000	EUR	2,846,169	0.32
ILIAD 5.375% 14/06/2027	9,600,000	EUR	9,359,877	1.05				16,088,996	1.81
LA BANQUE POSTALE 3.875% VRN PERP	20,000,000	EUR	16,151,023	1.82	IRELAND				
					BANK OF IRELAND 6.75% VRN 01/03/2033				
					6,187,000	EUR		6,360,709	0.72
					ENERGIA GROUP ROI FINANCECO				
					2,000,000	EUR		1,967,546	0.22
								8,328,255	0.94

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

Portfolio of Investments and Other Net Assets

as at 30 September 2023

Euro High Yield Bond (continued)
Statement of investments as at 30 September 2023
(expressed in EUR)

Description	Face Value	Currency	Evaluation	% net assets	Description	Face Value	Currency	Evaluation	% net assets
ITALY					CAIXABANK 6.25% VRN 23/02/2033	9,700,000	EUR	9,739,251	1.09
INTESA SANPAOLO 6.184% VRN 20/02/2034	8,911,000	EUR	8,763,841	0.99	CELLNEX TELECOM 1.75% 23/10/2030	9,900,000	EUR	8,056,616	0.91
			8,763,841	0.99	CELLNEX TELECOM 1.875% 26/06/2029	9,400,000	EUR	8,000,305	0.90
JERSEY								33,396,028	3.76
AVIS BUDGET FINANCE 7.25% 31/07/2030	2,000,000	EUR	1,992,799	0.22	SWEDEN				
			1,992,799	0.22	SVENSKA HANDELSBANKEN 1.625% VRN 05/03/2029	4,883,000	EUR	4,808,302	0.54
LUXEMBOURG					VERISURE HOLDING 7.125% 01/02/2028	1,800,000	EUR	1,826,045	0.21
EUROCLEAR INVESTMENTS 2.625% VRN 11/04/2048	7,200,000	EUR	6,496,573	0.73	VERISURE MIDHOLDING 5.25% 15/02/2029	6,480,000	EUR	5,705,670	0.64
STENA INTERNATIONAL 7.25% 15/02/2028	3,939,000	EUR	4,061,611	0.46				12,340,017	1.39
			10,558,184	1.19	SWITZERLAND				
NETHERLANDS					CREDIT SUISSE GROUP 7.75% VRN 01/03/2029	13,825,000	EUR	15,306,401	1.72
ASR NEDERLAND 7% VRN 07/12/2043	2,900,000	EUR	2,987,172	0.34				15,306,401	1.72
AXALTA COATING 3.75% 15/01/2025	9,167,000	EUR	9,053,617	1.02	UNITED STATES				
COOPERATIEVE RABOBANK 3.1% VRN PERP	1,800,000	EUR	1,359,175	0.15	FORD MOTOR CREDIT 3.25% 15/09/2025	8,600,000	EUR	8,301,751	0.94
COOPERATIEVE RABOBANK 4.875% VRN PERP	8,600,000	EUR	7,083,249	0.80	FORD MOTOR CREDIT 6.125% 15/05/2028	3,505,000	EUR	3,614,110	0.41
ING GROEP FRN 1% 13/11/2030	4,200,000	EUR	3,808,869	0.43	IQVIA 2.25% 15/01/2028	5,300,000	EUR	4,663,064	0.52
ING GROEP NV 1.625% VRN 26/09/2029	8,700,000	EUR	8,350,057	0.94	MPT OPERATING PARTNERSHIP 0.993% 15/10/2026	2,937,000	EUR	2,092,339	0.24
LKQ EUROPEAN HOLDINGS 4.125% 01/04/2028	17,633,000	EUR	17,178,118	1.92	QUINTILES IMS 2.875% 15/09/2025	6,043,000	EUR	5,859,122	0.66
LOUIS DREYFUS 1.625% 28/04/2028	8,635,000	EUR	7,640,775	0.86	WMG ACQUISITION 2.75% 15/07/2028	5,650,000	EUR	5,101,273	0.57
OI EUROPEAN GROUP 6.25% 15/05/2028	1,235,000	EUR	1,259,180	0.14				29,631,659	3.34
TELEFONICA EUROPE 2.376% VRN PERP	3,900,000	EUR	3,074,705	0.35	TOTAL BONDS				
TELEFONICA EUROPE 2.88% VRN PERP	2,900,000	EUR	2,479,356	0.28	TOTAL TRANSFERABLE SECURITIES				
TELEFONICA EUROPE 3% VRN PERP	2,300,000	EUR	2,289,837	0.26	ADMITTED TO AN OFFICIAL STOCK				
TENNET HOLDING 2.374% VRN PERP	7,600,000	EUR	7,189,451	0.81	EXCHANGE LISTING				
VOLKSWAGEN INTERNATIONAL FINANCE 3.5% VRN PERP	2,900,000	EUR	2,740,164	0.31	TRANSFERABLE SECURITIES TRADED ON ANOTHER REGULATED				
			76,493,725	8.61	MARKET				
PORTUGAL					BONDS				
EDP ENERGIAS DE PORTUGAL 1.875% VRN 02/08/2081	6,500,000	EUR	5,777,283	0.65	BELGIUM				
EDP ENERGIAS DE PORTUGAL 5.943% VRN 23/04/2083	6,800,000	EUR	6,753,023	0.76	SOLVAY 2.5% VRN PERP	2,500,000	EUR	2,321,078	0.26
			12,530,306	1.41				2,321,078	0.26
SPAIN					FRANCE				
BANCO DE SABADELL 6% VRN 16/08/2033	8,100,000	EUR	7,599,856	0.86	ABEILLE VIE 6.25% 09/09/2033	6,600,000	EUR	6,539,239	0.74
					BNP PARIBAS CARDIF 4.032% VRN PERP	6,500,000	EUR	6,269,955	0.71
					CASINO GUICHARD PERRACHON 5.25% 15/04/2027	10,365,000	EUR	150,355	0.02

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

Portfolio of Investments and Other Net Assets

as at 30 September 2023

Euro High Yield Bond (continued)
Statement of investments as at 30 September 2023
(expressed in EUR)

Description	Face Value	Currency	Evaluation	% net assets	Description	Face Value	Currency	Evaluation	% net assets
CASINO GUICHARD PERRACHON					KONINKLIJKE KPN 6% VRN				
6.625% 15/01/2026	5,498,000	EUR	84,454	0.01	PERP	994,000	EUR	1,008,587	0.11
GETLINK 3.5% 30/10/2025	8,600,000	EUR	8,396,006	0.95	PPF ARENA 3.125%				
MOBILUX FINANCE 4.25% 15/07/2028	6,533,000	EUR	5,642,678	0.64	27/03/2026	1,900,000	EUR	1,822,350	0.21
PARTS EUROPE 6.5% 16/07/2025	15,768,000	EUR	15,768,235	1.76	PPF TELECOM 3.25%				
REXEL 2.125% 15/06/2028	14,195,000	EUR	12,516,709	1.40	29/09/2027	6,933,000	EUR	6,505,620	0.73
TEREOS FINANCE GROUPE 7.5% 30/10/2025	3,722,000	EUR	3,790,427	0.43	PPF TELECOM GROUP				
			59,158,058	6.66	2.125% 31/01/2025	1,000,000	EUR	966,502	0.11
GERMANY					SWISS REINSURANCE 2.6%				
COMMERZBANK 4.25% VRN PERP	15,400,000	EUR	10,787,627	1.21	VRN PERP	2,900,000	EUR	2,720,886	0.31
DEUTSCHE BANK 1.375% VRN 17/02/2032	11,800,000	EUR	8,774,341	0.99	TENNET HOLDING 2.995% PERPETUAL	28,350,000	EUR	28,009,461	3.15
DEUTSCHE BANK 1.75% VRN 19/11/2030	7,400,000	EUR	5,876,803	0.66	VZ VENDOR FINANCING 2.875% 15/01/2029	11,500,000	EUR	8,910,977	1.00
DEUTSCHE BANK 4.5% VRN PERP	7,400,000	EUR	5,268,313	0.59				84,218,168	9.48
DEUTSCHE BANK 4.625% VRN PERP	7,000,000	EUR	4,865,815	0.55	SWEDEN				
DEUTSCHE BANK 6% VRN PERP	4,200,000	USD	3,109,496	0.35	HEIMSTADEN BOSTAD 3%				
TECHEM VERWALTUNGSGESELLSCHAFT 6% 30/07/2026	28,433,000	EUR	24,429,237	2.75	VRN PERP	8,797,000	EUR	3,858,116	0.43
			63,111,632	7.10	HEIMSTADEN BOSTAD AB 3.248% VRN PERP	7,600,000	EUR	4,290,582	0.49
GREAT BRITAIN					SAMHALLSBYGGNADSBOLAGET I NORDEN 2.875% VRN PERP				
DRAX FINCO 2.625% 01/11/2025	5,100,000	EUR	4,709,557	0.53		9,500,000	EUR	1,523,283	0.17
EC FINANCE 3% 15/10/2026	20,665,000	EUR	19,281,264	2.17				9,671,981	1.09
UPCB FINANCE VII 3.625% 15/06/2029	5,800,000	EUR	5,028,858	0.57	UNITED STATES				
			29,019,679	3.27	IQVIA 2.25% 15/03/2029	2,900,000	EUR	2,437,254	0.27
LUXEMBOURG					LEVI STRAUSS 3.375% 15/03/2027				
BK LC LUX 5.25% 30/04/2029	4,700,000	EUR	4,626,829	0.52		7,428,000	EUR	7,004,273	0.79
GRAND CITY PROPERTIES 1.5% VRN PERP	4,200,000	EUR	2,012,724	0.23				9,441,527	1.06
TELENET FINANCE LUX NOTE 3.5% 01/03/2028	16,700,000	EUR	15,553,346	1.75	TOTAL BONDS				
			22,192,899	2.50				279,135,022	31.42
NETHERLANDS					TOTAL TRANSFERABLE SECURITIES TRADED ON ANOTHER REGULATED MARKET				
ASHLAND SERVICES 2% 30/01/2028	8,100,000	EUR	6,881,045	0.77				279,135,022	31.42
CONSTELLIUM 4.25% 15/02/2026	8,700,000	EUR	8,523,086	0.96	OTHER TRANSFERABLE SECURITIES				
IBERDROLA INTERNATIONAL 1.45% VRN PERP	5,600,000	EUR	4,860,938	0.55	BONDS				
IBERDROLA INTERNATIONAL 2.625% VRN PERP	4,200,000	EUR	4,153,986	0.47	FRANCE				
ING GROEP 2.125% VRN 26/05/2031	10,700,000	EUR	9,854,730	1.11	FAURECIA 3.125% 15/06/2026	7,600,000	EUR	7,186,345	0.81
								7,186,345	0.81
					TOTAL BONDS				
								7,186,345	0.81
					TOTAL OTHER TRANSFERABLE SECURITIES				
								860,484,219	96.86
					TOTAL INVESTMENTS				
								27,908,077	3.14
					OTHER NET ASSETS				
								888,392,296	100.00
					TOTAL NET ASSETS				

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

Portfolio of Investments and Other Net Assets

as at 30 September 2023

ESG Short Duration Credit Bond
Statement of investments as at 30 September 2023
(expressed in USD)

Description	Quantity/ Face value	Currency	Evaluation	% net assets	Description	Quantity/ Face value	Currency	Evaluation	% net assets
INVESTMENTS					TRANSFERABLE SECURITIES ADMITTED TO AN OFFICIAL STOCK EXCHANGE LISTING				
BONDS					AMERICAN TOWER 1.3%				
CANADA					15/09/2025				
ENBRIDGE 1.6% 04/10/2026	38,000	USD	33,807	0.48	AMERICAN TOWER 1.95%	100,000	EUR	99,633	1.41
			33,807	0.48	22/05/2026	110,000	USD	109,433	1.55
FRANCE					ATT 2.3% 01/06/2027				
SOCIETE GENERALE 4.75%	200,000	USD	191,467	2.71	BALL 1.5% 15/03/2027	100,000	EUR	95,981	1.36
24/11/2025					BANK OF AMERICA 5.933%	100,000	USD	99,510	1.41
TDF INFRASTRUCTURE	100,000	EUR	106,299	1.51	VRN 15/09/2027				
5.625% 21/07/2028					BAXTER INTERNATIONAL	100,000	EUR	101,033	1.43
VEOLIA ENVIRONNEMENT	100,000	EUR	96,300	1.36	1.3% 30/05/2025				
2.25% VRN PERP			394,066	5.58	CITIGROUP 3.106% VRN	65,000	USD	62,048	0.88
GREAT BRITAIN					08/04/2026				
BARCLAYS 2.852% VRN	200,000	USD	188,745	2.67	FORD MOTOR CREDIT FRN	200,000	USD	200,825	2.83
07/05/2026					HCA 4.5% 15/02/2027	88,000	USD	84,091	1.19
VODAFONE GROUP 4.375%	100,000	USD	96,702	1.37	JP MORGAN CHASE AND	50,000	USD	49,973	0.71
30/05/2028			285,447	4.04	CO 6.75% VRN 29/08/2049				
IRELAND					KINDER MORGAN 4.3%				
AERCAP IRELAND CAPITAL	150,000	USD	149,504	2.12	01/03/2028	55,000	USD	51,836	0.73
6.1% 15/01/2027			149,504	2.12	LOWES 2.5% 15/04/2026	50,000	USD	46,513	0.66
UNITED STATES					LOWES COS 1.3% 15/04/2028				
AMERICAN TOWER 1.3%	50,000	USD	45,761	0.65		100,000	USD	83,490	1.18
15/09/2025					MERITAGE HOMES 5.125%				
AMERICAN TOWER 1.95%	100,000	EUR	99,633	1.41	06/06/2027	100,000	USD	95,139	1.35
22/05/2026	110,000	USD	109,433	1.55	MONDELEZ INTERNATIONAL				
AMGEN 5.507% 02/03/2026	75,000	USD	66,536	0.94	1.625% 08/03/2027	100,000	EUR	98,542	1.40
ATT 2.3% 01/06/2027	100,000	EUR	95,981	1.36	MORGAN STANLEY 5%				
BALL 1.5% 15/03/2027	100,000	EUR	95,981	1.36	24/11/2025	75,000	USD	73,588	1.04
BANK OF AMERICA 5.933%	100,000	USD	99,510	1.41	NEXTERA ENERGY CAPITAL				
VRN 15/09/2027					HOLDINGS 4.9% 28/02/2028	150,000	USD	145,407	2.06
BAXTER INTERNATIONAL	100,000	EUR	101,033	1.43	OCCIDENTAL PETROLEUM				
1.3% 30/05/2025					8.5% 15/07/2027	50,000	USD	53,605	0.76
CITIGROUP 3.106% VRN	65,000	USD	62,048	0.88	ORGANON FINANCE 2.875%				
08/04/2026					30/04/2028	100,000	EUR	91,454	1.30
FORD MOTOR CREDIT FRN	200,000	USD	200,825	2.83	SEAGATE 4.75% 01/01/2025				
HCA 4.5% 15/02/2027	88,000	USD	84,091	1.19	13,000	USD	12,719	0.18	
JP MORGAN CHASE AND	50,000	USD	49,973	0.71	SEAGATE 4.875% 01/06/2027				
CO 6.75% VRN 29/08/2049					25,000	USD	23,649	0.33	
KINDER MORGAN 4.3%	55,000	USD	51,836	0.73	TRI POINTE GROUP 5.25%				
01/03/2028	50,000	USD	46,513	0.66	01/06/2027	63,000	USD	59,304	0.84
LOWES 2.5% 15/04/2026	50,000	USD	46,513	0.66	UNITED RENTALS NORTH				
LOWES COS 1.3% 15/04/2028	100,000	USD	83,490	1.18	AMERICA 6% 15/12/2029	90,000	USD	88,114	1.25
					VENTAS REALTY 3.25%				
					15/10/2026	38,000	USD	34,972	0.50
					VMWARE 1.4% 15/08/2026				
					100,000	USD	88,322	1.25	
					WASTE MANAGEMENT 1.15%				
					15/03/2028	50,000	USD	41,987	0.59
					WESTERN GAS PARTNERS				
					4.5% 01/03/2028	63,000	USD	58,716	0.83
					WILLIAMS 5.3% 15/08/2028				
					100,000	USD	97,936	1.39	
					WW GRAINGER 1.85%				
					15/02/2025	25,000	USD	23,769	0.34
					TOTAL BONDS				
					2,283,886 32.34				
					TOTAL TRANSFERABLE SECURITIES				
					3,146,710 44.56				
					ADMITTED TO AN OFFICIAL STOCK				
					EXCHANGE LISTING				
					3,146,710 44.56				
					TRANSFERABLE SECURITIES TRADED ON ANOTHER REGULATED MARKET				
					BONDS				
					AUSTRALIA				
					FMG RESOURCES 4.5%				
					15/09/2027	88,000	USD	80,010	1.14
					MINERAL RESOURCES				
					8.125% 01/05/2027	60,000	USD	59,503	0.84
					CANADA				
					CASCADES INC CASCADES				
					5.125% 15/01/2026	65,000	USD	62,398	0.88
					HUDBAY MINERALS 4.5%				
					01/04/2026	95,000	USD	89,024	1.25
					NOVA CHEMICALS 5%				
					01/05/2025	90,000	USD	85,323	1.21

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

Portfolio of Investments and Other Net Assets

as at 30 September 2023

ESG Short Duration Credit Bond (continued)
Statement of investments as at 30 September 2023
(expressed in USD)

Description	Quantity/ Face value	Currency	Evaluation	% net assets	Description	Quantity/ Face value	Currency	Evaluation	% net assets
NOVA CHEMICALS CORP 5.25% 01/06/2027	50,000	USD	43,467	0.62	CLEVELANDCLIFFS 5.875% 01/06/2027	50,000	USD	47,639	0.67
OPEN TEXT 6.9% 01/12/2027	35,000	USD	35,114	0.50	CLEVELANDCLIFFS 6.75% 15/03/2026	13,000	USD	12,988	0.18
VIDEOTRON 5.125% 15/04/2027	75,000	USD	71,238	1.01	DANA 5.625% 15/06/2028	25,000	USD	22,934	0.32
			386,564	5.47	DELL INTERNATIONAL 6.02% 15/06/2026	20,000	USD	20,083	0.28
CHINA					DELTA AIR LINES 7% 01/05/2025	85,000	USD	85,957	1.22
GLOBAL AIRCRAFT LEASING 6.5% 15/09/2024	30,000	USD	28,765	0.41	ENCOMPASS HEALTH 4.5% 01/02/2028	75,000	USD	68,597	0.97
			28,765	0.41	EQM MIDSTREAM PARTNERS 6% 01/07/2025	50,000	USD	49,323	0.70
FRANCE					GOLDMAN SACHS GROUP 0.855% VRN 12/02/2026	65,000	USD	60,273	0.85
BPCE 2.045% VRN 19/10/2027	250,000	USD	220,200	3.11	GRAPHIC PACKAGING INTERNATIONAL 1.512% 15/04/2026	180,000	USD	160,417	2.28
CROWN HOLDINGS 3.375% 15/05/2025	100,000	EUR	103,504	1.47	HCA 5.375% 01/02/2025	50,000	USD	49,517	0.70
			323,704	4.58	IQVIA 1.75% 15/03/2026	100,000	EUR	98,713	1.41
LUXEMBOURG					IRON MOUNTAIN 5.25% 15/03/2028	50,000	USD	46,205	0.65
DANA FINANCING LUXEMBOURG 5.75% 15/04/2025	27,000	USD	26,453	0.37	LABL 9.5% 01/11/2028	75,000	USD	77,151	1.09
			26,453	0.37	MODIVCARE 5.875% 15/11/2025	25,000	USD	23,807	0.34
NETHERLANDS					MPLX 4.125% 01/03/2027	38,000	USD	35,991	0.51
NXP BV NXP FUNDING 2.7% 01/05/2025	90,000	USD	85,497	1.21	NEWELL BRANDS 4.2% 01/04/2026	53,000	USD	50,138	0.71
TRIVIUM PACKAGING FINANCE 3.75% 15/08/2026	100,000	EUR	98,198	1.39	NISSAN MOTOR ACCEPTANCE 1.125% 16/09/2024	100,000	USD	94,989	1.35
			183,695	2.60	OUTFRONT MEDIA CAPITAL OUTFRON 5% 15/08/2027	13,000	USD	11,544	0.16
UNITED STATES					PRIME SECURITY SERVICES BORROWER 5.75% 15/04/2026	25,000	USD	24,313	0.34
ELEVEN 0.95% 10/02/2026	50,000	USD	44,779	0.63	ROCKET MORTGAGE 2.875% 15/10/2026	13,000	USD	11,479	0.16
AIR LEASE 2.875% 15/01/2026	75,000	USD	69,926	0.99	SABINE PASS LIQUEFACTION 5% 15/03/2027	50,000	USD	48,572	0.69
ALEXANDRIA REAL ESTATE EQUITIES 3.45% 30/04/2025	25,000	USD	24,094	0.34	SBA COMMUNICATIONS 3.875% 15/02/2027	63,000	USD	57,877	0.82
ANTERO RESOURCES 8.375% 15/07/2026	25,000	USD	25,890	0.37	SEALED AIR 6.125% 01/02/2028	100,000	USD	97,203	1.38
AVIATION CAPITAL GROUP 4.125% 01/08/2025	95,000	USD	90,427	1.28	SIRIUS XM RADIO 3.125% 01/09/2026	13,000	USD	11,616	0.16
BERRY GLOBAL ESCROW 5.625% 15/07/2027	75,000	USD	72,550	1.03	SIRIUS XM RADIO 4% 15/07/2028	25,000	USD	21,388	0.30
BROADCOM 1.95% 15/02/2028	85,000	USD	72,578	1.03	SPRINGLEAF FINANCE CORP 6.875% 15/03/2025	13,000	USD	12,905	0.18
CAPITAL ONE FINANCIAL 4.985% VRN 24/07/2026	65,000	USD	63,130	0.89	STANDARD INDUSTRIES 4.75% 15/01/2028	100,000	USD	90,598	1.28
CCO HOLDINGS 5.125% 01/05/2027	175,000	USD	163,387	2.32	SUNOCO LP SUNOCO FINANCE 7% 15/09/2028	50,000	USD	49,587	0.70
CENTENE 4.25% 15/12/2027	50,000	USD	46,081	0.65					
CHENIERE ENERGY PARTNERS 4.5% 01/10/2029	50,000	USD	45,319	0.64					
CHSCOMMUNITY HEALTH SYSTEMS 8% 15/03/2026	25,000	USD	23,917	0.34					
CINEMARK 8.75% 01/05/2025	17,000	USD	17,191	0.24					
CLEARWATER PAPER 5.375% 01/02/2025	25,000	USD	24,385	0.35					

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

Portfolio of Investments and Other Net Assets

as at 30 September 2023

ESG Short Duration Credit Bond (continued)
Statement of investments as at 30 September 2023
(expressed in USD)

Description	Quantity/ Face value	Currency	Evaluation	% net assets
SYNCHRONY FINANCIAL				
4.875% 13/06/2025	25,000	USD	23,956	0.34
TAYLOR MORRISON COMMUNITIES				
5.875% 15/06/2027	63,000	USD	60,256	0.85
US (GOVT) 0.75%				
15/11/2024	100,000	USD	95,008	1.35
VENTURE GLOBAL 8.125%				
01/06/2028	75,000	USD	74,428	1.05
WALGREENS BOOTS				
ALLIANCE 0.95% 17/11/2023	25,000	USD	24,846	0.35
WASH MULTIFAMILY ACQUISITION				
5.75% 15/04/2026	20,000	USD	18,722	0.27
WR GRACE HOLDINGS				
4.875% 15/06/2027	25,000	USD	23,056	0.33
WRKCO 4% 15/03/2028	150,000	USD	139,208	1.98
			2,684,938	38.02
TOTAL BONDS			3,773,632	53.43
TOTAL TRANSFERABLE SECURITIES TRADED ON ANOTHER REGULATED MARKET			3,773,632	53.43
COLLECTIVE INVESTMENT SCHEMES				
IRELAND				
HSBC GLOBAL LIQUIDITY FUND				
	13,361	USD	13,361	0.19
HSBC US DOLLAR ESG LIQUIDITY FUND Y INC				
	1	USD	1	0.00
			13,362	0.19
TOTAL COLLECTIVE INVESTMENT SCHEMES			13,362	0.19
MONEY MARKET INSTRUMENTS				
TREASURY BILLS				
UNITED STATES				
US (GOVT) 0% 15/02/2024				
	25,000	USD	24,500	0.35
			24,500	0.35
TOTAL TREASURY BILLS			24,500	0.35
TOTAL MONEY MARKET INSTRUMENTS			24,500	0.35
TOTAL INVESTMENTS			6,958,204	98.53
OTHER NET ASSETS			103,579	1.47
TOTAL NET ASSETS			7,061,783	100.00

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

Portfolio of Investments and Other Net Assets

as at 30 September 2023

GEM Debt Total Return
Statement of investments as at 30 September 2023
(expressed in USD)

Description	Quantity/ Face value	Currency	Evaluation	% net assets	Description	Quantity/ Face value	Currency	Evaluation	% net assets
INVESTMENTS					COLOMBIA				
TRANSFERABLE SECURITIES ADMITTED TO AN OFFICIAL STOCK EXCHANGE LISTING					COLOMBIA (GOVT) 8%				
BONDS					20/04/2033				
ANGOLA					300,000 USD 298,739 0.26				
ANGOLAN (GOVT) 9.125%					ECOPETROL 8.625%				
26/11/2049					19/01/2029				
500,000 USD					900,000 USD 905,981 0.77				
					ECOPETROL 8.875%				
					13/01/2033				
					1,760,000 USD 1,724,402 1.47				
					2,929,122 2.50				
					COSTA RICA				
					COSTA RICA (GOVT) 6.55%				
					03/04/2034				
					450,000 USD 438,819 0.37				
					438,819 0.37				
					DOMINICAN REPUBLIC				
					DOMINICAN				
					(GOVT) 7.05% 03/02/2031				
					600,000 USD 583,381 0.50				
					DOMINICAN				
					(GOVT) 11.25% 15/09/2035				
					60,200,000 DOP 1,096,214 0.94				
					DOMINICAN				
					(GOVT) 13.625% 03/02/2033				
					78,000,000 DOP 1,622,787 1.38				
					3,302,382 2.82				
					EGYPT				
					EGYPT (GOVT) 7.3%				
					30/09/2033				
					500,000 USD 279,979 0.24				
					EGYPT (GOVT) 7.625%				
					29/05/2032				
					1,000,000 USD 581,168 0.49				
					EGYPT (GOVT) 7.903%				
					21/02/2048				
					200,000 USD 103,135 0.09				
					964,282 0.82				
					GABON				
					GABON (GOVT) 6.95%				
					16/06/2025				
					635,000 USD 567,529 0.48				
					GABON (GOVT) 7%				
					24/11/2031				
					500,000 USD 373,189 0.32				
					940,718 0.80				
					GHANA				
					GHANA (GOVT) 8.627%				
					16/06/2049				
					1,530,000 USD 654,447 0.56				
					654,447 0.56				
					HONG KONG				
					STUDIO CITY FINANCE 5%				
					15/01/2029				
					500,000 USD 377,209 0.32				
					377,209 0.32				
					HUNGARY				
					HUNGARY (GOVT) 7.625%				
					29/03/2041				
					350,000 USD 366,917 0.31				
					366,917 0.31				
					INDONESIA				
					INDONESIA (GOVT) 5.65%				
					11/01/2053				
					350,000 USD 335,011 0.29				
					INDONESIA (GOVT) 7.5%				
					15/05/2038				
					28,500,000,000 IDR 1,929,455 1.65				
					INDONESIA (GOVT) 8.25%				
					15/05/2029				
					50,000,000,000 IDR 3,466,448 2.95				
					5,730,914 4.89				

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

Portfolio of Investments and Other Net Assets

as at 30 September 2023

GEM Debt Total Return (continued)
Statement of investments as at 30 September 2023
(expressed in USD)

Description	Quantity/ Face value	Currency	Evaluation	% net assets	Description	Quantity/ Face value	Currency	Evaluation	% net assets
ISRAEL					MEXICO CITY AIRPORT				
ENERGEAN ISRAEL FINANCE					TRUST 4.25% 31/10/2026	500,000	USD	472,373	0.40
5.875% 30/03/2031	600,000	USD	522,557	0.45	MEXICO CITY AIRPORT				
			522,557	0.45	TRUST 5.5% 31/07/2047	800,000	USD	617,103	0.53
IVORY COAST					PETROLEOS MEXICANOS				
IVORY COAST (GOVT)					6.5% 13/03/2027	1,600,000	USD	1,416,552	1.21
6.125% 15/06/2033	500,000	USD	415,848	0.36				9,917,503	8.48
			415,848	0.36	NETHERLANDS				
JORDAN					BRASKEM NETHERLANDS				
JORDAN (GOVT) 7.375%					FINANCE 8.5% 12/01/2031	950,000	USD	943,513	0.80
10/10/2047	200,000	USD	165,104	0.14	PETROBRAS GLOBAL				
			165,104	0.14	FINANCE 6.625% 16/01/2034	445,000	GBP	478,597	0.41
KAZAKHSTAN					PROSUS 4.027% 03/08/2050	500,000	USD	287,584	0.25
KAZMUNAYGAS NATIONAL								1,709,694	1.46
6.375% 24/10/2048	1,700,000	USD	1,386,413	1.18	NIGERIA				
			1,386,413	1.18	NIGERIA (GOVT) 8.747%				
LUXEMBOURG					21/01/2031	500,000	USD	423,246	0.36
ACU PETROLEO LUXEMBOURG								423,246	0.36
7.5% 13/07/2035	650,000	USD	584,928	0.50	OMAN				
COSAN LUXEMBOURG 7.5%					LAMAR FUNDING 3.958%				
27/06/2030	500,000	USD	497,319	0.42	07/05/2025	500,000	USD	478,016	0.41
FS LUXEMBOURG 10%								478,016	0.41
15/12/2025	1,100,000	USD	1,130,027	0.97	PARAGUAY				
MHP 7.75% 10/05/2024	500,000	USD	426,759	0.36	PARAGUAY (GOVT) 5.85%				
MHP LUX 6.95% 03/04/2026	1,500,000	USD	1,044,662	0.89	21/08/2033	300,000	USD	284,602	0.24
			3,683,695	3.14				284,602	0.24
MACAU					PERU				
SANDS CHINA 5.125%					PETROLEOS DEL PERU				
08/08/2025	500,000	USD	485,022	0.41	4.75% 19/06/2032	800,000	USD	567,305	0.48
			485,022	0.41				567,305	0.48
MALAYSIA					POLAND				
KHAZANAH CAPITAL 4.876%					POLAND (GOVT) 5.5%				
01/06/2033	600,000	USD	566,550	0.48	04/04/2053	750,000	USD	678,801	0.58
KHAZANAH GLOBAL SUKUK					POLAND (GOVT) 5.75%				
4.687% 01/06/2028	1,322,000	USD	1,283,218	1.10	16/11/2032	800,000	USD	803,168	0.69
			1,849,768	1.58				1,481,969	1.27
MAURITIUS					QATAR				
MTN MAURITIUS INVESTMENTS					QATAR PETROLEUM 3.3%				
4.755% 11/11/2024	1,000,000	USD	974,431	0.83	12/07/2051	800,000	USD	521,115	0.44
			974,431	0.83				521,115	0.44
MEXICO					SAUDI ARABIA				
BBVA BANCOMER 8.45% VRN					SAUDI ARABIAN OIL 3.5%				
29/06/2038	1,100,000	USD	1,083,964	0.93	24/11/2070	1,700,000	USD	1,006,048	0.86
MEXICO (GOVT) 7.5%								1,006,048	0.86
03/06/2027	550,000	MXN	2,897,425	2.48	SENEGAL				
MEXICO (GOVT) 7.75%					SENEGAL (GOVT) 6.75%				
13/11/2042	235,000	MXN	1,099,438	0.94	13/03/2048	500,000	USD	336,468	0.29
MEXICO (GOVT) 8.5%								336,468	0.29
18/11/2038	455,000	MXN	2,330,648	1.99	SERBIA				
					SERBIA (GOVT) 6.5%				
					26/09/2033	500,000	USD	477,024	0.41
								477,024	0.41

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

Portfolio of Investments and Other Net Assets

as at 30 September 2023

GEM Debt Total Return (continued)
Statement of investments as at 30 September 2023
(expressed in USD)

Description	Quantity/ Face value	Currency	Evaluation	% net assets	Description	Quantity/ Face value	Currency	Evaluation	% net assets
SOUTH AFRICA					YPF 7% 15/12/2047	600,000	USD	390,599	0.33
SOUTH AFRICA (GOVT) 9%								1,185,873	1.01
31/01/2040	63,862,140	ZAR	2,500,179	2.13	AZERBAIJAN				
			2,500,179	2.13	AZERBAIJAN (GOVT) 4.75%				
SPAIN					18/03/2024	1,000,000	USD	988,293	0.84
ENFRAGEN ENERGIA 5.375%								988,293	0.84
30/12/2030	1,000,000	USD	708,432	0.60	BRAZIL				
			708,432	0.60	BRAZIL (GOVT) 10%				
THAILAND					01/01/2025	9,300	BRL	1,839,387	1.57
THAILAND (GOVT) 2.875%					ITAU UNIBANCO HOLDING				
17/06/2046	53,000,000	THB	1,279,176	1.09	6.125% VRN PERP	1,000,000	USD	972,048	0.83
			1,279,176	1.09	MC BRAZIL DOWNSTREAM				
TRINIDAD & TOBAGO					TRADING 7.25% 30/06/2031	750,000	USD	556,629	0.48
TRINIDAD & TOBAGO								3,368,064	2.88
(GOVT) 5.95% 14/01/2031	520,000	USD	514,692	0.44	CANADA				
			514,692	0.44	CANACOL ENERGY 5.75%				
UNITED ARAB EMIRATES					24/11/2028	800,000	USD	646,208	0.55
MDGH GMTN 5.5% 28/04/2033	1,550,000	USD	1,549,462	1.33				646,208	0.55
NBK TIER 3.625% VRN PERP	1,000,000	USD	869,921	0.74	CHILE				
			2,419,383	2.07	CHILE (GOVT) 4.95%				
UNITED STATES					05/01/2036	300,000	USD	276,701	0.24
SASOL FINANCING 4.375%					EMPRESA NACIONAL DEL				
18/09/2026	1,000,000	USD	888,069	0.76	PETROLEO 3.75% 05/08/2026	2,200,000	USD	2,051,318	1.75
SASOL FINANCING 8.75%								2,328,019	1.99
03/05/2029	2,000,000	USD	1,926,646	1.64	COSTA RICA				
US (GOVT) 4% 15/11/2042	2,800,000	USD	2,497,907	2.14	COSTA RICA (GOVT)				
			5,312,622	4.54	4.375% 30/04/2025	500,000	USD	486,359	0.42
URUGUAY					COSTA RICA (GOVT) 7%				
URUGUAY (GOVT) 5.75%					04/04/2044	525,000	USD	499,045	0.42
28/10/2034	680,000	USD	698,423	0.60				985,404	0.84
			698,423	0.60	CZECH REPUBLIC				
UZBEKISTAN					CZECH (GOVT) 2%				
UZBEKISTAN (GOVT) 4.75%					13/10/2033	36,000,000	CZK	1,232,870	1.05
20/02/2024	1,000,000	USD	987,593	0.84				1,232,870	1.05
			987,593	0.84	DOMINICAN REPUBLIC				
TOTAL BONDS					DOMINIC (GOVT) 5.5%				
TOTAL TRANSFERABLE SECURITIES			64,374,056	54.96	22/02/2029	1,810,000	USD	1,661,648	1.42
ADMITTED TO AN OFFICIAL STOCK			64,374,056	54.96				1,661,648	1.42
EXCHANGE LISTING					GEORGIA				
TRANSFERABLE SECURITIES TRADED ON ANOTHER REGULATED MARKET					TBC BANK 5.75% 19/06/2024	1,672,000	USD	1,659,431	1.42
BONDS								1,659,431	1.42
ARGENTINA					GREAT BRITAIN				
ARGENTINA (GOVT) 0.125%					LIQUID TELECOMMUNICATIONS				
09/07/2030	1,872,063	USD	540,442	0.46	FINANCIAL 5.5% 04/09/2026	500,000	USD	321,619	0.27
ARGENTINA (GOVT) 0.125%								321,619	0.27
09/01/2038	500,000	USD	151,250	0.13	IRELAND				
ARGENTINA (GOVT) 0.125%					C & W SENIOR FINANCING DESIGNATED				
09/07/2041	397,131	USD	103,582	0.09	6.875% 15/9/2027	350,000	USD	309,262	0.26
								309,262	0.26
KENYA					KENYA (GOVT) 6.875%				
					24/06/2024	2,000,000	USD	1,856,285	1.58
								1,856,285	1.58

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

Portfolio of Investments and Other Net Assets

as at 30 September 2023

GEM Debt Total Return (continued)
Statement of investments as at 30 September 2023
(expressed in USD)

Description	Quantity/ Face value	Currency	Evaluation	% net assets	Description	Quantity/ Face value	Currency	Evaluation	% net assets
LUXEMBOURG					HSBC US DOLLAR ESG LIQUIDITY FUND Y INC				
AEGEA FINANCE 6.75%						19	USD	19	0.00
20/05/2029	1,200,000	USD	1,109,328	0.95				9,158,170	7.82
CHILE ELECTRICITY 6.01%					TOTAL COLLECTIVE INVESTMENT SCHEMES				
20/01/2033	900,000	USD	896,196	0.77				9,158,170	7.82
MEXICO REMITTANCES FUNDING 4.875% 15/01/2028	400,000	USD	325,125	0.28	MONEY MARKET INSTRUMENTS				
			2,330,649	2.00	TREASURY BILLS				
MEXICO					UNITED STATES				
BBVA BANCOMER TEXAS 5.875% VRN 13/09/2034	1,000,000	USD	877,526	0.75	US (GOVT) 0% 16/11/2023	4,500,000	USD	4,470,204	3.81
			877,526	0.75	US (GOVT) 0% 25/01/2024	4,500,000	USD	4,423,903	3.78
MOROCCO								8,894,107	7.59
OFFICE CHERIFIEN DES PHOSPHATES 6.875% 25/04/2044	600,000	USD	506,307	0.43	TOTAL TREASURY BILLS				
			506,307	0.43	TOTAL MONEY MARKET INSTRUMENTS				
PERU					OTHER TRANSFERABLE SECURITIES				
PERU (GOVT) 2.844% 20/06/2030	700,000	USD	593,799	0.51	BONDS				
			593,799	0.51	GUATEMALA				
QATAR					GUATEMALA (GOVT) 7.05%				
QATAR (GOVT) 3.375% 14/03/2024	6,000,000	USD	5,932,476	5.06	04/10/2032	600,000	USD	602,585	0.51
			5,932,476	5.06				602,585	0.51
TURKEY					MALAYSIA				
YAPI VE KREDI BANKASI 9.25% 16/10/2028	550,000	USD	554,179	0.47	MALAYSIA (GOVT) 3.582% 15/07/2032	7,300,000	MYR	1,511,259	1.30
			554,179	0.47				1,511,259	1.30
UNITED ARAB EMIRATES					NETHERLANDS				
DP WORLD CRESCENT 5.5% 13/09/2033	550,000	USD	536,133	0.46	IHS NETHERLANDS HOLDCO 8% 18/09/2027	700,000	USD	589,036	0.50
FIRST ABU DHABI BANK 6.32% VRN 04/04/2034	1,204,000	USD	1,204,122	1.03				589,036	0.50
			1,740,255	1.49	PANAMA				
UNITED STATES					PANAMA (GOVT) 6.875% 31/01/2036				
KOSMOS ENERGY 7.75% 01/05/2027	600,000	USD	555,677	0.47		700,000	USD	704,204	0.60
			555,677	0.47	TOTAL BONDS				
ZAMBIA					TOTAL OTHER TRANSFERABLE SECURITIES				
ZAMBIA (GOVT) 8.5% 14/04/2024	500,000	USD	275,933	0.24	TOTAL INVESTMENTS				
			275,933	0.24	OTHER NET ASSETS				
TOTAL BONDS					TOTAL NET ASSETS				
TOTAL TRANSFERABLE SECURITIES					117,138,537				
TRADED ON ANOTHER REGULATED MARKET					100.00				
COLLECTIVE INVESTMENT SCHEMES									
IRELAND									
HSBC GLOBAL LIQUIDITY FUND	9,158,151	USD	9,158,151	7.82					

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

Portfolio of Investments and Other Net Assets

as at 30 September 2023

Global Bond
Statement of investments as at 30 September 2023
(expressed in USD)

Description	Quantity/ Face value	Currency	Evaluation	% net assets	Description	Quantity/ Face value	Currency	Evaluation	% net assets
INVESTMENTS					RCI BANQUE 4.875%				
TRANSFERABLE SECURITIES ADMITTED TO AN OFFICIAL STOCK EXCHANGE LISTING					02/10/2029				
					106,000	EUR		111,505	0.34
BONDS					TDF INFRASTRUCTURE				
					100,000	EUR		106,299	0.32
AUSTRALIA					VEOLIA ENVIRONNEMENT				
AUSTRALIA (GOVT) 4.25%					100,000	EUR		87,127	0.26
21/04/2026	91,000	AUD	59,022	0.18				1,856,260	5.64
AUSTRALIA (GOVT) 4.5%									
21/04/2033	50,000	AUD	32,443	0.10	GERMANY				
NEW SOUTH WALES					BUNDESREPUBLIK DEUTSCHLAND				
TREASURY 4.75% 20/02/2035	240,000	AUD	149,212	0.45	BUNDES 2.1% 15/11/2029				
QUEENSLAND TREASURY					352,000	EUR		359,223	1.09
4.5% 09/03/2033	136,000	AUD	85,329	0.26	COMMERZBANK 5.25% VRN				
SOUTH AUSTRALIAN GOVERNMENT					100,000	EUR		105,706	0.32
FINANCE 4.75% 24/05/2038	220,000	AUD	132,055	0.40	25/03/2029				
			458,061	1.39	CONTINENTAL AG 4%				
					116,000	EUR		122,372	0.37
CHINA					DEUTSCHE BANK 3.961%				
CHINA (GOVT) 1.99%					VRN 26/11/2025				
09/04/2025	5,000,000	CNY	683,517	2.08	150,000	USD		144,897	0.44
TENCENT HOLDINGS 3.925%					EON 3.75% 01/03/2029				
19/01/2038	200,000	USD	151,409	0.46	96,000	EUR		100,367	0.30
			834,926	2.54	GERMANY (GOVT) 0%				
FINLAND					09/10/2026				
BALDER FINLAND 2%					100,000	EUR		97,099	0.29
18/01/2031	100,000	EUR	68,853	0.21	GERMANY (GOVT) 0%				
TEOLLISUUDEN VOIMA					15/02/2032				
4.75% 01/06/2030	100,000	EUR	103,797	0.31	315,000	EUR		265,744	0.81
			172,650	0.52	GERMANY (GOVT) 0.5%				
FRANCE					15/02/2026				
ALD 4.875% 06/10/2028	200,000	EUR	212,841	0.65	503,000	EUR		502,108	1.52
BANQUE STELLANTIS					GERMANY (GOVT) 1.25%				
FRANCE 4% 21/01/2027	100,000	EUR	104,420	0.32	15/08/2048				
BNP PARIBAS 2.518%					145,000	EUR		107,491	0.33
05/06/2025	200,000	AUD	122,569	0.37	GERMANY (GOVT) 2.3%				
ELECTRICITE DE FRANCE					15/02/2033				
3.375% VRN PERP	200,000	EUR	163,876	0.50	GERMANY (GOVT) 3.25%				
FRANCE (GOVT) 0%					04/07/2042				
25/11/2030	140,000	EUR	118,332	0.36	80,000	EUR		87,287	0.27
FRANCE (GOVT) 1.5%					ROBERT BOSCH GMBH 4%				
25/05/2050	210,000	EUR	137,151	0.42	100,000	EUR		102,293	0.31
FRANCE (GOVT) 1.75%					02/06/2035				
25/06/2039	242,000	EUR	198,948	0.60				2,811,098	8.53
FRANCE (GOVT) 2.5%					GREAT BRITAIN				
25/05/2030	200,000	EUR	203,375	0.62	BARCLAYS PLC 4.918% VRN				
PRAEMIA HEALTHCARE 5.5%					08/08/2030				
19/09/2028	100,000	EUR	105,667	0.32	167,000	EUR		174,502	0.53
RCI BANQUE 4.125%					HEATHROW FUNDING 4.5%				
01/12/2025	175,000	EUR	184,150	0.56	11/07/2035				
					114,000	EUR		118,459	0.36
					LLOYDS BANKING GROUP				
					4.75% 23/05/2028				
					100,000	AUD		61,362	0.19
					NATIONAL GRID PLC				
					5.602% 12/06/2028				
					111,000	USD		109,996	0.33
					NATWEST GROUP PLC				
					4.771% VRN 16/02/2029				
					188,000	EUR		197,231	0.60
					NGG FINANCE 5.625% VRN				
					18/06/2073				
					100,000	GBP		116,710	0.35
					ROTHESAY LIFE 8%				
					30/10/2025				
					100,000	GBP		123,774	0.38
					SSE PLC 4% 05/09/2031				
					121,000	EUR		125,806	0.38
					UK (GOVT) 0.25%				
					31/07/2031				
					245,000	GBP		218,991	0.66
					UK (GOVT) 0.375%				
					22/10/2026				
					77,000	GBP		83,156	0.25

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

Portfolio of Investments and Other Net Assets

as at 30 September 2023

Global Bond (continued)
Statement of investments as at 30 September 2023
(expressed in USD)

Description	Quantity/ Face value	Currency	Evaluation	% net assets	Description	Quantity/ Face value	Currency	Evaluation	% net assets
UK (GOVT) 1.50%					MEXICO				
22/07/2047	35,000	GBP	22,595	0.07	MEXICO (GOVT) 7.75%				
UK (GOVT) 1.75%					13/11/2042	40,000	MXN	187,138	0.57
07/09/2037	185,000	GBP	158,847	0.48				187,138	0.57
UK (GOVT) 1.75%					NETHERLANDS				
22/01/2049	220,000	GBP	148,032	0.45	NETHERLANDS (GOVT) 0%				
UK (GOVT) 3.25%					15/07/2031	100,000	EUR	83,718	0.25
31/01/2033	20,000	GBP	22,255	0.07	NETHERLANDS (GOVT)				
UK (GOVT) 3.5% 22/07/2068	105,000	GBP	99,669	0.30	0.75% 15/07/2027	255,000	EUR	248,683	0.76
			1,781,385	5.40				332,401	1.01
ITALY					NEW ZEALAND				
ITALY (GOVT) 0.35%					NEW ZEALAND (GOVT) 3.5%				
01/02/2025	550,000	EUR	555,626	1.69	14/04/2033	1,750,000	NZD	910,556	2.76
ITALY (GOVT) 0.95%								910,556	2.76
01/03/2037	90,000	EUR	59,165	0.18	POLAND				
ITALY (GOVT) 1.35%					POLAND (GOVT) 4.25%				
01/04/2030	415,000	EUR	365,942	1.11	14/02/2043	63,000	EUR	61,884	0.19
ITALY (GOVT) 2.5%					POLAND (GOVT) 6%				
01/12/2032	85,000	EUR	76,117	0.23	25/10/2033	800,000	PLN	184,725	0.56
ITALY (GOVT) 3.85%								246,609	0.75
01/09/2049	160,000	EUR	139,867	0.42	PORTUGAL				
ITALY (GOVT) 4.35%					PORTUGAL (GOVT) 1.95%				
01/11/2033	50,000	EUR	51,429	0.16	15/06/2029	100,000	EUR	98,780	0.30
			1,248,146	3.79				98,780	0.30
JAPAN					ROMANIA				
JAPAN (GOVT) 0.1%					ROMANIA (GOVT) 5%				
20/03/2029	15,000,000	JPY	99,141	0.30	27/09/2026	150,000	EUR	159,404	0.48
JAPAN (GOVT) 0.1%								159,404	0.48
20/12/2029	10,000,000	JPY	65,667	0.20	SOUTH KOREA				
JAPAN (GOVT) 0.1%					KOREA (GOVT) 3.25%				
20/03/2030	17,000,000	JPY	111,353	0.34	10/03/2028	200,000,000	KRW	144,269	0.44
JAPAN (GOVT) 0.1%					KOREA (GOVT) 3.25%				
20/09/2030	20,000,000	JPY	130,272	0.40	10/06/2033	165,000,000	KRW	114,968	0.35
JAPAN (GOVT) 0.1%					KOREA (GOVT) 3.25%				
20/06/2031	16,000,000	JPY	103,196	0.31	10/03/2053	80,000,000	KRW	52,736	0.16
JAPAN (GOVT) 0.4%								311,973	0.95
20/03/2050	29,000,000	JPY	143,792	0.44	SPAIN				
JAPAN (GOVT) 0.5%					CAIXABANK 4.25%				
20/12/2032	20,000,000	JPY	131,439	0.40	06/09/2030	100,000	EUR	104,208	0.32
JAPAN (GOVT) 0.5%					SPAIN (GOVT) 0.1%				
20/06/2038	43,500,000	JPY	266,246	0.81	30/04/2031	80,000	EUR	64,976	0.20
JAPAN (GOVT) 0.7%					SPAIN (GOVT) 0.50%				
20/12/2048	37,500,000	JPY	205,522	0.62	30/04/2030	140,000	EUR	121,811	0.37
JAPAN (GOVT) 0.7%					SPAIN (GOVT) 2.9%				
20/12/2050	5,000,000	JPY	26,693	0.08	31/10/2046	187,000	EUR	155,743	0.47
JAPAN (GOVT) 1.1%					SPAIN (GOVT) 3.15%				
20/03/2043	45,000,000	JPY	285,212	0.86	30/04/2033	50,000	EUR	49,948	0.15
JAPAN (GOVT) 1.4%								496,686	1.51
20/09/2034	25,000,000	JPY	177,163	0.54	SWEDEN				
			1,745,696	5.30	MOLNLYCKE HOLDING 4.25%				
LUXEMBOURG					08/09/2028	100,000	EUR	104,488	0.32
EIB 2.15% 18/01/2027	76,100,000	JPY	543,609	1.65					
			543,609	1.65					

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

Portfolio of Investments and Other Net Assets

as at 30 September 2023

Global Bond (continued)
Statement of investments as at 30 September 2023
(expressed in USD)

Description	Quantity/ Face value	Currency	Evaluation	% net assets	Description	Quantity/ Face value	Currency	Evaluation	% net assets
VOLVO TREASURY 3.5% 17/11/2025	100,000	EUR	104,691	0.32					
			209,179	0.64	ASSET BACKED SECURITIES				
UNITED STATES					UNITED STATES				
AIRCATTLE 6.5% 18/07/2028	134,000	USD	131,710	0.40	FNMA 2.5% TBA 16/10/2027	270,000	USD	238,393	0.72
AMERICAN EXPRESS 5.625% VRN 28/07/2034	38,000	USD	36,017	0.11	FNMA 3% TBA 11/10/2042	250,000	USD	208,086	0.63
BANK OF AMERICA 5.872% VRN 15/09/2034	130,000	USD	127,097	0.39	FNMA 3.5% TBA 15/10/2048	220,000	USD	190,198	0.58
CELANESE US HOLDINGS 6.55% 15/11/2030	34,000	USD	33,374	0.10	FNMA 4% TBA 15/10/2039	170,000	USD	152,203	0.46
CELANESE US HOLDINGS 6.7% 15/11/2033	25,000	USD	24,465	0.07	FNMA 4.5% TBA 01/10/2039	150,000	USD	138,225	0.42
DIGITAL EURO FINCO 2.625% 15/04/2024	100,000	EUR	104,365	0.32	FNMA 5.5% TBA 15/10/2035	180,000	USD	174,467	0.53
FISERV 5.375% 21/08/2028	82,000	USD	81,009	0.25	GNMA 3.5% TBA 15/10/2041	230,000	USD	202,869	0.62
FISERV 5.625% 21/08/2033	66,000	USD	64,104	0.19	GNMA 4% TBA 15/10/2039	200,000	USD	180,936	0.55
FORD MOTOR CREDIT 7.2% 10/06/2030	200,000	USD	201,676	0.61	GNMA 4.5% TBA 21/10/2043	120,000	USD	111,204	0.34
GLOBAL PAYMENTS 4.875% 17/03/2031	131,000	EUR	135,427	0.41				1,596,581	4.85
MORGAN STANLEY 5.424% VRN 21/07/2034	13,000	USD	12,316	0.04	TOTAL ASSET BACKED SECURITIES			1,596,581	4.85
MORGAN STANLEY 5.449% VRN 20/07/2029	19,000	USD	18,556	0.06	TOTAL TRANSFERABLE SECURITIES				
OTIS WORLDWIDE 5.25% 16/08/2028	127,000	USD	125,117	0.38	ADMITTED TO AN OFFICIAL STOCK EXCHANGE LISTING			22,393,198	67.98
SEMPRA ENERGY 5.5% 01/08/2033	150,000	USD	144,189	0.44	TRANSFERABLE SECURITIES TRADED ON ANOTHER REGULATED MARKET				
US (GOVT) 3.5% 15/02/2033	230,000	USD	211,654	0.64	BONDS				
US (GOVT) 3.625% 15/05/2026	550,000	USD	533,393	1.62	BELGIUM				
US (GOVT) 3.625% 15/05/2053	90,000	USD	74,897	0.23	BELGIUM (GOVT) 1% 22/06/2031	200,000	EUR	178,860	0.54
US (GOVT) 3.375% 15/05/2033	132,000	USD	120,068	0.36				178,860	0.54
US (GOVT) 3.875% 30/04/2025	180,000	USD	176,354	0.54	CANADA				
US (GOVT) 3.875% 31/12/2029	400,000	USD	383,953	1.17	CANADA (GOVT) 1.5% 01/12/2031	880,000	CAD	536,090	1.63
US (GOVT) 3.875% 15/08/2033	70,000	USD	66,330	0.20	CANADA (GOVT) 1.75% 01/12/2053	165,000	CAD	77,345	0.23
US (GOVT) 3.875% 15/05/2043	76,000	USD	66,393	0.20				613,435	1.86
US (GOVT) 4% 28/02/2030	725,000	USD	700,616	2.13	CHINA				
US (GOVT) 4.125% 31/07/2028	2,772,000	USD	2,715,153	8.23	CHINA (GOVT) 3.27% 19/11/2030	9,000,000	CNY	1,290,813	3.93
US (GOVT) 4.125% 15/08/2053	16,000	USD	14,596	0.04	CHINA (GOVT) 3.39% 16/03/2050	2,400,000	CNY	349,209	1.06
XCEL ENERGY 5.45% 15/08/2033	93,000	USD	89,231	0.27				1,640,022	4.99
			6,392,060	19.40	FRANCE				
TOTAL BONDS			20,796,617	63.13	CREDIT AGRICOLE 6.316% VRN 03/10/2029	250,000	USD	250,574	0.76
					FRANCE (GOVT) 0% 25/11/2029	20,000	EUR	17,494	0.05
								268,068	0.81
					GERMANY				
					DEUTSCHE BANK 4% VRN 24/06/2032	100,000	EUR	94,694	0.29
					GERMANY (GOVT) 0.25% 15/02/2027	312,000	EUR	303,190	0.92
								397,884	1.21

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

Portfolio of Investments and Other Net Assets

as at 30 September 2023

Global Bond (continued)

Statement of investments as at 30 September 2023

(expressed in USD)

Description	Quantity/ Face value	Currency	Evaluation	% net assets	Description	Quantity/ Face value	Currency	Evaluation	% net assets
GREAT BRITAIN					UNITED STATES				
RECKITT BENCKISER TREASURY 3.875% 14/09/2033	102,000	EUR	105,781	0.32	COLUMBIA PIPELINES HOLDING 6.042% 15/08/2028	46,000	USD	45,868	0.14
VODAFONE GROUP 4.2% 13/12/2027	200,000	AUD	122,782	0.37	COLUMBIA PIPELINES OPERATING 6.497% 15/08/2043	61,000	USD	59,739	0.18
			228,563	0.69	DELTA AIR LINES 4.75% 20/10/2028	142,941	USD	136,061	0.41
IRELAND					JACKSON FINANCIAL 4% 23/11/2051	97,000	USD	61,398	0.19
AIB GROUP 6.608% VRN 13/09/2029	200,000	USD	199,594	0.61	JACKSON NATIONAL LIFE GLOBAL 5.25% 12/04/2028	224,000	USD	209,030	0.63
AVOLON HOLDINGS FUNDING 4.25% 15/04/2026	22,000	USD	20,725	0.06	MOHAWK INDUSTRIES 5.85% 18/09/2028	40,000	USD	39,895	0.12
			220,319	0.67	NATIONAL GRID NORTH AMERICA 4.668% 12/09/2033	132,000	EUR	137,799	0.42
ITALY					NISSAN MOTOR ACCEPTANCE 7.05% 15/09/2028	60,000	USD	60,057	0.18
ENI 4.25% 19/05/2033	100,000	EUR	103,055	0.31	US (GOVT) 1.375% 15/11/2040	980,000	USD	583,483	1.77
ITALY (GOVT) 0.9% 01/04/2031	685,000	EUR	563,585	1.71	US (GOVT) 1.375% 15/08/2050	1,691,000	USD	830,043	2.53
			666,640	2.02	US (GOVT) 1.625% 15/05/2026	1,257,000	USD	1,157,618	3.52
JAPAN					US (GOVT) 3.75% 31/05/2030	347,000	USD	330,138	1.00
JAPAN (GOVT) 2% 20/03/2027	27,000,000	JPY	192,493	0.58	VERALTO 4.15% 19/09/2031	100,000	EUR	104,331	0.32
			192,493	0.58	WARNERMEDIA HOLDINGS 5.05% 15/03/2042	58,000	USD	45,228	0.14
LUXEMBOURG					WEA FINANCE 2.875% 15/01/2027	20,000	USD	17,230	0.05
BLACKSTONE PROPERTY PARTNERS 2.625% 20/10/2028	100,000	GBP	94,595	0.29				3,817,918	11.60
GRAND CITY PROPERTIES 1.5% VRN PERP	100,000	EUR	50,737	0.15	TOTAL BONDS			9,461,240	28.73
LOGICOR FINANCING 2.25% 13/05/2025	100,000	EUR	100,535	0.31	ASSET BACKED SECURITIES				
			245,867	0.75	UNITED STATES				
NETHERLANDS					ASSET BACKED FUNDING 4.18% 25/03/2033	7,500,000	USD	117,060	0.36
FERROVIAL 4.375% 13/09/2030	141,000	EUR	147,347	0.45	FANNIE 1.5% TBA 15/10/2051	130,000	USD	93,991	0.29
IBERDROLA INTERNATIONAL 2.625% VRN PERP	200,000	EUR	209,430	0.63	FNMA 1.5% TBA 15/10/2035	280,000	USD	234,071	0.71
			356,777	1.08	FNMA 2% TBA 25/02/2029	400,000	USD	344,184	1.04
SWEDEN					FNMA 5% TBA 15/10/2040	250,000	USD	236,768	0.72
SWEDEN (GOVT) 1% 12/11/2026	450,000	SEK	38,726	0.12	FNMA 6% TBA 15/10/2035	120,000	USD	118,734	0.36
			38,726	0.12	GNMA 2% TBA 15/10/2051	290,000	USD	231,060	0.70
SWITZERLAND					GNMA 3% TBA 15/10/2046	150,000	USD	128,156	0.39
CREDIT SUISSE GROUP 3.091% VRN 14/05/2032	250,000	USD	198,628	0.60	GNMA 5% TBA 21/10/2043	70,000	USD	66,590	0.20
			198,628	0.60				1,570,614	4.77
UNITED ARAB EMIRATES					TOTAL ASSET BACKED SECURITIES			1,570,614	4.77
FIRST ABU DHABI BANK 6.32% VRN 04/04/2034	397,000	USD	397,040	1.21	TOTAL TRANSFERABLE SECURITIES			11,031,854	33.50
			397,040	1.21	TRADED ON ANOTHER REGULATED MARKET				

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

Portfolio of Investments and Other Net Assets

as at 30 September 2023

Global Bond (continued)
Statement of investments as at 30 September 2023
(expressed in USD)

Description	Quantity/ Face value	Currency	Evaluation	% net assets
COLLECTIVE INVESTMENT SCHEMES				
IRELAND				
HSBC US DOLLAR ESG LIQUIDITY FUND Y INC	200,045	USD	200,045	0.61
			200,045	0.61
LUXEMBOURG				
HGIF GLOBAL ASSET-BACKED CROSSOVER BOND INC	173,933	USD	1,565,045	4.75
			1,565,045	4.75
TOTAL COLLECTIVE INVESTMENT SCHEMES			1,765,090	5.36
OTHER TRANSFERABLE SECURITIES				
BONDS				
AUSTRALIA				
SGSP AUSTRALIA ASSETS 1.843% 15/09/2028	90,000	AUD	48,389	0.15
			48,389	0.15
UNITED STATES				
VERIZON COMMUNICATIONS 2.35% 23/03/2028	440,000	AUD	248,819	0.76
			248,819	0.76
TOTAL BONDS			297,208	0.91
ASSET BACKED SECURITIES				
UNITED STATES				
FNMA 2% TBA 15/10/2050	580,000	USD	444,538	1.34
FNMA 2.5% TBA 10/10/2049	510,000	USD	407,801	1.24
GNMA 2.5% TBA 20/08/2043	110,000	USD	90,638	0.28
			942,977	2.86
TOTAL ASSET BACKED SECURITIES			942,977	2.86
TOTAL OTHER TRANSFERABLE SECURITIES			1,240,185	3.77
TOTAL INVESTMENTS			36,430,327	110.61
OTHER NET LIABILITIES			(3,494,720)	(10.61)
TOTAL NET ASSETS			32,935,607	100.00

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

Portfolio of Investments and Other Net Assets

as at 30 September 2023

Global Bond Total Return
Statement of investments as at 30 September 2023
(expressed in USD)

Description	Quantity/ Face value	Currency	Evaluation	% net assets	Description	Quantity/ Face value	Currency	Evaluation	% net assets
INVESTMENTS					GREAT BRITAIN				
TRANSFERABLE SECURITIES ADMITTED TO AN OFFICIAL STOCK EXCHANGE LISTING					ANGLIAN WATER SERVICES FINANCING PL 6% 20/06/2039				
BONDS					450,000 GBP 534,432 0.32				
CZECH REPUBLIC					ANGLO AMERICAN CAPITAL 3.375% 11/03/2029				
CZECH (GOVT) 4.9% 14/04/2034	23,000,000	CZK	1,008,777	0.60	400,000 GBP			426,324	0.25
			1,008,777	0.60	BARCLAYS PLC 4.918% VRN 08/08/2030	673,000	EUR	703,232	0.42
FINLAND					BP CAPITAL MARKETS 4.375% VRN PERP				
BALDER FINLAND 2% 18/01/2031	1,120,000	EUR	771,148	0.45	10/04/2075	500,000	GBP	587,226	0.35
TEOLLISUUDEN VOIMA 4.75% 01/06/2030	528,000	EUR	548,052	0.33	HEATHROW FUNDING 4.5% 11/07/2035	764,000	EUR	793,881	0.47
			1,319,200	0.78	HSBC HOLDINGS 6.8% VRN 14/09/2031	1,075,000	GBP	1,326,350	0.79
FRANCE					HSBC HOLDINGS 8.201% VRN 16/11/2034				
ALD 4.875% 06/10/2028	2,300,000	EUR	2,447,662	1.46	886,000 GBP			1,121,076	0.66
AXA 3.941% VRN PERP	900,000	EUR	935,422	0.55	NATIONAL GRID 4.275% 16/01/2035	1,056,000	EUR	1,064,105	0.63
BANQUE STELLANTIS FRANCE 4% 21/01/2027	1,800,000	EUR	1,879,563	1.11	NATIONAL GRID PLC 5.602% 12/06/2028	307,000	USD	304,222	0.18
ELECTRICITE DE FRANCE 3.375% VRN PERP	800,000	EUR	655,504	0.39	ROYAL BANK OF SCOTLAND GROUP 3.622% VRN 14/08/2030	2,715,000	GBP	3,112,564	1.85
ELECTRICITE DE FRANCE 5.875% VRN PERP	400,000	GBP	409,088	0.24	1,543,000 EUR			1,604,283	0.95
ELECTRICITE DE FRANCE 6% VRN PERP	500,000	GBP	566,354	0.34	STANDARD CHARTERED 6.301% VRN 09/01/2029	1,289,000	USD	1,285,048	0.76
LA POSTE 3.125% VRN PERP	1,500,000	EUR	1,474,309	0.87				12,992,841	7.71
ORANGE 1.375% VRN PERP	800,000	EUR	678,046	0.40	INDONESIA				
PRAEMIA HEALTHCARE 5.5% 19/09/2028	600,000	EUR	634,005	0.38	INDONESIA (GOVT) 1.1% 12/03/2033	468,000	EUR	358,258	0.21
RCI BANQUE 4.125% 01/12/2025	825,000	EUR	868,134	0.51				358,258	0.21
RCI BANQUE 4.875% 02/10/2029	1,409,000	EUR	1,482,181	0.88	ITALY				
TDF INFRASTRUCTURE 5.625% 21/07/2028	800,000	EUR	850,391	0.50	ENI 3.375% VRN PERP	616,000	EUR	550,552	0.33
VEOLIA ENVIRONNEMENT 2.5% VRN PERP	1,000,000	EUR	871,273	0.52				550,552	0.33
WPP FINANCE 4.125% 30/05/2028	432,000	EUR	453,929	0.27	LUXEMBOURG				
			14,205,861	8.42	AROUNDTOWN 1.625% VRN PERP	1,100,000	EUR	394,926	0.23
GERMANY					AROUNDTOWN 2.875% VRN PERP				
COMMERZBANK 5.25% VRN 25/03/2029	700,000	EUR	739,943	0.44	840,000 EUR			347,920	0.21
CONTINENTAL AG 4% 01/03/2027	1,509,000	EUR	1,591,884	0.95				742,846	0.44
DEUTSCHE BANK 10% VRN PERP	600,000	EUR	630,512	0.37	MOROCCO				
EON 3.75% 01/03/2029	1,223,000	EUR	1,278,631	0.76	MOROCCO (GOVT) 5.95% 08/03/2028	671,000	USD	663,027	0.39
			4,240,970	2.52				663,027	0.39
					NETHERLANDS				
					GENERALI FINANCE 4.596% VRN PERP	100,000	EUR	103,633	0.06
					MERCEDES BENZ INTERNATIONAL FINANCE 5.625% 17/08/2026	1,400,000	GBP	1,718,276	1.02

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

Portfolio of Investments and Other Net Assets

as at 30 September 2023

Global Bond Total Return (continued)
Statement of investments as at 30 September 2023
(expressed in USD)

Description	Quantity/ Face value	Currency	Evaluation	% net assets	Description	Quantity/ Face value	Currency	Evaluation	% net assets
SWISS LIFE 4.5% VRN PERP	975,000	EUR	984,768	0.58	CELANESE US HOLDINGS				
PETROBRAS GLOBAL					6.55% 15/11/2030	292,000	USD	286,620	0.17
FINANCE 5.093% 15/01/2030	500	USD	465	0.00	CNH INDUSTRIAL CAPITAL				
TELEFONICA EUROPE 6.75% VRN PERP	1,200,000	EUR	1,257,348	0.75	4.55% 10/04/2028	674,000	USD	641,709	0.38
			4,064,490	2.41	DIGITAL EURO FINCO				
NEW ZEALAND					2.625% 15/04/2024	1,123,000	EUR	1,172,024	0.70
NEW ZEALAND (GOVT) 3.5% 14/04/2033	8,290,000	NZD	4,313,436	2.56	FISERV 5.375% 21/08/2028	857,000	USD	846,648	0.50
			4,313,436	2.56	FORD MOTOR CREDIT 7.2% 10/06/2030	1,181,000	USD	1,190,899	0.71
POLAND					GENERAL MOTORS				
POLAND (GOVT) 6% 25/10/2033	4,170,000	PLN	962,881	0.57	FINANCIAL 4.3% 15/02/2029	1,373,000	EUR	1,406,689	0.83
			962,881	0.57	GLOBAL PAYMENTS 4.875% 17/03/2031	1,469,000	EUR	1,518,644	0.90
PORTUGAL					MORGAN STANLEY 5.449% VRN 20/07/2029	247,000	USD	241,222	0.14
EDP ENERGIAS DE					OCCIDENTAL PETROLEUM				
PORTUGAL 1.7% VRN 20/07/2080	1,500,000	EUR	1,471,155	0.87	6.625% 01/09/2030	706,000	USD	717,111	0.43
			1,471,155	0.87	OTIS WORLDWIDE 5.25% 16/08/2028	406,000	USD	399,979	0.24
SPAIN					SEMPRA ENERGY 5.5% 01/08/2033	1,365,000	USD	1,312,124	0.78
BANCO SANTANDER 6.921% 08/08/2033	400,000	USD	384,361	0.23	TOYOTA MOTOR CREDIT 5% 14/08/2026	1,160,000	USD	1,149,518	0.68
CAIXABANK 4.25% 06/09/2030	700,000	EUR	729,456	0.43	XCEL ENERGY 5.45% 15/08/2033	1,235,000	USD	1,184,947	0.70
CAIXABANK 6.125% VRN 30/05/2034	600,000	EUR	631,726	0.37				18,583,774	11.02
CELLNEX FINANCE 1.5% 08/06/2028	1,400,000	EUR	1,282,910	0.77	TOTAL BONDS			73,630,043	43.67
			3,028,453	1.80	ASSET BACKED SECURITIES				
SWEDEN					IRELAND				
AKELIUS RESIDENTIAL PROPERTY 2.249% VRN 17/05/2081	750,000	EUR	656,431	0.39	FINANCE IRELAND RMBS				
MOLNLYCKE HOLDING 4.25% 08/09/2028	835,000	EUR	872,478	0.52	DAC FRN 24/12/2061	1,280,000	EUR	1,325,979	0.78
			1,528,909	0.91	HARVEST CLO FRN 20/10/2032 (XS2112471185)	1,000,000	EUR	996,046	0.59
SWITZERLAND					TAURUS DAC FRN 17/08/2031	500,000	GBP	541,775	0.32
CREDIT SUISSE GROUP								2,863,800	1.69
2.125% VRN 13/10/2026	2,200,000	EUR	2,212,533	1.31	UNITED STATES				
UBS AGLONDON 5.65% 11/09/2028	1,400,000	USD	1,382,080	0.82	CONNECTICUT AVENUE SECURITIES FRN 25/12/2041	1,225,000	USD	1,207,297	0.72
			3,594,613	2.13				1,207,297	0.72
UNITED STATES					TOTAL ASSET BACKED SECURITIES			4,071,097	2.41
AIRCATTLE 6.5% 18/07/2028	1,708,000	USD	1,678,805	1.00	TOTAL TRANSFERABLE SECURITIES ADMITTED TO AN OFFICIAL STOCK EXCHANGE LISTING			77,701,140	46.08
AMERICAN EXPRESS 5.625% VRN 28/07/2034	514,000	USD	487,174	0.29	TRANSFERABLE SECURITIES TRADED ON ANOTHER REGULATED MARKET				
AMERICAN TOWER 4.625% 16/05/2031	1,302,000	EUR	1,353,497	0.80	BONDS				
BANK OF AMERICA 5.526% 18/08/2026	1,850,000	USD	1,842,513	1.09					
BANK OF AMERICA 5.872% VRN 15/09/2034	1,180,000	USD	1,153,651	0.68					

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

Portfolio of Investments and Other Net Assets

as at 30 September 2023

Global Bond Total Return (continued)
Statement of investments as at 30 September 2023
(expressed in USD)

Description	Quantity/ Face value	Currency	Evaluation	% net assets	Description	Quantity/ Face value	Currency	Evaluation	% net assets
CHILE					LOGICOR FINANCING SARL				
EMPRESA NACIONAL DEL					1.625% 17/01/2030	2,472,000	EUR	1,987,174	1.18
PETROLEO 3.45% 16/09/2031	875,000	USD	702,217	0.42	MEXICO REMITTANCES				
			702,217	0.42	FUNDING 4.875% 15/01/2028	2,890,000	USD	2,349,027	1.39
CHINA					MACAU				
CHINA (GOVT) 2.88%					SANDS CHINA 5.4%				
25/02/2033	9,500,000	CNY	1,322,444	0.78	08/08/2028	1,045,000	USD	984,030	0.58
EXPORTIMPORT BANK OF								984,030	0.58
CHINA 3.1% 13/02/2033	9,500,000	CNY	1,328,057	0.79	NETHERLANDS				
			2,650,501	1.57	FERROVIAL 4.375%				
FRANCE					13/09/2030	2,016,000	EUR	2,106,742	1.25
CREDIT AGRICOLE 6.316%					IBERDROLA INTERNATIONAL				
VRN 03/10/2029	2,265,000	USD	2,270,197	1.35	1.874% VRN PERP	700,000	EUR	670,987	0.40
			2,270,197	1.35	MYLAN 3.125% 22/11/2028	690,000	EUR	673,221	0.40
GERMANY								3,450,950	2.05
COMMERZBANK 6.125% VRN					SWITZERLAND				
PERP	1,000,000	EUR	955,801	0.56	CREDIT SUISSE GROUP				
DEUTSCHE BANK 4% VRN					3.091% VRN 14/05/2032	750,000	USD	595,882	0.35
24/06/2032	900,000	EUR	852,247	0.51	UBS GROUP 6.301% VRN				
			1,808,048	1.07	22/09/2034	457,000	USD	448,849	0.27
GREAT BRITAIN								1,044,731	0.62
BARCLAYS 8.875% VRN					UNITED ARAB EMIRATES				
PERP	424,000	GBP	480,627	0.29	FIRST ABU DHABI BANK				
BERKELEY GROUP 2.5%					6.32% VRN 04/04/2034	2,060,000	USD	2,060,208	1.22
11/08/2031	921,000	GBP	760,310	0.45				2,060,208	1.22
LLOYDS BANKING GROUP					UNITED STATES				
8.5% VRN PERP	550,000	GBP	627,981	0.37	AIRCASTLE 5.25%				
PENSION INSURANCE					11/08/2025	1,910,000	USD	1,861,377	1.10
7.375% VRN PERP	600,000	GBP	642,055	0.38	ASHTREAD CAPITAL 4.25%				
RECKITT BENCKISER					01/11/2029	2,200,000	USD	1,954,814	1.17
TREASURY 3.875% 14/09/2033	1,301,000	EUR	1,349,227	0.79	AVOLON HOLDINGS FUNDING				
ROTHESAY LIFE 5% VRN					5.5% 15/01/2026	800,000	USD	775,575	0.46
PERP	526,000	GBP	415,199	0.25	COLUMBIA PIPELINES				
ROTHESAY LIFE 5.5% VRN					HOLDING 6.042% 15/08/2028	440,000	USD	438,738	0.26
17/09/2029	502,000	GBP	601,470	0.36	COLUMBIA PIPELINES				
			4,876,869	2.89	OPERATING 6.036%				
IRELAND					15/11/2033	998,000	USD	978,470	0.58
AVOLON HOLDINGS FUNDING					DELTA AIR LINES 4.75%				
4.25% 15/04/2026	32,000	USD	30,145	0.02	20/10/2028	1,669,412	USD	1,589,063	0.94
			30,145	0.02	JACKSON NATIONAL LIFE				
ITALY					GLOBAL 5.25% 12/04/2028	2,889,000	USD	2,695,927	1.61
ENI 4.25% 19/05/2033	646,000	EUR	665,737	0.39	MOHAWK INDUSTRIES 5.85%				
INTESA SANPAOLO 6.625%					18/09/2028	510,000	USD	508,657	0.30
20/06/2033	550,000	USD	520,834	0.31	NATIONAL GRID NORTH				
UNIONE DI BANCHE					AMERICA 4.668% 12/09/2033	1,674,000	EUR	1,747,536	1.04
ITALIANE 5.875% VRN PERP	780,000	EUR	788,601	0.47	NISSAN MOTOR ACCEPTANCE				
			1,975,172	1.17	7.05% 15/09/2028	780,000	USD	780,747	0.46
LUXEMBOURG					PARAMOUNT GLOBAL 6.375%				
BLACKSTONE PROPERTY					VRN 30/03/2062	1,880,000	USD	1,487,489	0.88
PARTNERS 2.625%					SYNCHRONY FINANCIAL				
20/10/2028	1,348,000	GBP	1,275,140	0.76	2.875% 28/10/2031	1,590,000	USD	1,132,973	0.67
GRAND CITY PROPERTIES									
1.5% VRN PERP	1,300,000	EUR	659,587	0.39					

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

Portfolio of Investments and Other Net Assets

as at 30 September 2023

Global Bond Total Return (continued)
Statement of investments as at 30 September 2023
(expressed in USD)

Description	Quantity/ Face value	Currency	Evaluation	% net assets	Description	Quantity/ Face value	Currency	Evaluation	% net assets
SYNCHRONY FINANCIAL 3.95% 01/12/2027	1,000,000	USD	880,441	0.52	BOYCE PARK CLO FRN 21/04/2035	1,000,000	USD	926,139	0.55
VERALTO 4.15% 19/09/2031	1,228,000	EUR	1,281,185	0.76	BX TRUST FRN 25/11/2028 (US05608FAL58)	1,000,000	USD	690,581	0.41
WARNERMEDIA HOLDINGS 4.054% 15/03/2029	609,000	USD	545,679	0.32	CIFC FUNDING FRN 17/10/2031	1,000,000	USD	980,812	0.58
WEA FINANCE 2.875% 15/01/2027	286,000	USD	246,387	0.15	COMMERCIAL MORTGAGE TRUST 2.321% VRN 10/01/2038	1,000,000	USD	820,712	0.49
WEA FINANCE 3.5% 15/06/2029	1,363,000	USD	1,097,625	0.65	DBGS MORTGAGE TRUST FRN 15/05/2035	1,000,000	USD	896,458	0.53
			20,002,683	11.87	FREDDIE MAC FRN 25/08/2033	1,186,000	USD	1,100,666	0.66
TOTAL BONDS			48,126,679	28.55	FREDDIE MAC STACR REMIC TRUST FRN 25/08/2033	1,000,000	USD	914,062	0.54
ASSET BACKED SECURITIES					GILBERT PARK CLO FRN 15/10/2030	1,000,000	USD	980,372	0.58
IRELAND					HPS LOAN MANAGEMENT 15-2019 FRN 22/01/2035	1,000,000	USD	963,551	0.57
CABINTEELY PARK CLO DAC FRN 15/08/2034	1,000,000	EUR	998,263	0.59	HPS LOAN MANAGEMENT FRN 25/01/2034	1,000,000	USD	940,530	0.56
CABINTEELY PARK CLO DAC FRN 15/08/2034 (XS2417672990)	500,000	EUR	467,044	0.28	JP MORGAN CHASE COMMITMENTS 3.44957% VRN 05/01/2039	1,500,000	USD	985,803	0.58
HAUS EUROPEAN LOAN CONDUIT FRN 30/07/2051	1,000,000	EUR	873,216	0.52	KNDL MORTGAGE TRUST FRN 15/05/2036	500,000	USD	497,036	0.29
INVESCO EURO CLO FRN 15/04/2033	1,000,000	EUR	976,924	0.58	PIKES PEAK CLO FRN 25/10/2034	1,000,000	USD	963,059	0.57
LAST MILE LOGISTIC FRN 17/08/2033	1,000,000	EUR	956,897	0.57	PROGRESS RESIDENTIAL 2.309% 17/05/2038	1,200,000	USD	1,064,984	0.63
LAST MILE SECURITIES DAC FRN 17/08/2031	500,000	EUR	499,839	0.30	PROGRESS RESIDENTIAL 5.2% 17/04/2039	1,000,000	USD	919,361	0.55
ST PAULS CLO XII DAC FRN 15/04/2033	1,000,000	EUR	1,006,876	0.60	PROGRESS RESIDENTIAL TRUST 3.378% 17/01/2039	1,000,000	USD	784,569	0.47
TAURUS FRN 17/05/2031 (XS2303820349)	1,100,000	GBP	1,237,652	0.72	WHETSTONE PARK CLO FRN 20/01/2035 (US96330AAA43)	1,000,000	USD	928,994	0.55
TAURUS UK DAC FRN 17/11/2029	1,000,000	GBP	1,111,774	0.66				19,635,815	11.65
VITA SCIENTIA DAC FRN 27/08/2025	600,000	EUR	576,554	0.34	TOTAL ASSET BACKED SECURITIES			29,817,729	17.68
VITA SCIENTIA DAC FRN 27/08/2025 (XS2453862141)	500,000	EUR	474,929	0.28	TOTAL TRANSFERABLE SECURITIES			77,944,408	46.23
			9,179,968	5.44	TRADED ON ANOTHER REGULATED MARKET				
NETHERLANDS					COLLECTIVE INVESTMENT SCHEMES				
JUBILEE CLO FRN 15/04/2035	1,000,000	EUR	1,001,946	0.59	IRELAND				
			1,001,946	0.59	HSBC US DOLLAR ESG LIQUIDITY FUND Y INC	6,754,870	USD	6,754,870	4.01
UNITED STATES								6,754,870	4.01
ALLEGANY PARK CLO FRN 20/01/2035	1,000,000	USD	938,891	0.56	LUXEMBOURG				
APIDOS CLO XXXI FRN 15/04/2031	1,000,000	USD	982,660	0.58	HGIF ASIA HY BOND "ZC"	527,810	USD	3,448,183	2.04
APIDOS CLO XXXIX FRN 21/04/2035	1,000,000	USD	951,603	0.56				3,448,183	2.04
BBCMS MORTGAGE TRUST FRN 15/03/2037 (US05548WAG24)	1,000,000	USD	750,843	0.45	TOTAL COLLECTIVE INVESTMENT SCHEMES			10,203,053	6.05
BF MORTGAGE TRUST FRN 15/12/2035	1,000,000	USD	654,129	0.39					

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Portfolio of Investments and Other Net Assets

as at 30 September 2023

Global Bond Total Return (continued)
Statement of investments as at 30 September 2023
(expressed in USD)

Description	Quantity/ Face value	Currency	Evaluation	% net assets
OTHER TRANSFERABLE SECURITIES				
ASSET BACKED SECURITIES				
UNITED STATES				
MADISON PARK FUNDING FRN 21/07/2030 (US55818YBJ91)	1,000,000	USD	994,417	0.59
			994,417	0.59
TOTAL ASSET BACKED SECURITIES			994,417	0.59
TOTAL OTHER TRANSFERABLE SECURITIES			994,417	0.59
TOTAL INVESTMENTS			166,843,018	98.95
OTHER NET ASSETS			1,777,333	1.05
TOTAL NET ASSETS			168,620,351	100.00

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

Portfolio of Investments and Other Net Assets

as at 30 September 2023

Global Corporate Bond
Statement of investments as at 30 September 2023
(expressed in USD)

Description	Quantity/ Face value	Currency	Evaluation	% net assets	Description	Quantity/ Face value	Currency	Evaluation	% net assets
INVESTMENTS					FINLAND				
TRANSFERABLE SECURITIES ADMITTED TO AN OFFICIAL STOCK EXCHANGE LISTING					SAMPO 3.375% VRN				
					23/05/2049	10,100,000	EUR	9,497,496	0.35
					STORA ENSO OYJ 0.625%				
					02/12/2030	3,323,000	EUR	2,674,398	0.10
								12,171,894	0.45
BONDS					FRANCE				
AUSTRALIA					ALD 4% 05/07/2027				
SCENTRE MANAGEMENT					ALD 4.875% 06/10/2028	7,600,000	EUR	8,087,928	0.30
3.875% 16/07/2026	1,072,000	GBP	1,229,679	0.05	APRR 1.5% 17/01/2033	7,000,000	EUR	6,043,198	0.22
SYDNEY AIRPORT FINANCE					ARVAL SERVICE LEASE				
2.75% 23/04/2024	3,100,000	EUR	3,255,852	0.12	FRANCE 3.375% 04/01/2026	9,000,000	EUR	9,308,525	0.34
TOYOTA FINANCE					AXA 3.875% VRN PERP	7,700,000	EUR	7,922,863	0.29
AUSTRALIA 2.28% 21/10/2027	8,350,000	EUR	8,310,141	0.30	AXA VRN PERP	200,000	GBP	236,417	0.01
TOYOTA FINANCE					BANQUE FEDERATIVE DU CREDIT				
AUSTRALIA 3.92% 28/06/2027	2,083,000	GBP	2,413,213	0.09	MUTUEL 4.125% 18/09/2030	5,900,000	EUR	6,176,340	0.23
			15,208,885	0.56	BANQUE FEDERATIVE DU CREDIT				
					MUTUEL 5.125% 13/01/2033	8,000,000	EUR	8,256,937	0.30
BELGIUM					BNP PARIBAS 1.25%				
ANHEUSER-BUSCH INBEV					13/07/2031	600,000	GBP	518,294	0.02
2.125% 02/12/2027	6,600,000	EUR	6,554,348	0.24	BNP PARIBAS 2.5% VRN				
BELFIUS BANK 3.875%					31/03/2032	6,000,000	EUR	5,721,554	0.21
12/06/2028	7,000,000	EUR	7,315,718	0.27	BNP PARIBAS 2.875%				
ELIA GROUP 5.85% VRN PERP	10,200,000	EUR	10,817,404	0.39	24/02/2029	2,000,000	GBP	2,080,595	0.08
ELIA SYSTEM OPERATOR					BNP PARIBAS 3.875% VRN				
2.75% VRN PERP	2,200,000	EUR	2,319,552	0.09	10/01/2031	12,000,000	EUR	12,478,826	0.46
FLUVIUS SYSTEM OPERATOR					BPCE 5.25% 16/04/2029	1,500,000	GBP	1,689,593	0.06
0.25% 02/12/2030	6,300,000	EUR	5,131,376	0.19	BPCE 6.125% 24/05/2029	1,100,000	GBP	1,326,128	0.05
FLUVIUS SYSTEM OPERATOR					CARREFOUR 4.125%				
3.875% 18/03/2031	7,400,000	EUR	7,664,218	0.28	12/10/2028	5,700,000	EUR	6,021,638	0.22
			39,802,616	1.46	CREDIT AGRICOLE 2%				
					25/03/2029	10,800,000	EUR	9,831,365	0.36
CANADA					CREDIT AGRICOLE 3.875%				
BANK OF MONTREAL 5.3%					20/04/2031	10,100,000	EUR	10,417,549	0.38
05/06/2026	22,150,000	USD	21,878,340	0.80	CREDIT AGRICOLE 4%				
BANK OF NOVA SCOTIA					18/01/2033	3,000,000	EUR	3,102,002	0.11
2.875% 03/05/2027	2,050,000	GBP	2,271,021	0.08	CREDIT AGRICOLE 4.875%				
BANK OF NOVA SCOTIA					23/10/2029	2,700,000	GBP	3,140,819	0.12
5.25% 12/06/2028	8,270,000	USD	8,069,036	0.30	CREDIT AGRICOLE				
CANADIAN IMPERIAL BANK OF COMMERCE					ASSURANCES 2% 17/07/2030	2,800,000	EUR	2,384,721	0.09
5.001% 28/04/2028	6,250,000	USD	6,014,497	0.22	CREDIT MUTUEL ARKEA				
ROYAL BANK OF CANADA					3.875% 22/05/2028	7,500,000	EUR	7,827,347	0.29
5% 24/01/2028	1,333,000	GBP	1,573,351	0.06	DANONE 3.47% 22/05/2031	10,000,000	EUR	10,234,126	0.38
TORONTODOMINION BANK					EDENRED 3.625% 13/06/2031	6,200,000	EUR	6,327,225	0.23
2.875% 05/04/2027	3,109,000	GBP	3,449,343	0.13	ELECTRICITE DE FRANCE				
WASTE CONNECTIONS 2.2%					4.625% 25/01/2043	4,000,000	EUR	3,882,856	0.14
15/01/2032	5,410,000	USD	4,186,822	0.15	ELECTRICITE DE FRANCE				
			47,442,410	1.74	5.875% VRN PERP	600,000	GBP	613,632	0.02
					ELECTRICITE DE FRANCE				
DENMARK					6% 23/01/2114				
DONG ENERGY 4.875%					ELECTRICITE DE FRANCE				
12/01/2032	1,400,000	GBP	1,580,913	0.06	6% VRN PERP	400,000	GBP	453,083	0.02
ORSTED 2.25% 14/06/2028	3,344,000	EUR	3,269,447	0.12					
ORSTED 4.125% 01/03/2035	5,231,000	EUR	5,393,473	0.20					
ORSTED 5.375% 13/09/2042	252,000	GBP	275,211	0.01					
			10,519,044	0.39					

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Portfolio of Investments and Other Net Assets

as at 30 September 2023

Global Corporate Bond (continued)
Statement of investments as at 30 September 2023
(expressed in USD)

Description	Quantity/ Face value	Currency	Evaluation	% net assets	Description	Quantity/ Face value	Currency	Evaluation	% net assets
ENGIE 4% 11/01/2035	6,000,000	EUR	6,078,683	0.22	DEUTSCHE BOERSE 1.25%				
ENGIE 5.625% 03/04/2053	1,100,000	GBP	1,229,475	0.05	VRN 16/06/2047	5,900,000	EUR	5,498,889	0.20
ENGIE 7% 30/10/2028	450,000	GBP	582,878	0.02	EUROGRID 3.722%				
GECINA 0.875% 25/01/2033	6,900,000	EUR	5,446,116	0.20	27/04/2030	10,000,000	EUR	10,272,392	0.38
HSBC FRANCE 1.375%					MERCK 1.625% VRN				
04/09/2028	10,000,000	EUR	9,444,225	0.35	09/09/2080	10,100,000	EUR	9,623,406	0.35
INFRA PARK 1.625%					MUENCHENER				
19/04/2028	5,200,000	EUR	4,905,938	0.18	RUECKVERSICHERUNG 3.25%	6,200,000	EUR	5,957,320	0.22
KERING 3.375% 27/02/2033	5,700,000	EUR	5,769,530	0.21	TALANX 4% 25/10/2029	8,800,000	EUR	9,280,730	0.34
LA BANQUE POSTALE					VIER GAS TRANSPORT				
5.625% VRN 21/09/2028	1,400,000	GBP	1,644,198	0.06	2.875% 12/06/2025	8,800,000	EUR	9,141,046	0.34
LA POSTE 4% 12/06/2035	7,000,000	EUR	7,226,477	0.27	VONOVIA 4.75% 23/05/2027	4,900,000	EUR	5,160,960	0.19
LEGRAND 3.5% 29/05/2029	7,000,000	EUR	7,280,097	0.27				106,247,499	3.90
LOREAL 3.125% 19/05/2025	13,100,000	EUR	13,731,084	0.49	GREAT BRITAIN				
LVMH MOET HENNESSY LOUIS					AA BOND 7.375% 31/07/2050	240,000	GBP	275,889	0.01
VUITTON 3.25% 07/09/2029	12,800,000	EUR	13,252,766	0.48	ANGLIAN WATER SERVICES				
LVMH MOET HENNESSY LOUIS					4.5% 22/02/2026	1,078,000	GBP	1,280,246	0.05
VUITTO 3.375% 21/10/2025	7,200,000	EUR	7,573,218	0.28	ANGLIAN WATER SERVICES FINANCING				
ORANGE 1.375% VRN PERP	5,000,000	EUR	4,237,785	0.16	PL 6% 20/06/2039	1,184,000	GBP	1,406,150	0.05
ORANGE 1.625% 07/04/2032	1,900,000	EUR	1,689,565	0.06	ANNINGTON FUNDING				
ORANGE 2.375% VRN PERP	5,700,000	EUR	5,754,467	0.21	3.685% 12/07/2034	1,415,000	GBP	1,323,629	0.05
RCI BANQUE 4.875%					ANNINGTON FUNDING 4.75%				
02/10/2029	5,413,000	EUR	5,694,143	0.21	09/08/2033	553,000	GBP	573,722	0.02
RTE RESEAU DE TRANSPORT					AVIVA 4% VRN 03/06/2055	600,000	GBP	550,461	0.02
0.75% 12/01/2034	3,900,000	EUR	3,052,454	0.11	AVIVA 5.125% VRN				
SCHNEIDER ELECTRIC					04/06/2050	1,000,000	GBP	1,082,051	0.04
3.375% 06/04/2025	4,700,000	EUR	4,934,780	0.18	AVIVA 6.125% 14/11/2036	2,150,000	GBP	2,610,376	0.10
SOCIETE GENERALE 0.5%					BARCLAYS 1.7% VRN				
VRN 12/06/2029	10,000,000	EUR	8,661,171	0.32	03/11/2026	1,000,000	GBP	1,108,644	0.04
SOCIETE GENERALE 1.875%					BARCLAYS 3.25% 12/02/2027	1,000,000	GBP	1,103,632	0.04
03/10/2024	400,000	GBP	468,370	0.02	BARCLAYS 5.262% VRN				
SOCIETE GENERALE 6.25%					29/01/2034	10,000,000	EUR	10,446,561	0.38
22/06/2033	1,400,000	GBP	1,725,810	0.06	BARCLAYS 6.369% VRN				
TOTALENERGIES 2% VRN					31/01/2031	1,500,000	GBP	1,793,614	0.07
PERP	9,166,000	EUR	8,499,157	0.31	BARCLAYS 6.692% VRN				
			269,497,043	9.89	13/09/2034	5,040,000	USD	4,949,906	0.18
GERMANY					BARCLAYS 7.325% VRN				
ALLIANZ 3.375% VRN PERP	10,300,000	EUR	10,666,442	0.39	02/11/2026	12,205,000	USD	12,407,029	0.46
COMMERZBANK 1.75%					BARCLAYS 8.407% VRN				
22/01/2025	1,000,000	GBP	1,147,962	0.04	14/11/2032	508,000	GBP	633,271	0.02
DEUTSCHE BAHN FINANCE					BARCLAYS PLC 6.224% VRN				
1.375% 28/03/2031	13,500,000	EUR	12,203,310	0.45	09/05/2034	4,800,000	USD	4,564,500	0.17
DEUTSCHE BANK 1.375%					BP CAPITAL MARKETS				
VRN 03/09/2026	11,800,000	EUR	11,648,707	0.43	3.625% VRN PERP	10,000,000	EUR	9,232,689	0.34
DEUTSCHE BANK 2.129%					BP CAPITAL MARKETS				
VRN 24/11/2026	6,640,000	USD	6,008,887	0.22	4.25% VRN PERP	2,000,000	GBP	2,176,728	0.08
DEUTSCHE BANK 3.035%					BP CAPITAL MARKETS				
VRN 28/05/2032	7,620,000	USD	5,855,258	0.21	4.375% VRN PERP	5,670,000	USD	5,423,936	0.20
DEUTSCHE BANK 4% VRN					BP CAPITAL MARKETS				
24/06/2026	1,300,000	GBP	1,509,039	0.06	5.773% 25/05/2038	1,414,000	GBP	1,701,038	0.06
DEUTSCHE BANK 6.125%									
VRN 12/12/2030	2,000,000	GBP	2,273,151	0.08					

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

Portfolio of Investments and Other Net Assets

as at 30 September 2023

Global Corporate Bond (continued)
Statement of investments as at 30 September 2023
(expressed in USD)

Description	Quantity/ Face value	Currency	Evaluation	% net assets	Description	Quantity/ Face value	Currency	Evaluation	% net assets
BRITISH TELECOMMUNICATIONS					LEGAL GENERAL GROUP				
3.125% 21/11/2031	1,000,000	GBP	1,007,724	0.04	3.75% VRN 26/11/2049	1,300,000	GBP	1,318,686	0.05
BRITISH TELECOMMUNICATIONS					LLOYDS BANKING GROUP				
5.75% 13/02/2041	827,000	GBP	923,815	0.03	1.875% VRN 15/01/2026	1,870,000	GBP	2,159,571	0.08
BROADGATE 4.821%					LLOYDS BANKING GROUP 2%				
05/07/2036	540,000	GBP	611,727	0.02	VRN 12/04/2028	500,000	GBP	527,117	0.02
BUPA FINANCE 5%					LLOYDS BANKING GROUP				
08/12/2026	425,000	GBP	496,730	0.02	2.707% VRN 03/12/2035	1,503,000	GBP	1,362,077	0.05
CENTRICA 5.25% VRN					LLOYDS BANKING GROUP				
10/04/2075	500,000	GBP	587,226	0.02	6.625% VRN 02/06/2033	1,091,000	GBP	1,296,661	0.05
CENTRICA 7% 19/09/2033	1,390,000	GBP	1,823,974	0.07	LONDON QUADRANT HOUSING				
CENTRICA PLC 4.25%					TRUST 2% 31/03/2032	900,000	GBP	821,078	0.03
12/09/2044	1,000,000	GBP	923,186	0.03	LONDON QUADRANT HOUSING				
CLARION FUNDING 1.875%					TRUST 2% 20/10/2038	1,050,000	GBP	780,571	0.03
22/01/2035	3,162,000	GBP	2,592,549	0.10	MOTABILITY OPERATIONS				
CLARION HOUSING GROUP					GROUP 2.375% 03/07/2039	380,000	GBP	307,700	0.01
3.125% 19/04/2048	1,000,000	GBP	765,785	0.03	MOTABILITY OPERATIONS				
CYBG 4% VRN 25/09/2026	1,000,000	GBP	1,143,434	0.04	GROUP 4.875% 17/01/2043	1,757,000	GBP	1,934,640	0.07
DIAGEO FINANCE 2.75%					NATIONAL GAS TRANSMISSION				
08/06/2038	1,000,000	GBP	877,608	0.03	5.75% 05/04/2035	1,339,000	GBP	1,557,169	0.06
ENW FINANCE 1.415%					NATIONAL GRID 3.875%				
30/07/2030	1,053,000	GBP	976,513	0.04	16/01/2029	12,525,000	EUR	12,932,331	0.47
GATWICK FUNDING 3.125%					NATIONAL GRID ELECTRICITY TRANS-				
28/09/2041	1,614,000	GBP	1,320,312	0.05	MISSION 4% 08/06/2027	450,000	GBP	517,076	0.02
GLAXOSMITHKLINE 6.375%					NATIONAL GRID GAS				
09/03/2039	900,000	GBP	1,174,632	0.04	1.375% 07/02/2031	1,241,000	GBP	1,097,851	0.04
HAMMERSON 7.25%					NATIONAL GRID GAS				
21/04/2028	1,100,000	GBP	1,279,323	0.05	1.625% 14/01/2043	1,188,000	GBP	700,477	0.03
HEATHROW FINANCE 5.75%					NATIONAL GRID GAS				
03/03/2025	550,000	GBP	657,981	0.02	FINANCE 2.625% 22/09/2038	1,000,000	GBP	765,647	0.03
HEATHROW FUNDING 2.75%					NATIONAL GRID GAS				
13/10/2031	1,142,000	GBP	1,168,805	0.04	FINANCE 2.75% 22/09/2046	713,000	GBP	485,317	0.02
HEATHROW FUNDING 4.625%					NATIONWIDE BUILDING				
31/10/2046	660,000	GBP	628,100	0.02	SOCIETY 2% VRN 25/07/2029	8,000,000	EUR	8,211,213	0.30
HEATHROW FUNDING 5.875%					NATIONWIDE BUILDING				
13/05/2041	700,000	GBP	804,476	0.03	SOCIETY 6.125% 21/08/2028	1,143,000	GBP	1,412,622	0.05
HSBC HOLDINGS 1.75% VRN					NATWEST GROUP 1.642%				
24/07/2027	1,500,000	GBP	1,618,571	0.06	VRN 14/06/2027	6,380,000	USD	5,643,385	0.21
HSBC HOLDINGS 3% VRN					NATWEST GROUP 3.619%				
22/07/2028	1,000,000	GBP	1,082,735	0.04	VRN 29/03/2029	1,739,000	GBP	1,887,762	0.07
HSBC HOLDINGS 5.875%					NATWEST GROUP 7.416%				
VRN PERP	1,295,000	GBP	1,415,667	0.05	VRN 06/06/2033	768,000	GBP	932,323	0.03
HSBC HOLDINGS 6.8% VRN					NATWEST GROUP PLC 1.75%				
14/09/2031	1,286,000	GBP	1,586,685	0.06	VRN 02/03/2026	10,000,000	EUR	10,166,374	0.37
HSBC HOLDINGS 7%					NATWEST MARKETS 1.6%				
07/04/2038	800,000	GBP	953,898	0.03	29/09/2026	5,175,000	USD	4,552,874	0.17
HSBC HOLDINGS 8.201%					NGG FINANCE 5.625% VRN				
VRN 16/11/2034	1,972,000	GBP	2,495,216	0.09	18/06/2073	1,100,000	GBP	1,283,806	0.05
LEGAL AND GENERAL GROUP					NORTHERN POWERGRID NORTHEAST				
4.5% VRN 01/11/2050	800,000	GBP	832,190	0.03	1.875% 16/06/2062	1,000,000	GBP	523,792	0.02
LEGAL AND GENERAL GROUP					NORTHERN POWERGRID NORTHEAST				
5.375% VRN 27/10/2045	1,705,000	GBP	2,022,127	0.07	3.25% 01/04/2052	1,446,000	GBP	1,135,430	0.04

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Portfolio of Investments and Other Net Assets

as at 30 September 2023

Global Corporate Bond (continued)
Statement of investments as at 30 September 2023
(expressed in USD)

Description	Quantity/ Face value	Currency	Evaluation	% net assets	Description	Quantity/ Face value	Currency	Evaluation	% net assets
NORTHUMBRIAN WATER FINANCE 2.375% 05/10/2027	1,329,000	GBP	1,412,703	0.05	SOUTHERN GAS NETWORKS 1.25% 02/12/2031	1,754,000	GBP	1,483,165	0.05
NORTHUMBRIAN WATER FINANCE 4.5% 14/02/2031	617,000	GBP	678,322	0.02	SOUTHERN GAS NETWORK 3.1% 15/09/2036	1,000,000	GBP	869,621	0.03
NORTHUMBRIAN WATER FINANCE PLC 6.375% 28/10/2034	1,167,000	GBP	1,407,054	0.05	SOUTHERN WATER SERVICES FINANCE 2.375% 28/05/2028	850,000	GBP	856,501	0.03
PEABODY CAPITAL 5.25% 17/03/2043	1,600,000	GBP	1,773,142	0.07	SOUTHERN WATER SERVICES FINANCE 3% 28/05/2037	750,000	GBP	587,791	0.02
PENSION INSURANCE 3.625% 21/10/2032	668,000	GBP	604,850	0.02	SP MANWEB 4.875% 20/09/2027	500,000	GBP	595,323	0.02
PENSION INSURANCE 4.625% 07/05/2031	250,000	GBP	252,680	0.01	SSE 3.74% VRN PERP STANDARD CHARTERED 1.822% 23/11/2025	2,150,000	GBP	2,390,499	0.09
PENSION INSURANCE 6.5% 03/07/2024	1,000,000	GBP	1,214,741	0.04	STANDARD CHARTERED FRN 30/03/2026	10,935,000	USD	10,339,649	0.38
PLACES FOR PEOPLE HOMES 5.875% 23/05/2031	500,000	GBP	603,931	0.02	STANDARD CHARTERED SECURITISATION 6.1645% 10/12/2033	21,565,000	USD	21,692,150	0.81
PLACES FOR PEOPLE TREASURY 2.5% 26/01/2036	1,262,000	GBP	1,053,672	0.04	TESCO CORPORATE TREASURY SERVICE 4.25% 27/02/2031	622,000	GBP	623,535	0.02
PRINCIPALITY BUILDING SOCIETY 8.625% 12/07/2028	1,264,000	GBP	1,604,159	0.06	TESCO CORPORATE TREASURY SERVICES 1.875% 02/11/2028	6,326,000	EUR	6,488,405	0.24
PRUDENTIAL 3.875% VRN 20/07/2049	700,000	GBP	834,658	0.03	THAMES WATER 5.125% 28/09/2037	545,000	GBP	550,509	0.02
PRUDENTIAL 5% VRN 20/07/2055	500,000	GBP	520,072	0.02	THAMES WATER 6.75% 16/11/2028	2,013,000	GBP	2,014,295	0.07
PRUDENTIAL 5.7% VRN 19/12/2063	607,000	GBP	631,878	0.02	THAMES WATER UTIL CAY FI 4.625% 04/06/2046	520,000	GBP	614,724	0.02
PRUDENTIAL FUNDING ASIA 3.625% 24/03/2032	11,865,000	USD	10,158,307	0.37	THAMES WATER UTILITIES 7.738% 09/04/2058	111,000	GBP	95,826	0.00
ROYAL BANK OF SCOTLAND 3.125% VRN 28/03/2027	2,300,000	GBP	2,593,222	0.10	UK (GOVT) 1.25% 22/10/2041	413,000	GBP	501,383	0.02
ROYAL BANK OF SCOTLAND 4.269% VRN 22/03/2025	3,590,000	USD	3,552,316	0.13	UK (GOVT) 1.25% 31/07/2051	9,227,000	GBP	6,491,096	0.24
ROYAL BANK OF SCOTLAND GROUP 3.622% VRN 14/08/2030	991,000	GBP	1,136,115	0.04	UK (GOVT) 1.75% 07/09/2037	2,550,000	GBP	1,415,925	0.05
ROYAL BANK OF SCOTLAND GROUP 3.754% VRN 01/11/2029	800,000	USD	761,976	0.03	UK (GOVT) 4.125% 29/01/2027	5,700,000	GBP	4,894,196	0.18
SANTANDER UK GROUP HOLDINGS 2.92% VRN 08/05/2026	1,000,000	GBP	1,147,833	0.04	VIRGIN MONEY 5.125% VRN 11/12/2030	2,000,000	GBP	2,406,394	0.09
SANTANDER UK GROUP HOLDINGS 4.796% VRN 15/11/2024	6,750,000	USD	6,737,889	0.25	VIRGIN MONEY UK 2.625% VRN 19/08/2031	280,000	GBP	321,530	0.01
SANTANDER UK GROUP HOLDINGS 7.098% VRN 16/11/2027	729,000	GBP	898,885	0.03	VODAFONE GROUP 2.2% 25/08/2026	462,000	GBP	483,864	0.02
SANTANDER UK GROUP HOLDINGS 7.482% VRN 29/08/2029	1,050,000	GBP	1,318,551	0.05	VODAFONE GROUP 3% 12/08/2056	9,600,000	EUR	9,722,251	0.36
SCOTTISH & SOUTHERN 8.375% 20/11/2028	1,700,000	GBP	2,312,767	0.08	WEIR GROUP PLCTHE 6.875% 14/06/2028	1,699,000	GBP	1,111,819	0.04
SCOTTISH & SOUTHERN ENERGY 2.25% 27/09/2035	650,000	GBP	551,907	0.02	WESSEX WATER SERVICES FINANCE 1.50% 17/09/2029	1,070,000	GBP	1,318,172	0.05
SEVERN TRENT UTILITIES FINANCE 4.625% 30/11/2034	719,000	GBP	781,430	0.03	WESTERN POWER 5.75% 23/03/2040	1,100,000	GBP	1,032,744	0.04
SOUTH EASTERN POWER NETWORKS 6.375% 12/11/2031	800,000	GBP	1,014,882	0.04		650,000	GBP	759,091	0.03

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Portfolio of Investments and Other Net Assets

as at 30 September 2023

Global Corporate Bond (continued)
Statement of investments as at 30 September 2023
(expressed in USD)

Description	Quantity/ Face value	Currency	Evaluation	% net assets	Description	Quantity/ Face value	Currency	Evaluation	% net assets
WESTERN POWER DISTRIBUTION					LUXEMBOURG				
1.625% 07/10/2035	1,100,000	GBP	850,809	0.03	AROUNDTOWN 3.625% 10/04/2031	750,000	GBP	601,096	0.02
WESTERN POWER DISTRIBUTION					AROUNDTOWN 4.75% VRN				
1.75% 09/09/2031	688,000	GBP	626,346	0.02	PERP	1,895,000	GBP	1,014,750	0.04
YORKSHIRE POWER 7.25%					BLACKSTONE PROPERTY PARTNERS				
04/08/2028	489,000	GBP	628,332	0.02	4.875% 29/04/2032	200,000	GBP	189,989	0.01
YORKSHIRE WATER FINANCE					CK HUTCHISON GROUP TELECOM				
1.75% 26/11/2026	1,333,000	GBP	1,421,197	0.05	FINANCE 2% 17/10/2027	1,300,000	GBP	1,361,451	0.05
			289,473,695	10.61	CNH INDUSTRIAL FINANCE				
IRELAND					EUROPE 1.625% 03/07/2029				
AERCAP IRELAND CAPITAL 4.45% 01/10/2025	3,570,000	USD	3,440,971	0.13	LOGICOR FINANCING 2.75% 15/01/2030	578,000	GBP	533,714	0.02
AERCAP IRELAND CAPITAL 4.625% 15/10/2027	6,580,000	USD	6,179,692	0.23	NESTLE FINANCE INTERNATIONAL				
AERCAP IRELAND CAPITAL 4.875% 16/01/2024	1,360,000	USD	1,354,964	0.05	0% 03/03/2033	3,300,000	EUR	2,492,401	0.09
APTIV 4.15% 01/05/2052	7,000,000	USD	4,891,375	0.18	NESTLE FINANCE INTERNATIONAL				
CRH SMW FINANCE 4.25% 11/07/2035	4,945,000	EUR	5,047,455	0.19	0.375% 03/12/2040	2,640,000	EUR	1,616,183	0.06
GE CAPITAL 5.875% 18/01/2033	1,000,000	GBP	1,203,249	0.04	RICHEMONT INTERNATIONAL				
JOHNSON CONTROLS INTERNATIONAL 0.375% 15/09/2027	9,200,000	EUR	8,418,538	0.30	HOLDING 1.125% 26/05/2032	8,968,000	EUR	7,659,042	0.28
JOHNSON CONTROLS INTERNATIONAL 2% 16/09/2031	3,650,000	USD	2,802,264	0.10				23,933,633	0.88
			33,338,508	1.22	NETHERLANDS				
ITALY					AERCAP HOLDINGS 5.875%				
2I RETE GAS 1.608% 31/10/2027	7,400,000	EUR	7,116,525	0.26	VRN 10/10/2079	2,100,000	USD	2,042,741	0.07
ASSICURAZIONI GENERALI 5.272% 12/09/2033	7,687,000	EUR	7,992,951	0.29	ALLIANDER 1.625% VRN				
ASSICURAZIONI GENERALI 5.399% 20/04/2033	5,500,000	EUR	5,780,921	0.21	PERP	7,500,000	EUR	7,389,691	0.27
ENEL 1.375% VRN PERP 11,825,000	11,825,000	EUR	10,312,051	0.38	COOPERATIEVE RABOBANK				
UNICREDIT 1.8% 20/01/2030	2,550,000	EUR	2,233,695	0.08	1.106% VRN 24/02/2027	4,830,000	USD	4,293,768	0.16
UNICREDIT 4.8% VRN 17/01/2029	7,400,000	EUR	7,823,259	0.29	DIAGEO CAPITAL 1.5% 08/06/2029	7,000,000	EUR	6,550,374	0.24
			41,259,402	1.51	E.ON 5.875% 30/10/2037	1,500,000	GBP	1,765,464	0.06
JAPAN					EDP FINANCE 1.875%				
TAKEDA PHARMACEUTICAL 3% 21/11/2030	12,100,000	EUR	11,897,375	0.44	21/09/2029	6,100,000	EUR	5,679,413	0.21
			11,897,375	0.44	ENEL FINANCE 5.75%				
JERSEY					14/09/2040				
AA BOND 5.5% 31/07/2050	700,000	GBP	779,539	0.03	ENEL FINANCE INTERNATIONAL				
CPUK FINANCE 5.876% 28/08/2027	1,000,000	GBP	1,191,836	0.04	0.875% 17/01/2031	7,800,000	EUR	6,455,673	0.24
CPUK FINANCE 6.136% 28/02/2047	500,000	GBP	586,792	0.02	ENEL FINANCE INTERNATIONAL				
HEATHROW FUNDING 6.75% 03/12/2028	990,000	GBP	1,235,645	0.05	2.875% 11/04/2029	3,042,000	GBP	3,196,355	0.12
HSBC BANK FUND 5.844% VRN PERP	700,000	GBP	851,835	0.03	GIVAUDAN FINANCE EUROPE				
			4,645,647	0.17	1.625% 22/04/2032	7,400,000	EUR	6,448,032	0.24
					ING GROEP 1.125% VRN				
					07/12/2028	1,000,000	GBP	1,005,087	0.04
					ING GROEP 6.25% VRN				
					20/05/2033	600,000	GBP	698,793	0.03
					ING GROEP FRN 1%				
					13/11/2030	7,500,000	EUR	7,201,144	0.26
					INNOGY FINANCE 1.5%				
					31/07/2029	11,220,000	EUR	10,492,979	0.39
					INNOGY FINANCE 4.75%				
					31/01/2034	3,000,000	GBP	3,300,780	0.12
					INNOGY FINANCE 6.125%				
					06/07/2039	500,000	GBP	601,523	0.02

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

Portfolio of Investments and Other Net Assets

as at 30 September 2023

Global Corporate Bond (continued)
Statement of investments as at 30 September 2023
(expressed in USD)

Description	Quantity/ Face value	Currency	Evaluation	% net assets	Description	Quantity/ Face value	Currency	Evaluation	% net assets
KONINKLIJKE 0.625%					SINGAPORE				
09/04/2025	10,000,000	EUR	10,072,969	0.38	PFIZER INVESTMENT				
KONINKLIJKE AHOLD					ENTERPRISES 4.75% 19/05/2023	9,330,000	USD	8,869,503	0.33
DELHAIZE 1.75% 02/04/2027	11,600,000	EUR	11,515,915	0.42				8,869,503	0.33
KONINKLIJKE KPN 5%					SPAIN				
18/11/2026	1,000,000	GBP	1,203,138	0.04	ABERTIS INFRAESTRUCTURAS				
LEASEPLAN 0.25%					3.375% 27/11/2026	1,000,000	GBP	1,126,849	0.04
07/09/2026	6,000,000	EUR	5,630,262	0.21	BANCO BILBAO VIZCAYA ARGENT				
LEASEPLAN 2.125%					0.875% VRN 14/01/2029	10,600,000	EUR	9,636,018	0.35
06/05/2025	8,800,000	EUR	9,008,831	0.33	BANCO BILBAO VIZCAYA ARGENTA				
NN GROUP 6% VRN					5.75% VRN 15/09/2033	9,700,000	EUR	10,187,745	0.38
03/11/2043	7,969,000	EUR	8,208,242	0.30	BANCO BILBAO VIZCAYA ARGENTARIA				
SHELL INTERNATIONAL					3.375% 20/09/2027	7,700,000	EUR	7,904,537	0.29
FINANCE 1.75% 10/09/2052	750,000	GBP	401,304	0.01	BANCO SANTANDER 0.5%				
SIEMENS FINANCIERINGSMAATSCHAPP					04/02/2027	12,000,000	EUR	11,219,323	0.42
0.375% 05/06/2026	8,200,000	EUR	7,954,100	0.29	BANCO SANTANDER 4.175%				
SIEMENS FINANCIERINGSMAATSCHAPP					VRN 24/03/2028	5,000,000	USD	4,632,818	0.17
0.625% 25/02/2027	3,300,000	EUR	3,154,415	0.12	BANCO SANTANDER 4.25%				
SIEMENS FINANCIERINGSMAATSCHAPPIJ N					11/04/2027	1,600,000	USD	1,497,497	0.05
1% 25/02/2030	6,700,000	EUR	6,023,147	0.22	BANCO SANTANDER 5.75%				
STELLANTIS 4.375%					VRN 23/08/2033	9,200,000	EUR	9,666,639	0.35
14/03/2030	7,110,000	EUR	7,434,080	0.27	BANCO SANTANDER 6.921%				
TENNET HOLDING 4.25%					08/08/2033	3,600,000	USD	3,459,250	0.13
28/04/2032	5,906,000	EUR	6,432,235	0.24	BANKINTER 1.25% VRN				
THERMO FISHER					23/12/2032	7,400,000	EUR	6,538,753	0.24
SCIENTIFIC FINANCE 1.625%					BANKINTER 4.375% VRN				
18/10/2041	6,000,000	EUR	4,113,669	0.15	03/05/2030	6,000,000	EUR	6,286,864	0.23
UNIVERSAL MUSIC GROUP					CAIXABANK 0.75% VRN				
4% 13/06/2031	6,184,000	EUR	6,385,736	0.23	26/05/2028	7,700,000	EUR	7,065,426	0.26
VESTEDA FINANCE 1.5%					CAIXABANK 1.5% VRN				
24/05/2027	7,500,000	EUR	7,201,305	0.26	03/12/2026	1,100,000	GBP	1,203,754	0.04
VOLKSWAGEN FINANCIAL					CAIXABANK 3.50% VRN				
SERVICES 3.25% 13/04/2027	1,800,000	GBP	1,984,303	0.07	06/04/2028	2,000,000	GBP	2,205,458	0.08
VOLKSWAGEN FINANCIAL SERVICES					IBERDROLA FINANZAS				
5.875% 23/05/2029	1,500,000	GBP	1,781,611	0.07	3.625% 13/07/2033	9,600,000	EUR	9,779,740	0.36
			167,030,747	6.13	IBERDROLA FINANZAS				
NORWAY					4.875% VRN PERP	6,700,000	EUR	6,846,877	0.25
DNB BANK 0.25% VRN					MAPFRE 2.875% 13/04/2030	5,300,000	EUR	4,786,238	0.18
23/02/2029	8,800,000	EUR	7,791,662	0.29	RED ELECTRICA 4.625%				
DNB BANK 4% VRN					VRN PERP	1,600,000	EUR	1,666,350	0.06
17/08/2027	2,199,000	GBP	2,527,932	0.09				105,710,136	3.88
DNB BANK 4.625% VRN					SWEDEN				
28/02/2033	9,200,000	EUR	9,522,036	0.35	ASSA ABLOY 4.125%				
STATOIL ASA 1.25%					13/09/2035	3,982,000	EUR	4,153,603	0.15
17/02/2027	4,000,000	EUR	3,896,058	0.14	INVESTOR 1.5% 20/06/2039	2,700,000	EUR	1,928,810	0.07
			23,737,688	0.87	NORDEA BANK 0.625% VRN				
PORTUGAL					18/08/2031	8,800,000	EUR	8,256,862	0.30
CAIXA GERAL DE DEPOSITOS					SKANDINAVISKA ENSKILDA				
5.75% VRN 31/10/2028	4,800,000	EUR	5,252,013	0.19	BANKEN 1.75% 11/11/2026	10,000,000	EUR	9,886,702	0.37
EDP ENERGIAS DE PORTUGAL					TELE 3.75% 22/11/2029	5,530,000	EUR	5,696,859	0.21
1.625% 15/04/2027	5,300,000	EUR	5,171,685	0.19	VOLVO TREASURY 2.625%				
			10,423,698	0.38	20/02/2026	5,794,000	EUR	5,940,357	0.22

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

Portfolio of Investments and Other Net Assets

as at 30 September 2023

Global Corporate Bond (continued)
Statement of investments as at 30 September 2023
(expressed in USD)

Description	Quantity/ Face value	Currency	Evaluation	% net assets	Description	Quantity/ Face value	Currency	Evaluation	% net assets
VOLVO TREASURY 3.75% 25/11/2024	8,585,000	EUR	9,049,858	0.33	BRANDYWINE OPERATING PART- NERSHIP 4.1% 01/10/2024	2,476,000	USD	2,403,631	0.09
			44,913,051	1.65	CITIGROUP 8.125% 15/07/2039	724,000	USD	855,061	0.03
SWITZERLAND					COCACOLA 3.45% 25/03/2030	5,000,000	USD	4,540,324	0.17
CREDIT SUISSE 3.625% 09/09/2024	2,268,000	USD	2,207,974	0.08	CROWN CASTLE 5.1% 01/05/2033	7,485,000	USD	6,958,831	0.26
CREDIT SUISSE GROUP 2.25% VRN 09/06/2028	4,950,000	GBP	5,210,976	0.19	CVS HEALTH 5.875% 01/06/2053	3,345,000	USD	3,118,021	0.11
UBS GROUP 2.746% 11/02/2033	7,590,000	USD	5,760,802	0.21	ELI LILLY 0.625% 01/11/2031	3,950,000	EUR	3,299,177	0.12
UBS GROUP 4.625% VRN 17/03/2028	10,000,000	EUR	10,501,054	0.39	FORD MOTOR CREDIT 2.748% 14/06/2024	300,000	GBP	354,588	0.01
			23,680,806	0.87	GLOBAL PAYMENTS 5.95% 15/08/2052	8,280,000	USD	7,477,340	0.27
UNITED ARAB EMIRATES					GOLDMAN SACHS GROUP 3.625% VRN 29/10/2029	1,511,000	GBP	1,648,378	0.06
FIRST ABU DHABI BANK 1.125% 07/09/2026	900,000	GBP	951,780	0.03	HCA 5.9% 01/06/2053	3,900,000	USD	3,536,165	0.13
			951,780	0.03	INTERNATIONAL BUSINESS MACHINES 3.625% 06/02/2031	7,900,000	EUR	8,104,741	0.30
UNITED STATES					JPMORGAN CHASE 1.963% VRN 23/03/2030	7,700,000	EUR	7,179,849	0.26
ALEXANDRIA REAL ESTATE EQUITIES 5.15% 15/04/2053	1,985,000	USD	1,665,400	0.06	JPMORGAN CHASE 4.6% VRN PERP	14,115,000	USD	13,210,827	0.48
AMERICAN HONDA FINANCE 5.6% 06/09/2030	1,421,000	GBP	1,735,479	0.06	MERCK 4.3% 17/05/2030	10,000,000	USD	9,473,237	0.35
AMERICAN TOWER 2.3% 15/09/2031	3,500,000	USD	2,669,300	0.10	MORGAN STANLEY 5.164% VRN 20/04/2029	1,300,000	USD	1,254,390	0.05
AMERICAN TOWER 5.25% 15/07/2028	4,000,000	USD	3,879,721	0.14	MORGAN STANLEY 5.789% VRN 18/11/2033	1,900,000	GBP	2,251,752	0.08
ANHEUSERBUSCH 4.7% 01/02/2036	9,665,000	USD	8,910,998	0.33	MPLX 5.65% 01/03/2053	2,445,000	USD	2,115,194	0.08
ANHEUSERBUSCH 4.9% 01/02/2046	4,835,000	USD	4,265,392	0.16	MPT OPERATING PARTNERSHIP 3.375% 24/04/2030	1,000,000	GBP	736,218	0.03
ASHTHEAD CAPITAL 5.95% 15/10/2033	4,080,000	USD	3,889,148	0.14	NASDAQ 0.875% 13/02/2030	11,000,000	EUR	9,518,544	0.35
AT & T 2.35% 05/09/2029	9,500,000	EUR	9,046,964	0.33	SEMPRA ENERGY 5.5% 01/08/2033	7,255,000	USD	6,973,964	0.26
AT&T 7% 30/04/2040	2,500,000	GBP	3,179,443	0.12	SOUTHWESTERN ENERGY 4.75% 01/02/2032	7,000,000	USD	6,013,676	0.22
ATT 5.4% 15/02/2034	8,445,000	USD	7,933,239	0.29	SUNOCO LOGISTICS PARTNERS 5.35% 15/05/2045	3,500,000	USD	2,885,659	0.11
BANK OF AMERICA 0.583% VRN 24/08/2028	13,815,000	EUR	12,635,548	0.46	SYNCHRONY BANK 5.4% 22/08/2025	5,510,000	USD	5,314,884	0.19
BANK OF AMERICA 2.299% VRN 21/07/2032	6,525,000	USD	4,967,053	0.18	TMOBILE 5.05% 15/07/2033	8,925,000	USD	8,310,649	0.30
BANK OF AMERICA 3.584% VRN 27/04/2031	1,572,000	GBP	1,666,273	0.06	TMOBILE US 5.75% 15/01/2034	2,640,000	USD	2,586,626	0.09
BANK OF AMERICA 7% 31/07/2028	950,000	GBP	1,224,119	0.04	US (GOVT) 3.375% 15/05/2033	7,566,000	USD	6,882,105	0.25
BANK OF NEW YORK MELLON 4.947% VRN 26/04/2027	10,240,000	USD	10,007,547	0.37	US (GOVT) 3.5% 15/02/2033	26,799,000	USD	24,661,361	0.91
BERKSHIRE HATHAWAY FINANCE 2.375% 19/06/2039	303,000	GBP	248,658	0.01	US (GOVT) 3.625% 31/03/2028	33,116,000	USD	31,784,893	1.18
BOARDWALK PIPELINES 5.95% 01/06/2026	5,763,000	USD	5,739,661	0.21	US (GOVT) 3.625% 31/03/2030	25,000,000	USD	23,631,836	0.88
BOOKING HOLDINGS 4.75% 15/11/2034	12,000,000	EUR	13,035,264	0.48					

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

Portfolio of Investments and Other Net Assets

as at 30 September 2023

Global Corporate Bond (continued)
Statement of investments as at 30 September 2023
(expressed in USD)

Description	Quantity/ Face value	Currency	Evaluation	% net assets	Description	Quantity/ Face value	Currency	Evaluation	% net assets
US (GOVT) 3.625%					BELGIUM				
15/02/2053	20,991,000	USD	17,448,769	0.64	KBC GROUP 6.324% VRN				
US (GOVT) 3.625%					21/09/2034	5,470,000	USD	5,336,634	0.20
15/05/2053	8,832,000	USD	7,349,880	0.27				5,336,634	0.20
US (GOVT) 3.875%					CANADA				
30/09/2029	16,000,000	USD	15,376,875	0.56	BANK OF MONTREAL 1.25%				
US (GOVT) 3.875%					15/09/2026	5,500,000	USD	4,840,941	0.17
30/11/2029	4,600,000	USD	4,416,898	0.16	CCL INDUSTRIES 3.05%				
US (GOVT) 3.875%					01/06/2030	5,805,000	USD	4,823,045	0.18
15/08/2033	9,205,000	USD	8,722,457	0.32	WASTE CONNECTIONS 4.2%				
US (GOVT) 3.875%					15/01/2033	1,380,000	USD	1,237,070	0.05
15/02/2043	12,575,000	USD	10,998,213	0.40				1,237,070	0.05
US (GOVT) 4% 30/06/2028	19,039,000	USD	18,550,382	0.68	FRANCE			10,901,056	0.40
US (GOVT) 4% 15/11/2042	4,428,000	USD	3,950,260	0.14	BNP PARIBAS 4.375% VRN				
US (GOVT) 4.375%					01/03/2033	15,325,000	USD	13,676,190	0.50
31/08/2028	11,050,000	USD	10,953,313	0.40	CREDIT AGRICOLE 1.907%				
US (GOVT) 4.375%					VRN 16/06/2026	6,065,000	USD	5,640,588	0.21
15/08/2043	3,043,000	USD	2,852,337	0.10	CREDIT AGRICOLE 3.25%				
VERIZON COMMUNICATIONS					04/10/2024	4,500,000	USD	4,378,157	0.16
3.375% 27/10/2036	2,308,000	GBP	2,141,263	0.08	CREDIT AGRICOLE 4.0%				
WASTE MANAGEMENT 4.875%					VRN 10/01/2033	5,545,000	USD	4,923,964	0.18
15/02/2029	16,970,000	USD	16,622,348	0.61	CREDIT AGRICOLE 5.514%				
WELLS FARGO 4.625%					05/07/2033	7,480,000	USD	7,224,126	0.27
02/11/2035	436,000	GBP	471,404	0.02	CREDIT AGRICOLE 6.316%				
WELLTOWER 4.8%					VRN 03/10/2029	4,460,000	USD	4,470,234	0.16
20/11/2028	500,000	GBP	572,863	0.02	CREDIT AGRICOLE 7.5%				
WESTFIELD AMERICA					VRN PERP	650,000	GBP	750,544	0.03
MANAGE 2.625% 30/03/2029	300,000	GBP	289,997	0.01	GRUPE DES ASSURANCES DU				
			424,498,387	15.57	CRE 1.85% VRN 21/04/2042	8,600,000	EUR	6,663,069	0.24
TOTAL BONDS			1,715,253,447	62.93	SOCIETE GENERALE 1.25%				
					07/12/2027	1,000,000	GBP	1,002,708	0.04
ASSET BACKED SECURITIES					SOCIETE GENERALE 6.691%				
UNITED STATES					VRN 10/01/2034	2,750,000	USD	2,678,103	0.10
BROADGATE FINANCING					SOCIETE GENERALE FRN				
5.098% 05/04/2035	500,000	GBP	474,294	0.02	21/01/2026	6,340,000	USD	6,303,496	0.23
			474,294	0.02				57,711,179	2.12
TOTAL ASSET BACKED SECURITIES			474,294	0.02	GERMANY				
TOTAL TRANSFERABLE SECURITIES					DEUTSCHE BANK 0.962%				
ADMITTED TO AN OFFICIAL STOCK					08/11/2023	5,075,000	USD	5,048,362	0.19
EXCHANGE LISTING			1,715,727,741	62.95	DEUTSCHE BANK 1.75% VRN				
					19/11/2030	4,100,000	EUR	3,447,361	0.13
TRANSFERABLE SECURITIES TRADED ON ANOTHER REGULATED					DEUTSCHE BANK 2.311%				
MARKET					VRN 16/11/2027	6,640,000	USD	5,791,088	0.21
BONDS					DEUTSCHE BANK 3.742%				
AUSTRALIA					VRN 07/01/2033	3,125,000	USD	2,260,896	0.08
QBE INSURANCE GROUP								16,547,707	0.61
2.5% VRN 13/09/2038	1,616,000	GBP	1,579,540	0.06	GREAT BRITAIN				
			1,579,540	0.06	BARCLAYS 3.75% VRN				
					22/11/2030	1,690,000	GBP	1,903,555	0.07
					BARCLAYS 8.875% VRN PERP	1,000,000	GBP	1,133,554	0.04
					BERKELEY GROUP 2.5%				
					11/08/2031	476,000	GBP	392,951	0.01

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Portfolio of Investments and Other Net Assets

as at 30 September 2023

Global Corporate Bond (continued)
Statement of investments as at 30 September 2023
(expressed in USD)

Description	Quantity/ Face value	Currency	Evaluation	% net assets	Description	Quantity/ Face value	Currency	Evaluation	% net assets
BUPA FINANCE 4% VRN PERP	599,000	GBP	447,812	0.02	LOGICOR FINANCING 0.875% 14/01/2031	3,900,000	EUR	2,842,146	0.10
DIRECT LINE INSURANCE GROUP 4.75% VRN PERP	1,200,000	GBP	1,059,563	0.04	SEGRO CAPITAL 0.5% 22/09/2031	4,600,000	EUR	3,531,605	0.13
HISCOX 6% 22/09/2027	727,000	GBP	884,469	0.03				6,802,266	0.25
JUST GROUP 5% VRN PERP	244,000	GBP	194,153	0.01	NETHERLANDS				
LLOYDS BANKING GROUP 4.75% VRN 21/09/2031	5,504,000	EUR	5,755,224	0.21	ASR NEDERLAND 3.375% VRN 02/05/2049	9,900,000	EUR	9,168,435	0.34
LLOYDS BANKING GROUP 8.5% VRN PERP	525,000	GBP	599,436	0.02	COOPERATIEVE RABOBANK 3.758% VRN 06/04/2033	10,100,000	USD	8,463,333	0.31
NATIONWIDE BUILDING SOCIETY 2.972% VRN 16/02/2028	9,615,000	USD	8,612,642	0.32	DIGITAL DUTCH FINCO 0.625% 15/07/2025	6,800,000	EUR	6,665,687	0.24
PENSION INSURANCE 7.375% VRN PERP	667,000	GBP	713,752	0.03	ENEL FINANCE INTERNATIONAL 4.75% 25/05/2047	3,480,000	USD	2,685,282	0.10
RECKITT BENCKISER TREASURY SERVICES 5.625% 14/12/2038	648,000	GBP	801,678	0.03	ENEL FINANCE INTERNATIONAL 5.5% 15/06/2052	2,960,000	USD	2,476,412	0.09
ROTHESAY LIFE 5% VRN PERF	1,400,000	GBP	1,105,091	0.04	IBERDROLA INTERNATIONAL 3.25% VRN PERP	8,600,000	EUR	8,881,603	0.33
SANCTUARY CAPITAL 2.375% 14/04/2050	1,038,000	GBP	681,823	0.03	ING GROEP 0.25% VRN 18/02/2029	8,800,000	EUR	7,690,655	0.28
SKY 2.75% 27/11/2029	10,300,000	EUR	10,258,170	0.37	JAB HOLDINGS 1.75% 25/06/2026	9,600,000	EUR	9,514,746	0.36
SOUTHERN GAS NETWORKS 6.625% 14/03/2035	1,573,000	GBP	1,931,011	0.07	NXP FUNDING 3.125% 15/02/2042	14,320,000	USD	9,398,742	0.34
VODAFONE GROUP 3.25% VRN 04/06/2081	3,770,000	USD	3,327,125	0.12	THERMO FISHER SCIENTIFIC FINANCE 0.8% 18/10/2030	4,253,000	EUR	3,643,986	0.13
WESTFIELD STRATFORD CITY FINANCE 1.642% 04/08/2031	695,000	GBP	740,746	0.03				68,588,881	2.52
YORKSHIRE WATER FINANCE 2.75% 18/04/2041	1,926,000	GBP	1,442,948	0.05	SWEDEN				
			41,985,703	1.54	SVENSKA HANDELSBANKEN 0.05% 06/09/2028	14,497,000	EUR	12,632,353	0.46
IRELAND					SVENSKA HANDELSBANKEN 4.625% VRN 23/08/2032	1,874,000	GBP	2,105,231	0.08
AERCAP IRELAND CAPITAL 3.5% 15/01/2025	16,025,000	USD	15,465,858	0.57				14,737,584	0.54
AIB GROUP 6.608% VRN 13/09/2029	3,495,000	USD	3,487,911	0.13	SWITZERLAND				
AVOLON HOLDINGS FUNDING 2.125% 21/02/2026	4,000,000	USD	3,587,353	0.13	CREDIT SUISSE 1.25% 07/08/2026	5,000,000	USD	4,380,341	0.16
AVOLON HOLDINGS FUNDING 3.95% 01/07/2024	7,195,000	USD	7,048,145	0.26	CREDIT SUISSE AG LONDON 1.125% 15/12/2025	1,031,000	GBP	1,133,896	0.04
AVOLON HOLDINGS FUNDING 4.25% 15/04/2026	2,887,000	USD	2,719,659	0.10	CREDIT SUISSE NEW YORK FRN 21/02/2025	26,510,000	USD	26,506,764	0.97
ESB FINANCE 4% 03/10/2028	5,714,000	EUR	6,048,283	0.22				32,021,001	1.17
ZURICH FINANCE IRELAND 5.125% VRN 23/11/2052	2,344,000	GBP	2,528,558	0.09	UNITED STATES				
			40,885,767	1.50	AIRCASTLE 2.85% 26/01/2028	14,100,000	USD	11,988,757	0.44
ITALY					AIRCASTLE 5.25% 11/08/2025	21,885,000	USD	21,327,871	0.78
ENI 3.625% 19/05/2027	12,019,000	EUR	12,519,310	0.46	AMAZONCOM 3.95% 13/04/2052	10,000,000	USD	7,792,126	0.29
INTESA SANPAOLO 4.198% 01/06/2032	3,695,000	USD	2,729,100	0.10	AMGEN 4.2% 22/02/2052	13,000,000	USD	9,817,537	0.36
INTESA SANPAOLO 6.625% 20/06/2033	5,295,000	USD	5,014,208	0.18	AMGEN 4.875% 01/03/2053	5,500,000	USD	4,627,067	0.17
			20,262,618	0.74	APPLE 0% 15/11/2025	11,000,000	EUR	10,811,186	0.40
LUXEMBOURG					APPLE 2.7% 05/08/2051	10,000,000	USD	6,141,327	0.23
BLACKSTONE PROPERTY PARTNERS 2.625% 20/10/2028	453,000	GBP	428,515	0.02	ATT 3.5% 15/09/2053	3,090,000	USD	1,930,027	0.07

Portfolio of Investments and Other Net Assets

as at 30 September 2023

Global Corporate Bond (continued)
Statement of investments as at 30 September 2023
(expressed in USD)

Description	Quantity/ Face value	Currency	Evaluation	% net assets	Description	Quantity/ Face value	Currency	Evaluation	% net assets
AVIATION CAPITAL GROUP					CONSTELLATION BRANDS				
1.95% 30/01/2026	4,630,000	USD	4,162,938	0.15	4.35% 09/05/2027	14,800,000	USD	14,177,684	0.52
AVIATION CAPITAL GROUP					DAE FUNDING 1.55%				
1.95% 20/09/2026	7,590,000	USD	6,634,745	0.24	01/08/2024	6,190,000	USD	5,924,460	0.22
AVIATION CAPITAL GROUP					DELL INTERNATIONAL				
6.375% 15/07/2030	3,455,000	USD	3,355,079	0.12	3.45% 15/12/2051	7,000,000	USD	4,392,597	0.16
AVOLON HOLDINGS FUNDING					DELL INTERNATIONAL 4.9%				
5.5% 15/01/2026	10,875,000	USD	10,542,970	0.39	01/10/2026	12,535,000	USD	12,245,185	0.45
BANK OF AMERICA 2.482%					DELL INTERNATIONAL				
VRN 21/09/2036	10,845,000	USD	7,928,862	0.29	6.02% 15/06/2026	1,564,000	USD	1,570,504	0.06
BANK OF AMERICA 2.972%					EAGLE MATERIALS 2.5%				
VRN 04/02/2033	30,000,000	USD	23,753,575	0.86	01/07/2031	5,540,000	USD	4,344,133	0.16
BANK OF AMERICA 4.571%					ENEL FINANCE AMERICA				
VRN 27/04/2033	1,765,000	USD	1,575,243	0.06	2.875% 12/07/2041	19,785,000	USD	11,904,283	0.44
BERKSHIRE HATHAWAY					ENERGY TRANSFER OPERATING				
1.125% 16/03/2027	9,200,000	EUR	8,913,067	0.33	6.25% 15/04/2049	3,560,000	USD	3,292,418	0.12
BERKSHIRE HATHAWAY					ENERGY TRANSFER				
FINANCE 3.85% 15/03/2052	5,000,000	USD	3,756,275	0.14	PARTNERS 5.15% 01/02/2043	6,000,000	USD	4,838,447	0.18
BOARDWALK PIPELINES					ENERGY TRANSFER				
3.4% 15/02/2031	4,745,000	USD	3,954,844	0.15	PARTNERS 5.3% 15/04/2047	2,965,000	USD	2,423,141	0.09
BROADCOM 3.187%					ENERGY TRANSFER				
15/11/2036	12,929,000	USD	9,330,706	0.34	PARTNERS 6% 15/06/2048	1,705,000	USD	1,522,505	0.06
BROADCOM 3.5% 15/02/2041	6,560,000	USD	4,579,035	0.17	ENTERPRISE PRODUCTS OPERATING				
BROADCOM 4.15%					3.70% 31/01/2051	895,000	USD	637,988	0.02
15/04/2032	11,565,000	USD	10,070,345	0.37	ENTERPRISE PRODUCTS OPERATING				
BROADCOM 4.15%					5.25% VRN 16/08/2077	2,670,000	USD	2,359,309	0.09
15/11/2030	3,353,000	USD	2,982,503	0.11	ENTERPRISE PRODUCTS OPERATING				
BROADCOM 4.926%					5.375% VRN 15/02/2078	5,880,000	USD	4,911,750	0.18
15/05/2037	4,544,000	USD	3,940,575	0.14	EQUINIX 1.45% 15/05/2026	16,820,000	USD	15,041,950	0.55
CAPITAL ONE FINANCIAL					FISERV 3% 01/07/2031	1,396,000	GBP	1,401,004	0.05
5.817% VRN 01/02/2034	4,270,000	USD	3,878,284	0.14	FIVE CORNERS FUNDING				
CARE CAPITAL PROPERTIES					TRUST 5.997% 15/02/2053	9,410,000	USD	8,983,175	0.33
5.125% 15/08/2026	1,845,000	USD	1,768,152	0.06	FORTUNE BRANDS HOME				
CENTENE 3% 15/10/2030	1,460,000	USD	1,184,586	0.04	SECURITY 4.5% 25/03/2052	8,680,000	USD	6,427,756	0.24
CHARTER COMMUNICATIONS					GENERAL MOTORS 6.75%				
OPERATING 3.5% 01/06/2041	3,865,000	USD	2,457,627	0.09	01/04/2046	1,700,000	USD	1,601,763	0.06
CHARTER COMMUNICATIONS					GENERAL MOTORS				
OPERATING 4.8% 01/03/2050	700,000	USD	491,559	0.02	FINANCIAL FRN 07/04/2025	18,720,000	USD	18,773,179	0.69
CHARTER COMMUNICATIONS OPERATING					GLOBAL PAYMENTS 1.5%				
5.125% 01/07/2049	6,200,000	USD	4,556,942	0.17	15/11/2024	6,570,000	USD	6,255,397	0.23
CHARTER COMMUNICATIONS OPERATING					GLOBAL PAYMENTS 4.15%				
5.25% 01/04/2053	5,000,000	USD	3,767,310	0.14	15/08/2049	3,665,000	USD	2,544,353	0.09
CHARTER COMMUNICATION OPERATING					GOLDMAN SACHS GROUP				
5.375% 01/04/2038	4,100,000	USD	3,385,395	0.12	0.925% VRN 21/10/2024	8,025,000	USD	7,982,143	0.29
CHARTER COMMUNICATION OPERATING					HCA 4.625% 15/03/2052	2,720,000	USD	2,062,029	0.08
CAPITAL 5.375% 01/05/2047	600,000	USD	460,325	0.02	HCA 5.125% 15/06/2039	5,560,000	USD	4,841,687	0.18
CHARTER COMMUNICATIONS OPERATING					JACKSON FINANCIAL				
5.75% 01/04/2048	12,115,000	USD	9,763,922	0.36	3.125% 23/11/2031	6,805,000	USD	5,261,536	0.19
CITIGROUP 4.7% VRN PERP	3,050,000	USD	2,770,020	0.10	JACKSON FINANCIAL 4%				
COLGATEPALMOLIVE 1.375%					23/11/2051	5,130,000	USD	3,247,140	0.12
06/03/2034	7,800,000	EUR	6,623,011	0.24	JPMORGAN CHASE 2.963%				
COLUMBIA PIPELINES OPERATING					VRN 25/01/2033	14,000,000	USD	11,197,217	0.41
6.036% 15/11/2033	3,485,000	USD	3,416,802	0.13					

Portfolio of Investments and Other Net Assets

as at 30 September 2023

Global Corporate Bond (continued)
Statement of investments as at 30 September 2023
(expressed in USD)

Description	Quantity/ Face value	Currency	Evaluation	% net assets	Description	Quantity/ Face value	Currency	Evaluation	% net assets
JPMORGAN CHASE 4.586% VRN 26/04/2033	3,335,000	USD	3,014,999	0.11	WASTE MANAGEMENT 4.15% 15/04/2032	10,780,000	USD	9,841,228	0.36
KENNAMETAL 2.8% 01/03/2031	3,445,000	USD	2,711,042	0.10				579,051,773	21.24
KENNAMETAL 4.625% 15/06/2028	5,060,000	USD	4,779,273	0.18	TOTAL BONDS			896,411,709	32.89
LOWES 4.25% 01/04/2052	2,845,000	USD	2,126,340	0.08	TOTAL TRANSFERABLE SECURITIES TRADED ON ANOTHER REGULATED MARKET			896,411,709	32.89
MARS 4.65% 20/04/2031	10,000,000	USD	9,534,674	0.35	COLLECTIVE INVESTMENT SCHEMES				
MERCEDESSENZ FINANCE NORTH AMERICA 5.1% 03/08/2028	5,770,000	USD	5,671,521	0.21	IRELAND				
MERCK 2.75% 10/12/2051	5,000,000	USD	3,051,534	0.11	HSBC GLOBAL LIQUIDITY FUND	3,857,843	USD	3,857,843	0.14
MOHAWK INDUSTRIES 5.85% 18/09/2028	3,550,000	USD	3,540,650	0.13	HSBC STERLING ESG LIQUIDITY FUND "Y INC"	5,004,058	GBP	6,107,701	0.23
MORGAN STANLEY 1.164% VRN 21/10/2025	8,750,000	USD	8,262,605	0.30	LIQUIDITY FUND Y INC	14	USD	14	0.00
MORGAN STANLEY 2.484% VRN 16/09/2036	7,285,000	USD	5,325,324	0.20				9,965,558	0.37
MPLX 4.95% 01/09/2032	2,285,000	USD	2,088,879	0.08	LUXEMBOURG				
MPLX 5.2% 01/03/2047	3,065,000	USD	2,524,373	0.09	HSBC GIF GLOBAL ASSET BACKED BOND "Z"	371,642	USD	60,999,116	2.23
MPLX 5.5% 15/02/2049	3,585,000	USD	3,058,660	0.11				60,999,116	2.23
MPT OPERATING PARTNERSHIP 3.692% 05/06/28	850,000	GBP	700,475	0.03	TOTAL COLLECTIVE INVESTMENT SCHEMES			70,964,674	2.60
PEPSICO 2.75% 21/10/2051	5,000,000	USD	3,138,297	0.12	OTHER TRANSFERABLE SECURITIES				
PVH CORP 3.125% 15/12/2027	5,106,000	EUR	5,104,106	0.19	BONDS				
SABRA HEALTH CARE 3.9% 15/10/2029	3,990,000	USD	3,322,803	0.12	FRANCE				
SANTANDER HOLDINGS 4.5% 17/07/2025	5,000,000	USD	4,850,945	0.18	BNP PARIBAS 2.588% VRN 12/08/2035	4,445,000	USD	3,343,220	0.12
SYNCHRONY FINANCIAL 2.875% 28/10/2031	9,610,000	USD	6,847,719	0.25				3,343,220	0.12
SYNCHRONY FINANCIAL 4.875% 13/06/2025	10,330,000	USD	9,898,467	0.36	TOTAL BONDS			3,343,220	0.12
TARGA RESOURCES 4.95% 15/04/2052	17,805,000	USD	13,747,662	0.50	TOTAL OTHER TRANSFERABLE SECURITIES			3,343,220	0.12
TEXAS INSTRUMENTS 2.7% 15/09/2051	8,095,000	USD	4,940,271	0.18	TOTAL INVESTMENTS			2,686,447,344	98.56
TIME WARNER CABLE 5.25% 15/07/2042	1,450,000	GBP	1,406,506	0.05	OTHER NET ASSETS			39,310,013	1.44
TIME WARNER CABLE 5.75% 02/06/2031	800,000	GBP	912,047	0.03	TOTAL NET ASSETS			2,725,757,357	100.00
TMOBILE USA 3.5% 15/04/2031	13,000,000	USD	11,031,669	0.40					
TMOBILE USA 3.875% 15/04/2030	10,000,000	USD	8,893,348	0.33					
US (GOVT) 3.25% 15/05/2042	7,690,000	USD	6,160,411	0.23					
US (GOVT) 3.625% 31/05/2028	4,108,000	USD	3,941,915	0.14					
US (GOVT) 4% 15/11/2052	27,378,000	USD	24,392,086	0.88					
WARNERMEDIA HOLDINGS 5.05% 15/03/2042	12,345,000	USD	9,626,616	0.35					

Portfolio of Investments and Other Net Assets

as at 30 September 2023

Global Emerging Markets Bond
Statement of investments as at 30 September 2023
(expressed in USD)

Description	Quantity/ Face value	Currency	Evaluation	% net assets	Description	Quantity/ Face value	Currency	Evaluation	% net assets
INVESTMENTS					EMPRESA NACIONAL DEL PETROLEO				
TRANSFERABLE SECURITIES ADMITTED TO AN OFFICIAL STOCK EXCHANGE LISTING					6.15% 10/05/2033				
BONDS					1,750,000 USD				
					<u>1,681,502</u>				
					<u>0.15</u>				
					<u>23,215,383</u>				
					<u>2.08</u>				
					CHINA				
ANGOLA					SINOPEC GROUP OVERSEAS				
ANGOLA (GOVT) 8.25%					4.375% 17/10/2023				
09/05/2028					6,611,000 USD				
6,106,000 USD					6,606,881				
0.47					0.59				
ANGOLAN (GOVT) 9.125%					TIMES CHINA HOLDINGS				
26/11/2049					5.75% 14/01/2027				
2,000,000 USD					5,800,000 USD				
1,439,624					226,906				
0.13					0.02				
<u>6,747,695</u>					ZHENRO PROPERTIES GROUP				
<u>0.60</u>					7.1% 10/09/2024				
					1,100,000 USD				
					11,284				
					0.00				
					<u>6,845,071</u>				
					<u>0.61</u>				
					COLOMBIA				
ARGENTINA					COLOMBIA (GOVT) 6.125%				
ARGENTINA (GOVT) 0.125%					18/01/2041				
09/07/2035					4,300,000 USD				
279,236 USD					3,400,224				
0.01					0.30				
PROVINCIA DE BUENOS					COLOMBIA (GOVT) 7.5%				
AIRESGO 5.25% 01/09/2037					02/02/2034				
6,375,101 USD					5,000,000 USD				
2,106,184					4,758,006				
0.18					0.43				
<u>2,176,414</u>					COLOMBIA (GOVT) 8%				
<u>0.19</u>					20/04/2033				
					10,000,000 USD				
					9,957,970				
					0.89				
					ECOPETROL 5.875%				
AZERBAIJAN					02/11/2051				
AZERBAIJAN (GOVT) 3.5%					2,336,000 USD				
01/09/2032					1,494,519				
5,340,000 USD					0.13				
0.39					ECOPETROL 8.625%				
SOUTHERN GAS CORRIDOR					19/01/2029				
6.875% 24/03/2026					6,400,000 USD				
1,500,000 USD					6,442,529				
1,494,140					0.58				
0.13					ECOPETROL 8.875%				
<u>5,841,165</u>					13/01/2033				
<u>0.52</u>					11,805,000 USD				
					11,566,231				
					1.04				
					<u>37,619,479</u>				
					<u>3.37</u>				
					COSTA RICA				
BAHRAIN					COSTA RICA (GOVT) 6.55%				
BAHRAIN (GOVT) 6.75%					03/04/2034				
20/09/2029					4,500,000 USD				
2,500,000 USD					4,388,187				
0.22					0.39				
BAHRAIN (GOVT) 7%					<u>4,388,187</u>				
12/10/2028					<u>0.39</u>				
4,400,000 USD					DOMINICAN REPUBLIC				
0.40					DOMINICAN REPUBLIC				
BAHRAIN (GOVT) 7.375%					(GOVT) 7.05% 03/02/2031				
14/05/2030					10,000,000 USD				
12,800,000 USD					9,723,012				
1.15					0.87				
BAHRAIN (GOVT) 7.5%					<u>9,723,012</u>				
20/09/2047					<u>0.87</u>				
5,750,000 USD									
0.46					EGYPT				
CBB INTERNATIONAL SUKUK PROGRAMME					EGYPT (GOVT) 5.25%				
6.25% 18/10/2030					06/10/2025				
3,925,000 USD					1,865,000 USD				
3,867,752					1,443,119				
0.35					0.13				
<u>28,812,167</u>					EGYPT (GOVT) 6.2004%				
<u>2.58</u>					01/03/2024				
					3,000,000 USD				
					2,883,189				
					0.26				
					EGYPT (GOVT) 6.588%				
BRAZIL					21/02/2028				
BRAZIL (GOVT) 6%					5,915,000 USD				
20/10/2033					3,864,522				
2,000,000 USD					0.35				
0.17					EGYPT (GOVT) 7.0529%				
BRAZIL (GOVT) 10%					15/01/2032				
01/01/2033					1,300,000 USD				
65,400 BRL					750,483				
11,870,536					0.07				
1.06					EGYPT (GOVT) 7.3%				
<u>13,769,042</u>					30/09/2033				
<u>1.23</u>					2,500,000 USD				
					1,399,897				
					0.13				
					EGYPT (GOVT) 7.6003%				
CHILE					01/03/2029				
CHILE (GOVT) 5.33%					5,060,000 USD				
05/01/2054					3,269,107				
2,500,000 USD					0.29				
0.20					EGYPT (GOVT) 7.625%				
CORP NACIONAL DEL COBRE					29/05/2032				
5.125% 02/02/2033					7,700,000 USD				
14,278,000 USD					4,474,988				
1.18					0.41				
CORP NACIONAL DEL COBRE					EGYPT (GOVT) 7.903%				
5.95% 08/01/2034					21/02/2048				
2,300,000 USD					5,500,000 USD				
2,237,144					2,836,219				
0.20					0.25				
CORP NACIONAL DEL COBRE					EGYPT (GOVT) 8.7002%				
DE CHILE 6.3% 08/09/2053					01/03/2049				
4,000,000 USD					2,000,000 USD				
3,830,970					1,080,340				
0.35					0.10				

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

Portfolio of Investments and Other Net Assets

as at 30 September 2023

Global Emerging Markets Bond (continued)
Statement of investments as at 30 September 2023
(expressed in USD)

Description	Quantity/ Face value	Currency	Evaluation	% net assets	Description	Quantity/ Face value	Currency	Evaluation	% net assets
EGYPT (GOVT) 8.75% 30/09/2051	7,000,000	USD	3,786,509	0.34	INDONESIA				
			25,788,373	2.33	INDONESIA (GOVT) 4.15% 29/03/2027	2,320,000	USD	2,226,915	0.20
EL SALVADOR					INDONESIA (GOVT) 4.65% 20/09/2032	5,000,000	USD	4,687,725	0.42
EL SALVADOR (GOVT) 7.65% 15/06/2035	2,650,000	USD	1,897,823	0.17	INDONESIA (GOVT) 4.85% 11/01/2033	8,700,000	USD	8,298,336	0.73
EL SALVADOR (GOVT) 8.25% 10/04/2032	4,180,000	USD	3,343,928	0.30	INDONESIA (GOVT) 5.25% 17/01/2042	3,000,000	USD	2,793,000	0.25
			5,241,751	0.47	INDONESIA (GOVT) 5.45% 20/09/2052	1,717,000	USD	1,584,114	0.14
GABON					INDONESIA (GOVT) 5.65% 11/01/2053	3,683,000	USD	3,525,271	0.32
GABONESE (GOVT) 6.95% 16/06/2025	4,630,000	USD	4,138,044	0.37	INDONESIA (GOVT) 7.75% 17/01/2038	2,400,000	USD	2,817,257	0.25
			4,138,044	0.37	PERTAMINA 6.45% 30/05/2044	4,370,000	USD	4,172,505	0.37
GHANA					PERTAMINA PERSERO 3.1% 21/01/2030	3,000,000	USD	2,543,600	0.23
GHANA (GOVT) 7.625% 16/05/2029	800,000	USD	356,791	0.03	PERTAMINA PERSERO 6.5% 07/11/2048	2,000,000	USD	1,944,171	0.17
GHANA (GOVT) 7.875% 26/03/2027	9,150,000	USD	4,148,184	0.37	PERUSAHAAN LISTRIK NEGARA 4.125% 15/05/2027	5,000,000	USD	4,704,805	0.42
GHANA (GOVT) 7.875% 11/02/2035	10,870,000	USD	4,905,105	0.43	PERUSAHAAN PERSEROAN PERSERO 3% 30/06/2030	3,000,000	USD	2,475,318	0.22
GHANA (GOVT) 8.627% 16/06/2049	4,870,000	USD	2,083,108	0.19				41,773,017	3.72
GHANA (GOVT) 8.75% 11/03/2061	1,000,000	USD	429,159	0.04	IRAQ				
GHANA (GOVT) 8.95% 26/03/2051	3,000,000	USD	1,286,936	0.12	IRAQ (GOVT) 5.8% 15/01/2028	12,500,000	USD	6,532,730	0.59
			13,209,283	1.18				6,532,730	0.59
GUATEMALA					IVORY COAST				
GUATEMALA (GOVT) 4.65% 07/10/2041	2,400,000	USD	1,785,630	0.16	IVORY COAST (GOVT) 6.125% 15/06/2033	3,500,000	USD	2,910,933	0.26
GUATEMALA (GOVT) 6.6% 13/06/2036	2,000,000	USD	1,928,778	0.17	IVORY COAST (GOVT) 6.625% 22/03/2048	2,000,000	EUR	1,461,344	0.13
			3,714,408	0.33				4,372,277	0.39
HONG KONG					KAZAKHSTAN				
SHIMAO PROPERTY HOLDINGS 5.2% 30/01/2025	918,000	USD	37,896	0.01	KAZMUNAYGAS NATIONAL 4.75% 19/04/2027	9,625,000	USD	9,032,643	0.81
SHIMAO PROPERTY HOLDINGS 6.125% 21/02/2024	600,000	USD	24,363	0.00	KAZMUNAYGAS NATIONAL 5.375% 24/04/2030	5,000,000	USD	4,551,691	0.41
			62,259	0.01	KAZMUNAYGAS NATIONAL 6.375% 24/10/2048	3,700,000	USD	3,017,487	0.27
HUNGARY								16,601,821	1.49
HUNGARY (GOVT) 3.125% 21/09/2051	2,000,000	USD	1,111,637	0.10	KENYA				
HUNGARY (GOVT) 5.25% 16/06/2029	7,474,000	USD	7,150,433	0.64	KENYA (GOVT) 7% 22/05/2027	4,810,000	USD	4,085,091	0.37
HUNGARY (GOVT) 6.125% 22/05/2028	3,950,000	USD	3,943,171	0.35	KENYA (GOVT) 7.25% 28/02/2028	5,000,000	USD	4,032,941	0.36
HUNGARY (GOVT) 6.75% 25/09/2052	8,400,000	USD	7,987,925	0.72	KENYA(GOVT) 8% 22/05/2032	7,750,000	USD	6,035,098	0.54
MAGYAR EXPORTIMPORT BANK 6.125% 04/12/2027	1,150,000	USD	1,133,602	0.10				14,153,130	1.27
			21,326,768	1.91					

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

Portfolio of Investments and Other Net Assets

as at 30 September 2023

Global Emerging Markets Bond (continued)
Statement of investments as at 30 September 2023
(expressed in USD)

Description	Quantity/ Face value	Currency	Evaluation	% net assets	Description	Quantity/ Face value	Currency	Evaluation	% net assets
KUWAIT					MONGOLIA				
BURGAN BANK 2.75% VRN					MONGOLIA (GOVT) 8.65%				
15/12/2031	1,500,000	USD	1,141,644	0.10	19/01/2028	2,300,000	USD	2,295,533	0.21
			1,141,644	0.10				2,295,533	0.21
LUXEMBOURG					MOROCCO				
ACU PETROLEO LUXEMBOURG					OCP 5.125% 23/06/2051	5,000,000	USD	3,324,272	0.30
7.5% 13/07/2035	5,000,000	USD	4,499,447	0.40	OFFICE CHERIFIEN DES PHOSPHATES				
COSAN LUXEMBOURG 7.5%					5.625% 25/04/2024	2,000,000	USD	1,991,418	0.18
27/06/2030	5,000,000	USD	4,973,193	0.45				5,315,690	0.48
FS LUXEMBOURG 10%					NETHERLANDS				
15/12/2025	4,000,000	USD	4,109,187	0.37	BRASKEM NETHERLANDS				
GREENSAIF PIPELINES					FINANCE 7.25% 13/02/2033	3,320,000	USD	3,056,235	0.27
BIDCO 6.129% 23/02/2038	3,000,000	USD	2,940,797	0.26	BRASKEM NETHERLANDS				
GREENSAIF PIPELINES					FINANCE 8.5% 12/01/2031	3,150,000	USD	3,128,488	0.28
BIDCO 6.51% 23/02/2042	2,400,000	USD	2,369,444	0.21	PETROBRAS GLOBAL				
MHP 7.75% 10/05/2024	880,000	USD	751,096	0.07	FINANCE 8.75% 23/05/2026	4,166,000	USD	4,441,226	0.40
MHP LUX 6.95% 03/04/2026	2,340,000	USD	1,629,673	0.15				10,625,949	0.95
			21,272,837	1.91	NIGERIA				
MEXICO					NIGERIA (GOVT) 6.5%				
BBVA BANCOMER 8.45% VRN					28/11/2027	5,700,000	USD	4,766,929	0.43
29/06/2038	4,000,000	USD	3,941,687	0.35	NIGERIA (GOVT) 7.143%				
COMISION FEDERAL DE ELECTRICIDA					23/02/2030	7,900,000	USD	6,261,686	0.56
4.688% 15/05/2029	7,600,000	USD	6,859,995	0.61	NIGERIA (GOVT) 7.625%				
MEXICO (GOVT) 5.4%					28/11/2047	9,350,000	USD	6,248,062	0.56
09/02/2028	3,000,000	USD	2,966,353	0.27	NIGERIA (GOVT) 7.696%				
MEXICO (GOVT) 6.05%					23/02/2038	8,610,000	USD	6,067,186	0.54
11/01/2040	3,530,000	USD	3,294,191	0.30	NIGERIA (GOVT) 8.25%				
MEXICO (GOVT) 6.338%					28/09/2051	2,870,000	USD	1,993,025	0.18
04/05/2053	5,500,000	USD	5,055,668	0.45	NIGERIA (GOVT) 8.375%				
MEXICO (GOVT) 6.35%					24/03/2029	4,000,000	USD	3,433,720	0.31
09/02/2035	11,500,000	USD	11,335,595	1.02				28,770,608	2.58
MEXICO (GOVT) 6.75%					OMAN				
27/09/2034	2,500,000	USD	2,544,272	0.23	LAMAR FUNDING 3.958%				
MEXICO (GOVT) 7.5%					07/05/2025	8,563,000	USD	8,186,502	0.73
03/06/2027	520,000	MXN	2,739,385	0.25	OMAN (GOVT) 5.625%				
MEXICO (GOVT) 8.5%					17/01/2028	8,500,000	USD	8,297,023	0.75
18/11/2038	214,000	MXN	1,096,173	0.10	OMAN (GOVT) 6% 01/08/2029	4,800,000	USD	4,715,598	0.42
MEXICO CITY AIRPORT					OMAN (GOVT) 6.25%				
TRUST 4.25% 31/10/2026	6,032,000	USD	5,698,710	0.51	25/01/2031	2,000,000	USD	1,977,327	0.18
MEXICO CITY AIRPORT					OMAN (GOVT) 6.75%				
TRUST 5.5% 31/10/2046	2,800,000	USD	2,166,771	0.19	17/01/2048	6,000,000	USD	5,526,786	0.50
MEXICO CITY AIRPORT					OMAN (GOVT) 7% 25/01/2051	2,050,000	USD	1,935,530	0.17
TRUST 5.5% 31/07/2047	4,750,000	USD	3,664,048	0.33	OMAN (GOVT) 7.375%				
PEMEX 6.5% 02/06/2041	3,175,000	USD	1,917,484	0.17	28/10/2032	7,000,000	USD	7,414,786	0.66
PETROLEOS MEXICANOS								38,053,552	3.41
6.5% 13/03/2027	20,700,000	USD	18,326,638	1.63	PANAMA				
PETROLEOS MEXICANOS					PANAMA (GOVT) 6.4%				
8.75% 02/06/2029	5,864,489	USD	5,214,995	0.47	14/02/2035	6,618,000	USD	6,454,282	0.58
PETROLEOS MEXICANOS 10%					PANAMA (GOVT) 6.853%				
07/02/2033	2,380,000	USD	2,126,211	0.19	28/03/2054	8,000,000	USD	7,483,199	0.67
			78,948,176	7.07				13,937,481	1.25

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

Portfolio of Investments and Other Net Assets

as at 30 September 2023

Global Emerging Markets Bond (continued)
Statement of investments as at 30 September 2023
(expressed in USD)

Description	Quantity/ Face value	Currency	Evaluation	% net assets	Description	Quantity/ Face value	Currency	Evaluation	% net assets
PARAGUAY					SAUDI ARABIA				
PARAGUAY (GOVT) 5.85%					GACI FIRST INVESTMENT				
21/08/2033	4,420,000	USD	4,193,131	0.38	4.75% 14/02/2030	6,430,000	USD	6,126,878	0.55
			4,193,131	0.38	KSA SUKUK 4.27%				
					22/05/2029	4,830,000	USD	4,610,216	0.41
PERU					SAUDI (GOVT) 4.75%				
PETROLEOS DEL PERU					18/01/2028	3,148,000	USD	3,080,984	0.28
4.75% 19/06/2032	6,900,000	USD	4,893,002	0.44	SAUDI (GOVT) 4.875%				
PETROLEOS DEL PERU					18/07/2033	2,000,000	USD	1,905,007	0.17
5.625% 19/06/2047	7,000,000	USD	4,240,068	0.38	SAUDI (GOVT) 5.5%				
			9,133,070	0.82	25/10/2032	13,000,000	USD	13,021,037	1.17
PHILIPPINES					SAUDI ARABIA (GOVT)				
PHILIPPINES (GOVT) 5.5%					3.45% 02/02/2061	2,000,000	USD	1,229,225	0.11
17/01/2048	1,600,000	USD	1,509,724	0.14	SAUDI ARABIA (GOVT)				
PHILIPPINES (GOVT)					4.625% 04/10/2047	1,600,000	USD	1,272,464	0.11
5.609% 13/04/2033	1,650,000	USD	1,658,187	0.14	SAUDI ARABIA (GOVT) 5%				
			3,167,911	0.28	17/04/2049	14,810,000	USD	12,432,869	1.11
POLAND					SAUDI ARABIA (GOVT)				
BANK GOSPODARSTWA KRAJOWEGO					5.25% 16/01/2050	6,630,000	USD	5,778,932	0.52
5.375% 22/05/2033	3,030,000	USD	2,869,319	0.26	SAUDI ELECTRICITY SUKUK PROGRAMME				
POLAND (GOVT) 4.875%					5.684% 11/04/2053	2,200,000	USD	1,983,106	0.18
04/10/2033	4,000,000	USD	3,725,700	0.33				51,440,718	4.61
POLAND (GOVT) 5.5%					SENEGAL				
16/11/2027	3,500,000	USD	3,507,960	0.31	SENEGAL (GOVT) 6.75%				
POLAND (GOVT) 5.5%					13/03/2048	2,000,000	USD	1,345,870	0.12
04/04/2053	1,600,000	USD	1,448,109	0.13				1,345,870	0.12
POLAND (GOVT) 5.75%					SERBIA				
16/11/2032	1,000,000	USD	1,003,960	0.09	SERBIA (GOVT) 6.25%				
			12,555,048	1.12	26/05/2028	2,620,000	USD	2,572,643	0.23
QATAR					SAUDI ARABIA (GOVT)				
QATAR (GOVT) 4.4%								2,572,643	0.23
16/04/2050	7,881,000	USD	6,448,471	0.58	SOUTH AFRICA				
QATAR (GOVT) 4.817%					ABSA GROUP 6.375% VRN				
14/03/2049	2,000,000	USD	1,740,769	0.16	PERP	1,000,000	USD	915,593	0.08
QATAR (GOVT) 5.103%					ESKOM HOLDINGS 4.314%				
23/04/2048	7,535,000	USD	6,830,528	0.61	23/07/2027	2,000,000	USD	1,758,207	0.16
QATAR PETROLEUM 3.125%					SOUTH AFRICA (GOVT)				
12/07/2041	9,000,000	USD	6,227,130	0.56	5.75% 30/09/2049	2,870,000	USD	1,909,616	0.17
QATAR PETROLEUM 3.3%					SOUTH AFRICA (GOVT)				
12/07/2051	4,000,000	USD	2,605,577	0.23	5.875% 22/06/2030	2,000,000	USD	1,773,829	0.16
QNB FINANCE 1.375%					SOUTH AFRICA (GOVT)				
26/01/2026	1,500,000	USD	1,357,537	0.12	5.875% 20/04/2032	6,153,000	USD	5,246,209	0.47
			25,210,012	2.26	SOUTH AFRICA (GOVT)				
ROMANIA					6.25% 08/03/2041				
ROMANIA (GOVT) 3%					7,500,000	USD	5,791,329	0.52	
27/02/2027	6,000,000	USD	5,462,060	0.49	SOUTH AFRICA (GOVT)				
ROMANIA (GOVT) 7.125%					7.3% 20/04/2052	2,500,000	USD	1,988,428	0.18
17/01/2033	5,000,000	USD	5,124,036	0.46	SOUTH AFRICA (GOVT) 9%				
ROMANIA (GOVT) 7.625%					31/01/2040	208,000,000	ZAR	8,143,123	0.73
17/01/2053	7,700,000	USD	7,879,111	0.70	TRANSNET 8.25% 06/02/2028	5,000,000	USD	4,798,999	0.43
ROME (GOVT) 5.25%								32,325,333	2.90
25/11/2027	5,010,000	USD	4,888,766	0.44	SRI LANKA				
			23,353,973	2.09	SRI LANKA (GOVT) 6.75%				
					18/04/2028	1,400,000	USD	651,859	0.06

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

Portfolio of Investments and Other Net Assets

as at 30 September 2023

Global Emerging Markets Bond (continued)
Statement of investments as at 30 September 2023
(expressed in USD)

Description	Quantity/ Face value	Currency	Evaluation	% net assets	Description	Quantity/ Face value	Currency	Evaluation	% net assets
SRI LANKA (GOVT) 6.85% 14/03/2024	11,182,000	USD	5,338,210	0.48	UNITED STATES				
SRI LANKA (GOVT) 6.85% 03/11/2025	2,300,000	USD	1,112,815	0.10	KOSMOS ENERGY 7.125% 04/04/2026	2,100,000	USD	1,982,584	0.18
SRI LANKA (GOVT) 7.55% 28/03/2030	8,200,000	USD	3,823,051	0.34	SASOL FINANCING 4.375% 18/09/2026	2,000,000	USD	1,776,138	0.16
			10,925,935	0.98	SASOL FINANCING 8.75% 03/05/2029	4,000,000	USD	3,853,293	0.34
TRINIDAD & TOBAGO								7,612,015	0.68
TRINIDAD & TOBAGO (GOVT) 5.95% 14/01/2031	4,600,000	USD	4,553,046	0.41	URUGUAY				
			4,553,046	0.41	URUGUAY (GOVT) 4.5% 14/08/2024	38,236	USD	12,708	0.00
TURKEY					URUGUAY (GOVT) 5.75% 28/10/2034	9,110,000	USD	9,356,816	0.84
TURKEY (GOVT) 5.75% 11/05/2047	8,600,000	USD	5,839,182	0.52	URUGUAY (GOVT) 7.625% 21/03/2036	79,900	USD	92,220	0.01
TURKEY (GOVT) 6.375% 14/10/2025	2,000,000	USD	1,948,691	0.17				9,461,744	0.85
TURKEY (GOVT) 9.125% 13/07/2030	3,290,000	USD	3,311,910	0.30	UZBEKISTAN				
TURKEY (GOVT) 9.375% 14/03/2029	10,500,000	USD	10,774,931	0.97	UZBEKNEFTEGAZ 4.75% 16/11/2028	5,426,000	USD	4,384,774	0.39
TURKEY (GOVT) 9.375% 19/01/2033	9,510,000	USD	9,699,289	0.87				4,384,774	0.39
TURKEY (GOVT) 9.875% 15/01/2028	11,800,000	USD	12,456,465	1.12	TOTAL BONDS			769,524,123	68.93
TURKIYE IHRACAT KREDI BANKASI 9.375% 31/01/2026	2,000,000	USD	2,036,542	0.18	TOTAL TRANSFERABLE SECURITIES ADMITTED TO AN OFFICIAL STOCK EXCHANGE LISTING			769,524,123	68.93
			46,067,010	4.13	TRANSFERABLE SECURITIES TRADED ON ANOTHER REGULATED MARKET				
UKRAINE					BONDS				
UKRAINE (GOVT) 0% VRN 31/05/2040	6,000,000	USD	2,776,211	0.25	ARGENTINA				
UKRAINE (GOVT) 7.375% 25/09/2032	2,800,000	USD	752,129	0.07	ARGENTINA (GOVT) 0.125% 09/07/2030	22,685,465	USD	6,549,011	0.58
UKRAINE (GOVT) 7.75% 01/09/2024	5,000,000	USD	1,712,430	0.15	ARGENTINA (GOVT) 0.125% 09/01/2038	2,400,000	USD	726,000	0.07
UKRAINE (GOVT) 7.75% 01/09/2027	14,100,000	USD	4,108,305	0.37	ARGENTINA (GOVT) 0.125% 09/07/2041	21,887,649	USD	5,708,875	0.51
			9,349,075	0.84				12,983,886	1.16
UNITED ARAB EMIRATES					BRAZIL				
ABU DHABI (GOVT) 4.125% 11/10/2047	10,000,000	USD	7,918,087	0.70	BRAZIL (GOVT) 4.75% 14/01/2050	2,000,000	USD	1,397,649	0.13
ABU DHABI COMMERCIAL BANK 4.5% 14/09/2027	3,000,000	USD	2,890,127	0.26	MC BRAZIL DOWNSTREAM TRADING 7.25% 30/06/2031	5,600,000	USD	4,156,161	0.37
DP WORLD 5.625% 25/09/2048	1,750,000	USD	1,561,127	0.14				5,553,810	0.50
MDGH GMTN 5.084% 22/05/2053	500,000	USD	444,540	0.04	CHILE				
MDGH GMTN 5.5% 28/04/2033	1,000,000	USD	999,652	0.09	CHILE (GOVT) 2.45% 31/01/2031	4,077,000	USD	3,367,504	0.30
TAQA ABU DHABI NATIONAL ENERGY 6.5% 27/10/2036	1,500,000	USD	1,646,336	0.15	CHILE (GOVT) 3.1% 07/05/2041	4,390,000	USD	3,009,964	0.27
			15,459,869	1.38	CHILE (GOVT) 3.1% 22/01/2061	2,200,000	USD	1,270,696	0.11

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Portfolio of Investments and Other Net Assets

as at 30 September 2023

Global Emerging Markets Bond (continued)
Statement of investments as at 30 September 2023
(expressed in USD)

Description	Quantity/ Face value	Currency	Evaluation	% net assets	Description	Quantity/ Face value	Currency	Evaluation	% net assets
CHILE (GOVT) 4.95%					GUATEMALA				
05/01/2036	3,000,000	USD	2,767,008	0.25	GUATEMALA (GOVT) 5.25%				
CORP NACIONAL DEL COBRE					10/08/2029	4,000,000	USD	3,699,867	0.33
DE CHILE 3.75% 15/01/2031	5,000,000	USD	4,319,161	0.39	GUATEMALA (GOVT) 5.375%				
CORP NACIONAL DEL COBRE					24/04/2032	2,200,000	USD	2,021,301	0.18
DE CHILE 4.5% 01/08/2047	3,400,000	USD	2,576,075	0.23				5,721,168	0.51
EMPRESA NACIONAL DEL					HONDURAS				
PETROLEO 3.45% 16/09/2031	6,406,000	USD	5,141,031	0.46	HONDURAS (GOVT) 6.25%				
EMPRESA NACIONAL DEL					19/01/2027	1,500,000	USD	1,415,673	0.13
PETROLEO 3.75% 05/08/2026	7,286,000	USD	6,793,592	0.61	HONDURAS (GOVT) 7.5%				
EMPRESA NACIONAL DEL					15/03/2024	1,000,000	USD	333,345	0.03
PETROLEO 5.25% 06/11/2029	3,400,000	USD	3,183,435	0.29				1,749,018	0.16
			32,428,466	2.91	INDONESIA				
COLOMBIA					INDONESIA (GOVT) 3.55%				
ECOPETROL 5.375%					09/06/2051	2,000,000	USD	1,374,465	0.12
26/06/2026	5,935,000	USD	5,720,857	0.51				1,374,465	0.12
			5,720,857	0.51	IVORY COAST				
COSTA RICA					IVORY COAST (GOVT)				
COSTA RICA (GOVT)					5.375% 23/07/2024	1,309,000	USD	1,283,044	0.11
4.375% 30/04/2025	5,000,000	USD	4,863,592	0.44				1,283,044	0.11
COSTA RICA (GOVT)					JAMAICA				
6.125% 19/02/2031	5,100,000	USD	4,934,226	0.43	JAMAICA (GOVT) 6.75%				
COSTA RICA (GOVT) 7%					28/04/2028	2,300,000	USD	2,342,748	0.21
04/04/2044	2,000,000	USD	1,901,124	0.17	JAMAICA (GOVT) 7.875%				
COSTA RICA (GOVT)					28/07/2045	3,800,000	USD	4,195,974	0.38
7.158% 12/03/2045	1,000,000	USD	965,875	0.09				6,538,722	0.59
INSTITUTO COSTARRICENSE DE ELECTRICIDAD					JERSEY				
6.75% 07/10/2031	1,919,000	USD	1,856,061	0.17	GALAXY PIPELINE ASSETS				
			14,520,878	1.30	2.625% 31/03/2036	10,000,000	USD	7,801,933	0.70
DOMINICAN REPUBLIC								7,801,933	0.70
DOMINIC (GOVT) 5.5%					KENYA				
22/02/2029	16,630,000	USD	15,266,968	1.37	KENYA (GOVT) 6.875%				
DOMINIC (GOVT) 5.95%					24/06/2024	4,000,000	USD	3,712,570	0.33
25/01/2027	1,300,000	USD	1,262,216	0.11				3,712,570	0.33
DOMINIC (GOVT) 6.4%					LEBANON				
05/06/2049	8,000,000	USD	6,396,751	0.57	LEBANON (GOVT) 6.85%				
DOMINIC (GOVT) 6.5%					23/03/2027	15,000,000	USD	1,241,524	0.11
15/02/2048	4,500,000	USD	3,667,922	0.33				1,241,524	0.11
			26,593,857	2.38	LUXEMBOURG				
ECUADOR					AEGEA FINANCE 6.75%				
ECUADOR (GOVT) 0.5%					20/05/2029	3,000,000	USD	2,773,321	0.25
31/07/2030	7,000,000	USD	3,608,125	0.32	CHILE ELECTRICITY 6.01%				
ECUADOR (GOVT) 0.5%					20/01/2033	3,820,000	USD	3,803,854	0.34
31/07/2035	13,509,535	USD	5,068,526	0.46				6,577,175	0.59
ECUADOR (GOVT) 0.5%					MALAYSIA				
31/07/2040	7,172,373	USD	2,392,789	0.21	PETRONAS CAPITAL 3.5%				
			11,069,440	0.99	18/03/2025	1,500,000	USD	1,453,626	0.13
EL SALVADOR					PETRONAS CAPITAL 3.5%				
EL SALVADOR (GOVT)					21/04/2030	3,300,000	USD	2,928,449	0.26
6.375% 18/01/2027	1,100,000	USD	904,621	0.08				4,382,075	0.39
EL SALVADOR (GOVT)									
7.625% 01/02/2041	4,700,000	USD	3,258,085	0.29					
			4,162,706	0.37					

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Portfolio of Investments and Other Net Assets

as at 30 September 2023

Global Emerging Markets Bond (continued)
Statement of investments as at 30 September 2023
(expressed in USD)

Description	Quantity/ Face value	Currency	Evaluation	% net assets	Description	Quantity/ Face value	Currency	Evaluation	% net assets
MEXICO					PHILIPPINES				
BANCO MERCANTIL DEL NORTE					PHILIPPINES (GOVT) 4.2%				
SAGRAN 5.875% VRN PERP	5,000,000	USD	4,320,708	0.39	29/03/2047	2,000,000	USD	1,557,885	0.14
BBVA BANCO 5.125% VRN								1,557,885	0.14
18/01/2033	2,813,000	USD	2,420,749	0.22	SOUTH AFRICA				
BBVA BANCOMER TEXAS					SOUTH AFRICA (GOVT)				
5.875% VRN 13/09/2034	2,500,000	USD	2,193,815	0.20	4.3% 12/10/2028	9,000,000	USD	7,811,196	0.70
MEXICO (GOVT) 3.25%								7,811,196	0.70
16/04/2030	2,000,000	USD	1,711,814	0.15	UNITED ARAB EMIRATES				
MEXICO (GOVT) 3.5%					DP WORLD CRESCENT 5.5%				
12/02/2034	3,538,000	USD	2,787,863	0.25	13/09/2033	6,200,000	USD	6,043,684	0.54
PETROLEOS MEXICANOS								6,043,684	0.54
6.84% 23/01/2030	12,105,000	USD	9,502,380	0.85	UNITED STATES				
PETROLEOS MEXICANOS					KOSMOS ENERGY 7.75%				
7.69% 23/01/2050	12,941,000	USD	8,410,320	0.75	01/05/2027	600,000	USD	555,677	0.05
TRUST 5.25% 15/12/2024	1,000,000	USD	983,494	0.09				555,677	0.05
			32,331,143	2.90	URUGUAY				
NETHERLANDS					URUGUAY (GOVT) 4.975%				
PROSUS 3.257% 19/01/2027	4,000,000	USD	3,547,819	0.32	20/04/2055	7,280,000	USD	6,376,270	0.57
PROSUS 4.987% 19/01/2052	2,500,000	USD	1,650,295	0.15	URUGUAY (GOVT) 5.1%				
			5,198,114	0.47	18/06/2050	9,500,000	USD	8,523,115	0.76
NIGERIA								14,899,385	1.33
NIGERIA (GOVT) 7.875%					ZAMBIA				
16/02/2032	1,000,000	USD	790,446	0.07	ZAMBIA (GOVT) 5.375%				
			790,446	0.07	20/09/2022	1,574,000	USD	841,201	0.08
OMAN					ZAMBIA (GOVT) 8.5%				
OMAN (GOVT) 6.5%					14/04/2024	3,750,000	USD	2,069,496	0.18
08/03/2047	5,000,000	USD	4,474,570	0.40				2,910,697	0.26
			4,474,570	0.40	TOTAL BONDS				
PAKISTAN					TOTAL TRANSFERABLE SECURITIES				
PAKISTAN (GOVT) 6.875%					TRADED ON ANOTHER REGULATED MARKET				
05/12/2027	9,420,000	USD	4,836,691	0.44				252,488,194	22.61
PAKISTAN (GOVT) 8.875%					COLLECTIVE INVESTMENT SCHEMES				
08/04/2051	3,200,000	USD	1,495,200	0.13	IRELAND				
			6,331,891	0.57	HSBC GLOBAL LIQUIDITY				
PARAGUAY					FUND	70,459,255	USD	70,459,255	6.31
BANCO CONTINENTAL 2.75%								70,459,255	6.31
10/12/2025	2,831,000	USD	2,582,178	0.23	TOTAL COLLECTIVE INVESTMENT SCHEMES				
PARAGUAY (GOVT) 3.849%								70,459,255	6.31
28/06/2033	2,000,000	USD	1,645,805	0.15	OTHER TRANSFERABLE SECURITIES				
PARAGUAY (GOVT) 5.4%					BONDS				
30/03/2050	3,700,000	USD	2,933,139	0.26	CHILE				
			7,161,122	0.64	CORP NACIONAL DEL COBRE				
PERU					DE CHILE 3% 30/09/2029	5,142,000	USD	4,385,828	0.39
FONDO MIVIVIENDA 4.625%								4,385,828	0.39
12/04/2027	5,600,000	USD	5,303,903	0.47	GUATEMALA				
PERU (GOVT) 3% 15/01/2034	2,966,000	USD	2,304,704	0.21	GUATEMALA (GOVT) 7.05%				
PERU (GOVT) 3.3%					04/10/2032	3,340,000	USD	3,354,392	0.30
11/03/2041	2,000,000	USD	1,398,183	0.13				3,354,392	0.30
			9,006,790	0.81					

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

Portfolio of Investments and Other Net Assets

as at 30 September 2023

Global Emerging Markets Bond (continued)
Statement of investments as at 30 September 2023
(expressed in USD)

Description	Quantity/ Face value	Currency	Evaluation	% net assets
PANAMA				
PANAMA (GOVT) 6.875%				
31/01/2036	4,600,000	USD	4,627,623	0.42
			4,627,623	0.42
TOTAL BONDS			12,367,843	1.11
TOTAL OTHER TRANSFERABLE SECURITIES			12,367,843	1.11
TOTAL INVESTMENTS			1,104,839,415	98.96
OTHER NET ASSETS			11,656,292	1.04
TOTAL NET ASSETS			1,116,495,707	100.00

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

Portfolio of Investments and Other Net Assets

as at 30 September 2023

Global Emerging Markets Corporate Sustainable Bond
Statement of investments as at 30 September 2023
(expressed in USD)

Description	Face Value	Currency	Evaluation	% net assets	Description	Face Value	Currency	Evaluation	% net assets
INVESTMENTS					LITHUANIA				
TRANSFERABLE SECURITIES ADMITTED TO AN OFFICIAL STOCK EXCHANGE LISTING					IGNITIS GRUPE 2% 21/05/2030				
					1,000,000	EUR	885,282	0.77	
							885,282	0.77	
BONDS					LUXEMBOURG				
AUSTRIA					FS LUXEMBOURG 10%				
KLABIN AUSTRIA 3.2%					15/12/2025	3,000,000	USD	3,081,890	2.70
12/01/2031	2,300,000	USD	1,804,493	1.58	MILLICOM INTERNATIONAL				
SUZANO AUSTRIA 5%					CELLULAR 5.125% 15/01/2028	2,500,000	USD	1,923,160	1.68
15/01/2030	1,000,000	USD	912,112	0.80				5,005,050	4.38
			2,716,605	2.38	MAURITIUS				
CHILE					DIAMOND 7.95% 28/07/2026				
INVERSIONES 6.125%					1,622,000	USD	1,600,827	1.40	
23/06/2033	200,000	USD	194,980	0.17	GREENKO POWER 4.3%				
INVERSIONES CMPC 3%					13/12/2028	4,500,000	USD	3,594,132	3.14
06/04/2031	3,000,000	USD	2,390,635	2.09	GREENKO SOLAR MAURITIUS				
			2,585,615	2.26	5.95% 29/07/2026	1,500,000	USD	1,401,288	1.23
CHINA							6,596,247	5.77	
ENN ENERGY HOLDINGS					MEXICO				
2.625% 17/09/2030	1,500,000	USD	1,209,735	1.06	BANCO MERCANTIL DEL				
			1,209,735	1.06	NORTE 6.625% VRN PERP				
COLOMBIA					CEMEX 9.125% VRN PERP				
BANCOLOMBIA 4.875% VRN					1,212,000	USD	1,260,934	1.10	
18/10/2027	1,000,000	USD	933,888	0.82	TRUST 6.95% 30/01/2044	650,000	USD	540,602	0.47
			933,888	0.82				5,215,968	4.56
CZECH REPUBLIC					NETHERLANDS				
ENERGOPRO 8.5% 04/02/2027	3,000,000	USD	2,953,666	2.58	BRASKEM NETHERLANDS				
ENERGOPRO 8.5%					FINANCE 5.875% 31/01/2050				
04/02/2027 (XS2436913383)	1,000,000	USD	984,555	0.86	1,700,000	USD	1,220,454	1.07	
			3,938,221	3.44	BRASKEM NETHERLANDS				
GREAT BRITAIN					FINANCE 7.25% 13/02/2033				
IHS HOLDING 5.625%					1,223,000	USD	1,125,836	0.98	
29/11/2026	3,000,000	USD	2,482,322	2.17	BRASKEM NETHERLANDS				
			2,482,322	2.17	FINANCE 8.5% VRN 23/01/2081	1,500,000	USD	1,483,335	1.30
INDIA							3,829,625	3.35	
RENEW POWER 5.875%					POLAND				
05/03/2027	626,000	USD	579,232	0.51	CANPACK CANPACK 3.875%				
RENEW WIND ENERGY 4.5%					15/11/2029				
14/07/2028	5,000,000	USD	4,200,834	3.67		1,974,000	USD	1,615,605	1.41
			4,780,066	4.18				1,615,605	1.41
INDONESIA					SOUTH AFRICA				
PERTAMINA GEOTHERMAL					ABSA GROUP 6.375% VRN				
ENERGY 5.15% 27/04/2028	1,500,000	USD	1,466,107	1.28	PERP				
STAR ENGY GEOTHERMAL WAYANG					1,700,000	USD	1,556,508	1.36	
WINDU 6.75% 24/04/2033	4,500,000	USD	3,518,029	3.08			1,556,508	1.36	
TOWER BERSAMA INFRASTRUCTURE					SOUTH KOREA				
2.8% 02/05/2027	500,000	USD	444,396	0.39	NONGHYUP BANK 4.875%				
TOWER BERSAMA INFRASTRUCTURE					03/07/2028				
4.25% 21/01/2025	1,000,000	USD	972,857	0.85	1,000,000	USD	971,262	0.85	
			6,401,389	5.60	SHINHAN BANK 4.5%				
					12/04/2028	1,500,000	USD	1,440,866	1.26
							2,412,128	2.11	
					UNITED ARAB EMIRATES				
					ALDAR SUKUK 3.875%				
					22/10/2029	2,250,000	USD	2,032,874	1.78
					MAF GLOBAL SECURITIES				
					7.875% VRN PERP	5,000,000	USD	5,037,870	4.41
							7,070,744	6.19	
					TOTAL BONDS				
					59,234,998 51.81				
					TOTAL TRANSFERABLE SECURITIES ADMITTED TO AN OFFICIAL STOCK EXCHANGE LISTING				
					59,234,998 51.81				

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

Portfolio of Investments and Other Net Assets

as at 30 September 2023

Global Emerging Markets Corporate Sustainable Bond (continued)
Statement of investments as at 30 September 2023
(expressed in USD)

Description	Face Value	Currency	Evaluation	% net assets	Description	Face Value	Currency	Evaluation	% net assets
TRANSFERABLE SECURITIES TRADED ON ANOTHER REGULATED MARKET					MEXICO				
BONDS					CEMEX 3.875% 11/07/2031				
BRAZIL					CEMEX 5.125% VRN PERP				
BANCO BRADESCO 4.375%					KIMBERLYCLARK DE MEXICO				
18/03/2027	1,000,000	USD	953,666	0.83	2.431% 01/07/2031				
ITAU UNIBANCO HOLDING					MEXICHEM 4% 04/10/2027				
6.125% VRN PERP	2,400,000	USD	2,332,915	2.04	MEXICHEM SAB DE 5.875%				
			3,286,581	2.87	17/09/2044				
CHILE					NEMAK 3.625% 28/06/2031				
EMPRESA DE TRANSPORTE					TRUST 4.869% 15/01/2030				
DE PASAJEROS 5% 25/01/2047	2,167,000	USD	1,812,194	1.58	TRUST 6.39% 15/01/2050				
			1,812,194	1.58	TRUST F 5.25% 30/01/2026				
CHINA					UNITED STATES				
ENN ENERGY HOLDINGS					MERCADOLIBRE 2.375%				
4.625% 17/05/2027	500,000	USD	481,302	0.42	14/01/2026				
			481,302	0.42	MERCADOLIBRE 3.125%				
COSTA RICA					14/01/2031				
INVESTMENT ENERGY					TOTAL BONDS				
RESOURCES 6.25% 26/04/2029	2,750,000	USD	2,516,854	2.20	TOTAL TRANSFERABLE SECURITIES				
			2,516,854	2.20	TRADED ON ANOTHER REGULATED MARKET				
HONG KONG					OTHER TRANSFERABLE SECURITIES				
MTR 1.625% 19/08/2030	1,590,000	USD	1,262,351	1.10	BONDS				
			1,262,351	1.10	NETHERLANDS				
INDIA					IHS NETHERLANDS HOLDCO				
SHRIRAM TRANSPORT					8% 18/09/2027				
FINANCE 4.15% 18/07/2025	1,000,000	USD	946,162	0.83	2,100,000				
			946,162	0.83	1,767,108				
IRELAND					1,767,108				
C & W SENIOR FINANCING					1,767,108				
DESIGNATED 6.875% 15/9/2027	5,500,000	USD	4,859,830	4.25	1,767,108				
			4,859,830	4.25	1,767,108				
LUXEMBOURG					TOTAL BONDS				
AEGEA FINANCE 6.75%					TOTAL OTHER TRANSFERABLE SECURITIES				
20/05/2029	4,000,000	USD	3,697,761	3.24	TOTAL INVESTMENTS				
MILLICOM INTERNATIONAL					OTHER NET ASSETS				
CELLULAR 4.5% 27/04/2031	2,000,000	USD	1,434,579	1.25	TOTAL NET ASSETS				
REDE D'OR FINANCE SARL					110,124,283				
4.95% 17/01/2028	3,000,000	USD	2,746,026	2.40	4,214,597				
RUMO LUXEMBOURG 5.25%					96.31				
10/01/2028	2,000,000	USD	1,849,387	1.62	3.69				
			1,849,387	1.62	114,338,880				
			9,727,753	8.51	100.00				
MAURITIUS									
HTA GROUP 7% 18/12/2025	3,000,000	USD	2,898,993	2.54					
NETWORK 5.65% VRN PERP	4,000,000	USD	3,888,914	3.40					
			6,787,907	5.94					

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

Portfolio of Investments and Other Net Assets

as at 30 September 2023

Global Emerging Markets ESG Bond
Statement of investments as at 30 September 2023
(expressed in USD)

Description	Face value	Currency	Evaluation	% net assets	Description	Face value	Currency	Evaluation	% net assets
INVESTMENTS					DOMINICAN REPUBLIC				
TRANSFERABLE SECURITIES ADMITTED TO AN OFFICIAL STOCK EXCHANGE LISTING					DOMINICAN REPUBLIC				
					(GOVT) 7.05% 03/02/2031	350,000	USD	340,305	0.47
								340,305	0.47
BONDS					EGYPT				
ARGENTINA					EGYPT (GOVT) 7.6003%				
PROVINCIA DE BUENOS					01/03/2029	1,200,000	USD	775,282	1.08
AIRESGO 5.25% 01/09/2037	364,236	USD	120,335	0.17	EGYPT (GOVT) 7.625%				
			120,335	0.17	29/05/2032	640,000	USD	371,947	0.52
AZERBAIJAN					EGYPT (GOVT) 8.7002%				
AZERBAIJAN (GOVT) 3.5%					01/03/2049	270,000	USD	145,846	0.20
01/09/2032	400,000	USD	325,620	0.45				1,293,075	1.80
			325,620	0.45	EL SALVADOR				
BAHRAIN					EL SALVADOR (GOVT)				
BAHRAIN (GOVT) 7%					7.65% 15/06/2035	310,000	USD	222,009	0.31
12/10/2028	200,000	USD	203,254	0.28	EL SALVADOR (GOVT)				
BAHRAIN (GOVT) 7.375%					8.25% 10/04/2032	75,000	USD	59,999	0.08
14/05/2030	650,000	USD	654,720	0.91	EL SALVADOR (GOVT)				
BAHRAIN (GOVT) 7.5%					8.625% 28/02/2029	50,000	USD	41,248	0.06
20/09/2047	650,000	USD	578,343	0.81				323,256	0.45
CBB INTERNATIONAL SUKUK PROGRAMME					GABON				
6.25% 18/10/2030	375,000	USD	369,530	0.52	GABONESE (GOVT) 6.95%				
			1,805,847	2.52	16/06/2025	200,000	USD	178,749	0.25
BRAZIL					GHANA				
BRAZIL (GOVT) 10%					GHANA (GOVT) 7.875%				
01/01/2033	4,300	BRL	780,479	1.09	26/03/2027	420,000	USD	190,408	0.27
			780,479	1.09	GHANA (GOVT) 7.875%				
CHILE					11/02/2035				
CHILE (GOVT) 5.33%					GHANA (GOVT) 8.125%				
05/01/2054	200,000	USD	179,787	0.25	26/03/2032	670,000	USD	296,977	0.41
CORP NACIONAL DEL COBRE					GHANA (GOVT) 8.627%				
5.125% 02/02/2033	200,000	USD	185,158	0.26	16/06/2049	320,000	USD	136,878	0.19
CORP NACIONAL DEL COBRE					GHANA (GOVT) 8.875%				
DE CHILE 6.3% 08/09/2053	200,000	USD	191,548	0.27	07/05/2042	200,000	USD	85,745	0.12
EMPRESA NACIONAL DEL					GHANA (GOVT) 8.95%				
PETROLEO 6.15% 10/05/2033	200,000	USD	192,172	0.27	26/03/2051	200,000	USD	85,796	0.12
INVERSIONES 6.125%								976,305	1.36
23/06/2033	200,000	USD	194,980	0.27	GREAT BRITAIN				
			943,645	1.32	ANTOFAGASTA 5.625%				
COLOMBIA					13/05/2032				
COLOMBIA (GOVT) 6.125%								324,017	0.45
18/01/2041	200,000	USD	158,150	0.22				324,017	0.45
COLOMBIA (GOVT) 7.5%					GUATEMALA				
02/02/2034	600,000	USD	570,961	0.80	GUATEMALA (GOVT) 4.65%				
ECOPETROL 5.875%					07/10/2041	200,000	USD	148,803	0.21
02/11/2051	112,000	USD	71,655	0.10	GUATEMALA (GOVT) 6.6%				
ECOPETROL 8.625%					13/06/2036	200,000	USD	192,877	0.27
19/01/2029	440,000	USD	442,924	0.62				341,680	0.48
ECOPETROL 8.875%					HUNGARY				
13/01/2033	1,000,000	USD	979,773	1.36	HUNGARY (GOVT) 5.25%				
			2,223,463	3.10	16/06/2029	670,000	USD	640,994	0.89

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

Portfolio of Investments and Other Net Assets

as at 30 September 2023

Global Emerging Markets ESG Bond (continued)
Statement of investments as at 30 September 2023
(expressed in USD)

Description	Face value	Currency	Evaluation	% net assets	Description	Face value	Currency	Evaluation	% net assets
HUNGARY (GOVT) 6.125%					LUXEMBOURG				
22/05/2028	730,000	USD	728,738	1.01	ACU PETROLEO LUXEMBOURG				
HUNGARY (GOVT) 6.25%					7.5% 13/07/2035	500,000	USD	449,945	0.63
22/09/2032	300,000	USD	293,005	0.41	COSAN LUXEMBOURG 7.5%				
HUNGARY (GOVT) 6.75%					27/06/2030	520,000	USD	517,211	0.72
25/09/2052	700,000	USD	665,660	0.93	FS LUXEMBOURG 10%				
MAGYAR EXPORTIMPORT					15/12/2025	400,000	USD	410,919	0.57
BANK 6.125% 04/12/2027	200,000	USD	197,148	0.28	GREENSAIF PIPELINES				
			2,525,545	3.52	BIDCO 6.129% 23/02/2038	500,000	USD	490,133	0.68
INDIA					GREENSAIF PIPELINES				
RENEW POWER 5.875%					BIDCO 6.51% 23/02/2042	200,000	USD	197,454	0.28
05/03/2027	240,000	USD	222,070	0.31				2,065,662	2.88
			222,070	0.31	MEXICO				
INDONESIA					BBVA BANCOMER 8.45% VRN				
INDONESIA (GOVT) 3.2%					29/06/2038	300,000	USD	295,627	0.41
23/09/2061	300,000	USD	179,084	0.25	MEXICO (GOVT) 6.338%				
INDONESIA (GOVT) 4.7%					04/05/2053	200,000	USD	183,842	0.26
06/06/2032	200,000	USD	189,643	0.26	MEXICO (GOVT) 6.35%				
INDONESIA (GOVT) 5.45%					09/02/2035	1,000,000	USD	985,703	1.39
20/09/2052	200,000	USD	184,521	0.26	MEXICO (GOVT) 7.5%				
INDONESIA (GOVT) 5.65%					03/06/2027	36,000	MXN	189,650	0.26
11/01/2053	450,000	USD	430,728	0.60	MEXICO (GOVT) 8.5%				
PERTAMINA GEOTHERMAL					18/11/2038	15,000	MXN	76,835	0.11
ENERGY 5.15% 27/04/2028	500,000	USD	488,702	0.68	MEXICO CITY AIRPORT				
			1,472,678	2.05	TRUST 4.25% 31/10/2026	600,000	USD	566,848	0.79
IVORY COAST					MEXICO CITY AIRPORT				
IVORY COAST (GOVT)					TRUST 5.5% 31/07/2047	500,000	USD	385,689	0.54
6.125% 15/06/2033	500,000	USD	415,848	0.58				2,684,194	3.76
			415,848	0.58	MONGOLIA				
JORDAN					MONGOLIA (GOVT) 8.65%				
JORDAN (GOVT) 7.75%					19/01/2028	200,000	USD	199,612	0.28
15/01/2028	220,000	USD	219,942	0.31				199,612	0.28
			219,942	0.31	NETHERLANDS				
KAZAKHSTAN					BRASKEM NETHERLANDS				
KAZMUNAYGAS NATIONAL					FINANCE 7.25% 13/02/2033	300,000	USD	276,166	0.39
4.75% 19/04/2027	800,000	USD	750,766	1.04	BRASKEM NETHERLANDS				
KAZMUNAYGAS NATIONAL					FINANCE 8.5% 12/01/2031	400,000	USD	397,268	0.55
5.375% 24/04/2030	400,000	USD	364,135	0.51	MDGH GMTN RSC 3.75%				
KAZMUNAYGAS NATIONAL					19/04/2029	200,000	USD	186,028	0.26
5.75% 19/04/2047	200,000	USD	156,231	0.22	PROSUS 4.193% 19/01/2032	300,000	USD	239,770	0.33
			1,271,132	1.77				1,099,232	1.53
KENYA					OMAN				
KENYA (GOVT) 7%					LAMAR FUNDING 3.958%				
22/05/2027	600,000	USD	509,575	0.71	07/05/2025	500,000	USD	478,016	0.67
KENYA (GOVT) 7.25%					OMAN (GOVT) 5.625%				
28/02/2028	250,000	USD	201,647	0.28	17/01/2028	640,000	USD	624,717	0.87
KENYA(GOVT) 8% 22/05/2032	200,000	USD	155,744	0.22	OMAN (GOVT) 6% 01/08/2029	560,000	USD	550,153	0.77
KENYA (GOVT) 8.25%					OMAN (GOVT) 7% 25/01/2051	200,000	USD	188,832	0.26
28/02/2048	200,000	USD	136,719	0.19	OMAN (GOVT) 7.375%				
			1,003,685	1.40	28/10/2032	400,000	USD	423,702	0.59
					ORYX FUNDING 5.8%				
					03/02/2031	200,000	USD	191,310	0.27
								2,456,730	3.43

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Portfolio of Investments and Other Net Assets

as at 30 September 2023

Global Emerging Markets ESG Bond (continued)
Statement of investments as at 30 September 2023
(expressed in USD)

Description	Face value	Currency	Evaluation	% net assets	Description	Face value	Currency	Evaluation	% net assets
PANAMA					SAUDI ARABIA				
PANAMA (GOVT) 6.4%					GACI FIRST INVESTMENT				
14/02/2035	600,000	USD	585,157	0.81	4.75% 14/02/2030	300,000	USD	285,857	0.40
PANAMA (GOVT) 6.853%					KSA SUKUK 4.27%				
28/03/2054	350,000	USD	327,390	0.46	22/05/2029	420,000	USD	400,888	0.56
			912,547	1.27	SAUDI (GOVT) 5.5%				
					25/10/2032	330,000	USD	330,534	0.46
PARAGUAY					SAUDI ARABIA (GOVT) 5%				
PARAGUAY (GOVT) 5.85%					17/04/2049	500,000	USD	419,746	0.59
21/08/2033	400,000	USD	379,469	0.53	SAUDI ARABIA (GOVT)				
			379,469	0.53	5.25% 16/01/2050	700,000	USD	610,144	0.85
PERU					SAUDI ELECTRICITY SUKUK PROGRAMME				
PETROLEOS DEL PERU					5.684% 11/04/2053	200,000	USD	180,282	0.25
4.75% 19/06/2032	550,000	USD	390,022	0.55				2,227,451	3.11
PETROLEOS DEL PERU									
5.625% 19/06/2047	300,000	USD	181,717	0.25	SENEGAL				
			571,739	0.80	SENEGAL (GOVT) 6.25%				
PHILIPPINES					23/05/2033	250,000	USD	201,072	0.28
PHILIPPINES (GOVT)					SENEGAL (GOVT) 6.75%				
5.95% 13/10/2047	300,000	USD	298,919	0.42	13/03/2048	200,000	USD	134,587	0.19
			298,919	0.42				335,659	0.47
POLAND					SERBIA				
BANK GOSPODARSTWA KRAJOWEGO					SERBIA (GOVT) 6.25%				
5.375% 22/05/2033	270,000	USD	255,682	0.36	26/05/2028	200,000	USD	196,385	0.27
POLAND (GOVT) 4.875%								196,385	0.27
04/10/2033	310,000	USD	288,742	0.40	SOUTH AFRICA				
POLAND (GOVT) 5.5%					ABSA GROUP 6.375% VRN				
16/11/2027	220,000	USD	220,500	0.31	PERP	240,000	USD	219,742	0.31
POLAND (GOVT) 5.5%					SOUTH AFRICA (GOVT)				
04/04/2053	200,000	USD	181,014	0.25	5.75% 30/09/2049	600,000	USD	399,223	0.56
POLAND (GOVT) 5.75%					SOUTH AFRICA (GOVT)				
16/11/2032	200,000	USD	200,792	0.28	6.25% 08/03/2041	860,000	USD	664,072	0.93
			1,146,730	1.60	SOUTH AFRICA (GOVT) 9%				
QATAR					31/01/2040	18,400,000	ZAR	720,354	1.00
QATAR (GOVT) 4.4%								2,003,391	2.80
16/04/2050	500,000	USD	409,115	0.57	SRI LANKA				
QATAR (GOVT) 4.817%					SRI LANKA (GOVT) 6.85%				
14/03/2049	500,000	USD	435,192	0.61	14/03/2024	200,000	USD	95,479	0.13
QATAR (GOVT) 5.103%					SRI LANKA (GOVT) 7.55%				
23/04/2048	300,000	USD	271,952	0.38	28/03/2030	1,000,000	USD	466,225	0.65
QATAR PETROLEUM 3.125%								561,704	0.78
12/07/2041	500,000	USD	345,952	0.48	TRINIDAD & TOBAGO				
QATAR PETROLEUM 3.3%					TRINIDAD & TOBAGO				
12/07/2051	200,000	USD	130,279	0.18	(GOVT) 5.95% 14/01/2031	300,000	USD	296,938	0.41
			1,592,490	2.22				296,938	0.41
ROMANIA					TURKEY				
ROMANIA (GOVT) 7.125%					HAZINE MUSTESARLIGI VARLIK				
17/01/2033	400,000	USD	409,923	0.57	KIRA 9.758% 13/11/2025	200,000	USD	208,250	0.29
ROMANIA (GOVT) 7.625%					TURKEY (GOVT) 9.125%				
17/01/2053	470,000	USD	480,933	0.67	13/07/2030	400,000	USD	402,664	0.56
ROME (GOVT) 5.25%					TURKEY (GOVT) 9.375%				
25/11/2027	730,000	USD	712,335	1.00	14/03/2029	500,000	USD	513,091	0.72
ROME (GOVT) 6% 25/05/2034	550,000	USD	518,598	0.72					
			2,121,789	2.96					

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

Portfolio of Investments and Other Net Assets

as at 30 September 2023

Global Emerging Markets ESG Bond (continued)
Statement of investments as at 30 September 2023
(expressed in USD)

Description	Face value	Currency	Evaluation	% net assets	Description	Face value	Currency	Evaluation	% net assets	
TURKEY (GOVT) 9.375% 19/01/2033	230,000	USD	234,578	0.33	TRANSFERABLE SECURITIES TRADED ON ANOTHER REGULATED MARKET					
TURKEY (GOVT) 9.875% 15/01/2028	450,000	USD	475,035	0.66		BONDS				
			1,833,618	2.56		ARGENTINA				
UKRAINE						ARGENTINA (GOVT) 0.125% 09/07/2030	1,657,403	USD	478,471	0.67
UKRAINE (GOVT) 0% VRN 31/05/2040	420,000	USD	194,335	0.27		ARGENTINA (GOVT) 0.125% 09/01/2038	220,000	USD	66,550	0.09
UKRAINE (GOVT) 7.375% 25/09/2032	790,000	USD	212,208	0.30		ARGENTINA (GOVT) 0.125% 09/07/2041	1,596,606	USD	416,437	0.58
UKRAINE (GOVT) 7.75% 01/09/2023	250,000	USD	83,234	0.12		ARGENTINE (GOVT) 0.125% 09/07/2046 STEP	170,000	USD	43,483	0.06
UKRAINE (GOVT) 7.75% 01/09/2024	300,000	USD	102,746	0.14					1,004,941	1.40
UKRAINE (GOVT) 7.75% 01/09/2027	1,050,000	USD	305,937	0.42		BRAZIL				
			898,460	1.25		BRAZIL (GOVT) 4.75% 14/01/2050	200,000	USD	139,765	0.20
UNITED ARAB EMIRATES					MC BRAZIL DOWNSTREAM TRADING 7.25% 30/06/2031	400,000	USD	296,869	0.41	
ABU DHABI (GOVT) 4.125% 11/10/2047	200,000	USD	158,362	0.22				436,634	0.61	
ABU DHABI COMMERCIAL BANK 4.5% 14/09/2027	600,000	USD	578,025	0.81	CHILE					
ABU DHABI GOVERNMENT INTERNATIONAL 3.125% 30/09/2049	400,000	USD	260,942	0.36	CHILE (GOVT) 3.1% 22/01/2061	700,000	USD	404,312	0.56	
MDGH GMTN 3% 28/03/2027	200,000	USD	184,580	0.26	CHILE (GOVT) 3.5% 25/01/2050	400,000	USD	269,286	0.38	
MDGH GMTN 5.084% 22/05/2053	200,000	USD	177,816	0.25	CHILE (GOVT) 4.34% 07/03/2042	1,100,000	USD	895,849	1.26	
MDGH GMTN 5.5% 28/04/2033	300,000	USD	299,896	0.42	CHILE (GOVT) 4.95% 05/01/2036	210,000	USD	193,691	0.27	
			1,659,621	2.32	CORP NACIONAL DEL COBRE DE CHILE 3.75% 15/01/2031	200,000	USD	172,766	0.24	
UNITED STATES					CORP NACIONAL DEL COBRE DE CHILE 4.5% 01/08/2047	200,000	USD	151,534	0.21	
US (GOVT) 3.5% 31/01/2030	500,000	USD	469,590	0.66	EMPRESA NACIONAL DEL PETROLEO 3.75% 05/08/2026	500,000	USD	466,209	0.65	
US (GOVT) 4% 30/06/2028	400,000	USD	389,734	0.54				2,553,647	3.57	
US (GOVT) 4.125% 15/11/2032	1,650,000	USD	1,595,602	2.23	COLOMBIA					
			2,454,926	3.43	COLOMBIA (GOVT) 4.125% 22/02/2042	400,000	USD	244,899	0.34	
URUGUAY					ECOPETROL 5.375% 26/06/2026	110,000	USD	106,031	0.15	
URUGUAY (GOVT) 5.75% 28/10/2034	1,200,000	USD	1,232,511	1.72				350,930	0.49	
			1,232,511	1.72	COSTA RICA					
UZBEKISTAN					COSTA RICA (GOVT) 4.375% 30/04/2025	700,000	USD	680,903	0.95	
UZBEKNEFTEGAZ 4.75% 16/11/2028	200,000	USD	161,621	0.23	COSTA RICA (GOVT) 6.125% 19/02/2031	900,000	USD	870,746	1.22	
			161,621	0.23	COSTA RICA (GOVT) 7% 04/04/2044	200,000	USD	190,112	0.27	
TOTAL BONDS			46,499,074	64.88	COSTA RICA (GOVT) 7.158% 12/03/2045	500,000	USD	482,938	0.67	
TOTAL TRANSFERABLE SECURITIES ADMITTED TO AN OFFICIAL STOCK EXCHANGE LISTING			46,499,074	64.88	INSTITUTO COSTARRICENSE DE ELECTRICIDAD 6.75% 07/10/2031	400,000	USD	386,881	0.54	
								2,611,580	3.65	

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

Portfolio of Investments and Other Net Assets

as at 30 September 2023

Global Emerging Markets ESG Bond (continued)
Statement of investments as at 30 September 2023
(expressed in USD)

Description	Face value	Currency	Evaluation	% net assets	Description	Face value	Currency	Evaluation	% net assets
DOMINICAN REPUBLIC					MEXICO				
DOMINIC (GOVT) 5.5% 22/02/2029	970,000	USD	890,496	1.24	BANCO MERCANTIL DEL NORTE SAGRAN 5.875% VRN PERP	450,000	USD	388,864	0.54
DOMINIC (GOVT) 6.4% 05/06/2049	800,000	USD	639,675	0.89	BANCO SANTANDER MEXICO 5.375% 17/04/2025	300,000	USD	295,280	0.41
DOMINIC (GOVT) 6.5% 15/02/2048	200,000	USD	163,019	0.23	BBVA BANCO 5.125% VRN 18/01/2033	200,000	USD	172,112	0.24
DOMINIC (GOVT) 6.85% 27/01/2045	400,000	USD	342,794	0.48	BBVA BANCOMER TEXAS 5.875% VRN 13/09/2034	400,000	USD	351,010	0.49
			2,035,984	2.84	INFRAESTRUCTURA ENERGETICA NOVA 3.75% 14/01/2028	200,000	USD	183,282	0.26
ECUADOR					MEXICO (GOVT) 4.5%				
ECUADOR (GOVT) 0.5% 31/07/2030	1,210,000	USD	623,689	0.87	22/04/2029	450,000	USD	421,665	0.59
ECUADOR (GOVT) 0.5% 31/07/2035	400,000	USD	150,073	0.21	MEXICO (GOVT) 5% 27/04/2051	250,000	USD	194,281	0.27
ECUADOR (GOVT) 0.5% 31/07/2040	225,000	USD	75,063	0.10	TRUST 4.869% 15/01/2030	200,000	USD	169,648	0.24
			848,825	1.18				2,176,142	3.04
EL SALVADOR					NETHERLANDS				
EL SALVADOR (GOVT) 6.375% 18/01/2027	200,000	USD	164,477	0.22	PROSUS 3.257% 19/01/2027	400,000	USD	354,782	0.50
EL SALVADOR (GOVT) 7.625% 01/02/2041	150,000	USD	103,981	0.15				354,782	0.50
			268,458	0.37	OMAN				
HUNGARY					OMAN (GOVT) 6.5% 08/03/2047				
HUNGARY (GOVT) 5.375% 25/03/2024	68,000	USD	67,893	0.09		780,000	USD	698,033	0.97
			67,893	0.09				698,033	0.97
INDIA					PARAGUAY				
RELIANCE INDUSTRIES 3.667% 30/11/2027	250,000	USD	231,959	0.32	PARAGUAY (GOVT) 4.95% 28/04/2031	220,000	USD	203,881	0.28
			231,959	0.32	PARAGUAY (GOVT) 5.4% 30/03/2050	400,000	USD	317,096	0.45
INDONESIA					PERU				
INDONESIA (GOVT) 3.55% 09/06/2051	700,000	USD	481,063	0.67	FONDO MIVIVIENDA 4.625% 12/04/2027	800,000	USD	757,701	1.06
			481,063	0.67	PERU (GOVT) 3% 15/01/2034	1,000,000	USD	777,041	1.08
JAMAICA					SOUTH AFRICA				
JAMAICA (GOVT) 7.875% 28/07/2045	200,000	USD	220,841	0.31	SOUTH AFRICA (GOVT) 4.3% 12/10/2028	400,000	USD	347,164	0.48
			220,841	0.31				347,164	0.48
JERSEY					UNITED ARAB EMIRATES				
GALAXY PIPELINE ASSETS 2.94% 30/09/2040	400,000	USD	292,567	0.41	ABU DHABI CRUDE OIL PIPELINE 4.6% 02/11/2047	200,000	USD	173,519	0.24
			292,567	0.41	DP WORLD CRESCENT 5.5% 13/09/2033	330,000	USD	321,680	0.45
LUXEMBOURG					UNITED STATES				
AEGEA FINANCE 6.75% 20/05/2029	400,000	USD	369,777	0.52	KOSMOS ENERGY 7.75% 01/05/2027	200,000	USD	185,226	0.26
CHILE ELECTRICITY 6.01% 20/01/2033	250,000	USD	248,943	0.35	US (GOVT) 2.25% 15/02/2052	100,000	USD	61,711	0.09
RUMO LUXEMBOURG 5.25% 10/01/2028	250,000	USD	231,173	0.32	US (GOVT) 3.25% 30/06/2029	700,000	USD	651,574	0.91
			849,893	1.19					

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

Portfolio of Investments and Other Net Assets

as at 30 September 2023

Global Emerging Markets ESG Bond (continued)
Statement of investments as at 30 September 2023
(expressed in USD)

Description	Face value	Currency	Evaluation	% net assets
US (GOVT) 4% 15/11/2052	1,080,000	USD	962,212	1.34
			1,860,723	2.60
URUGUAY				
URUGUAY (GOVT) 4.375% 23/01/2031	150,000	USD	143,979	0.20
URUGUAY (GOVT) 4.975% 20/04/2055	60,000	USD	52,552	0.07
URUGUAY (GOVT) 5.1% 18/06/2050	1,650,000	USD	1,480,330	2.07
			1,676,861	2.34
ZAMBIA				
ZAMBIA (GOVT) 8.5% 14/04/2024	300,000	USD	165,560	0.23
			165,560	0.23
TOTAL BONDS			22,085,398	30.82
TOTAL TRANSFERABLE SECURITIES TRADED ON ANOTHER REGULATED MARKET			22,085,398	30.82
MONEY MARKET INSTRUMENTS				
TREASURY BILLS				
UNITED STATES				
US (GOVT) 0% 31/10/2023	300,000	USD	298,731	0.42
US (GOVT) 0% 07/12/2023	450,000	USD	445,626	0.62
			744,357	1.04
TOTAL TREASURY BILLS			744,357	1.04
TOTAL MONEY MARKET INSTRUMENTS			744,357	1.04
OTHER TRANSFERABLE SECURITIES				
BONDS				
CHILE				
CORP NACIONAL DEL COBRE DE CHILE 3% 30/09/2029	200,000	USD	170,588	0.24
CORP NACIONAL DEL COBRE DE CHILE 3.70% 30/01/2050	200,000	USD	131,196	0.18
			301,784	0.42
GUATEMALA				
GUATEMALA (GOVT) 7.05% 04/10/2032	210,000	USD	210,905	0.29
			210,905	0.29
PANAMA				
PANAMA (GOVT) 6.875% 31/01/2036	300,000	USD	301,802	0.43
			301,802	0.43
TOTAL BONDS			814,491	1.14
TOTAL OTHER TRANSFERABLE SECURITIES			814,491	1.14
TOTAL INVESTMENTS			70,143,320	97.88
OTHER NET ASSETS LESS			1,522,058	2.12
TOTAL NET ASSETS			71,665,378	100.00

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

Portfolio of Investments and Other Net Assets

as at 30 September 2023

Global Emerging Markets ESG Local Debt
Statement of investments as at 30 September 2023
(expressed in USD)

Description	Quantity/ Face value	Currency	Evaluation	% net assets	Description	Quantity/ Face value	Currency	Evaluation	% net assets
INVESTMENTS					GERMANY				
TRANSFERABLE SECURITIES ADMITTED TO AN OFFICIAL STOCK EXCHANGE LISTING					KREDITANSTALT FUER WIEDERAUFBAU 0.625% 25/07/2025				
					13,000,000	PLN		2,724,641	0.87
BONDS					KREDITANSTALT FUER WIEDERAUFBAU 2% 3/11/2023				
					14,000,000	PLN		3,194,902	1.02
BRAZIL					KREDITANSTALT FUER WIEDERAUFBAU 2.7% 25/03/2024				
BRAZIL (GOVT) 10%					34,000,000	CNY		4,657,998	1.48
01/01/2027	8,000	BRL	1,560,178	0.50	KREDITANSTALT FUER WIEDERAUFBAU 3.9% 18/01/2024				
BRAZIL (GOVT) 10%					6,000,000	PLN		1,361,660	0.43
01/01/2029	35,500	BRL	6,717,517	2.14				11,939,201	3.80
BRAZIL (GOVT) 10%					HONG KONG				
01/01/2031	13,700	BRL	2,540,339	0.81	HONG KONG (GOVT) 2.8%				
BRAZIL (GOVT) 10%									
01/01/2033	40,300	BRL	7,314,719	2.32	30/11/2024	8,500,000	CNY	1,167,639	0.37
			18,132,753	5.77				1,167,639	0.37
CHILE					HUNGARY				
BONOS DE LA TESORERIA DE LA REPUBLIC 5.3% 1/11/2037					HUNGARY (GOVT) 4%				
1,200,000,000	CLP	1,226,685	0.39	28/04/2051	400,000,000	HUF	661,942	0.21	
BONOS DE LA TESORERIA DE LA REPUBLIC 6% 1/4/2033					HUNGARY (GOVT) 4.5%				
660,000,000	CLP	703,178	0.22	27/05/2032	2,350,000,000	HUF	5,254,805	1.67	
CHILE (GOVT) 2.3%					HUNGARY (GOVT) 6.75%				
01/10/2028	4,490,000,000	CLP	4,127,393	1.32	22/10/2028	150,000,000	HUF	395,976	0.13
CHILE (GOVT) 2.8%								6,312,723	2.01
01/10/2033	2,600,000,000	CLP	2,130,662	0.68	INDONESIA				
CHILE (GOVT) 4.5%					INDONESIA (GOVT) 6.5%				
01/03/2026	1,800,000,000	CLP	1,921,248	0.61	15/02/2031	20,500,000,000	IDR	1,314,649	0.42
			10,109,166	3.22	15/05/2033	30,000,000,000	IDR	1,919,352	0.61
COLOMBIA					INDONESIA (GOVT) 7%				
COLOMBIA (GOVT) 6%					15/02/2033				
28/04/2028	2,628,200,000	COP	535,286	0.17	54,200,000,000	IDR	3,536,556	1.13	
COLOMBIA (GOVT) 7%					INDONESIA (GOVT) 7.5%				
26/03/2031	56,746,100,000	COP	11,007,422	3.50	15/06/2035	83,900,000,000	IDR	5,691,776	1.81
COLOMBIA (GOVT) 7.25%					INDONESIA (GOVT) 7.5%				
26/10/2050	1,800,000,000	COP	271,008	0.09	15/05/2038	48,000,000,000	IDR	3,249,608	1.03
TITULOS DE TESORERIA B 7.5% 26/08/2026	1,073,500,000	COP	244,307	0.08				15,711,941	5.00
			12,058,023	3.84	MALAYSIA				
CZECH REPUBLIC					MALAYSIA (GOVT) 2.632%				
CZECH (GOVT) 0.95%					15/04/2031				
15/05/2030	34,400,000	CZK	1,180,382	0.38	6,000,000	MYR	1,169,971	0.37	
CZECH (GOVT) 2.4%					MALAYSIA (GOVT) 3.9%				
17/09/2025	78,600,000	CZK	3,243,421	1.03	30/11/2026	11,000,000	MYR	2,367,616	0.75
			4,423,803	1.41	MALAYSIA (GOVT) 3.733%				
DOMINICAN REPUBLIC					15/06/2028				
DOMINICAN (GOVT) 11.25%					MALAYSIA (GOVT) 3.885%				
15/09/2035	8,000,000	DOP	145,676	0.05	15/08/2029	17,500,000	MYR	3,731,165	1.19
DOMINICAN (GOVT) 13.625%					MALAYSIA (GOVT) 4.065%				
03/02/2033	15,000,000	DOP	312,075	0.10	15/06/2050	5,400,000	MYR	1,084,407	0.35
			457,751	0.15	MALAYSIA (GOVT) 4.254%				
					31/05/2035	29,000,000	MYR	6,267,359	2.00
								18,324,619	5.84

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Portfolio of Investments and Other Net Assets

as at 30 September 2023

Global Emerging Markets ESG Local Debt (continued)
Statement of investments as at 30 September 2023
(expressed in USD)

Description	Quantity/ Face value	Currency	Evaluation	% net assets	Description	Quantity/ Face value	Currency	Evaluation	% net assets
MEXICO					SOUTH AFRICA (GOVT)				
MEXICO (GOVT) 5%					8.75% 28/02/2048	86,200,000	ZAR	3,179,826	1.01
06/03/2025	754,000	MXN	4,028,495	1.28	SOUTH AFRICA (GOVT) 9%				
MEXICO (GOVT) 7.5%					31/01/2040	186,500,000	ZAR	7,301,405	2.32
03/06/2027	3,495,000	MXN	18,411,827	5.85				20,355,806	6.48
MEXICO (GOVT) 7.75%					THAILAND				
29/05/2031	950,000	MXN	4,854,112	1.55	THAILAND (GOVT) 1.585%				
MEXICO (GOVT) 8.5%					17/12/2035	403,800,000	THB	9,231,917	2.94
31/05/2029	792,400	MXN	4,292,242	1.37	THAILAND (GOVT) 2.875%				
MEXICO (GOVT) 8.5%					17/06/2046	15,000,000	THB	362,031	0.12
18/11/2038	1,390,000	MXN	7,120,001	2.27	THAILAND (GOVT) 3.3%				
MEXICO (GOVT) 10%					17/06/2038	68,600,000	THB	1,852,883	0.59
05/12/2024	394,000	MXN	2,245,710	0.72				11,446,831	3.65
MEX BONOS DESARR 5.75%					TURKEY				
05/03/2026	284,000	MXN	1,472,089	0.47	TURKEY (GOVT) 10.5%				
			42,424,476	13.51	11/08/2027	21,000,000	TRY	489,680	0.16
PERU					TURKEY (GOVT) 16.9%				
PERU (GOVT) 6.85%					02/09/2026	24,000,000	TRY	696,411	0.22
12/02/2042	200,000	PEN	49,781	0.02				1,186,091	0.38
PERU (GOVT) 6.9%					UNITED STATES				
12/08/2037	7,800,000	PEN	1,966,144	0.62	INTERNATIONAL BANK FOR				
			2,015,925	0.64	RECONSTRUCTION 4.5%				
PHILIPPINES					15/04/2026	16,000,000,000	IDR	998,502	0.32
ASIAN DEVELOPMENT BANK					INTERNATIONAL BANK FOR				
6.55% 26/01/2025	76,000,000	ZAR	3,909,650	1.24	RECONSTRUCTION 4.6%				
			3,909,650	1.24	09/02/2026	32,000,000,000	IDR	2,004,137	0.64
POLAND					INTERNATIONAL BANK FOR				
POLAND (GOVT) 0.25%					RECONSTRUCTION 4.75%				
25/10/2026	39,800,000	PLN	7,905,337	2.51	21/01/2027	37,000,000,000	IDR	2,289,406	0.73
POLAND (GOVT) 1.75%					INTERNATIONAL BANK FOR				
25/04/2032	41,100,000	PLN	6,876,138	2.19	RECONSTRUCTION 5.35%				
POLAND (GOVT) 2.5%					09/02/2029	63,000,000,000	IDR	3,916,084	1.24
25/07/2026	29,000,000	PLN	6,215,984	1.98	INTERNATIONAL BANK FOR				
POLAND (GOVT) 2.75%					RECONSTRUCTION 6.25%				
25/10/2029	9,700,000	PLN	1,929,027	0.61	12/01/2028	60,000,000,000	IDR	3,893,347	1.24
POLAND (GOVT) 3.25%					INTERNATIONAL BANK FOR				
25/07/2025	16,100,000	PLN	3,582,446	1.14	RECONSTRUCTION 6.25%				
			26,508,932	8.43	19/01/2029	54,000,000,000	IDR	3,500,835	1.11
ROMANIA					INTERNATIONAL BANK FOR				
ROMANIA (GOVT) 3.65%					RECONSTRUCTION 6.5%				
24/09/2031	26,300,000	RON	4,538,488	1.45	21/01/2027	24,000,000	ZAR	1,183,414	0.38
ROMANIA (GOVT) 4.75%					INTERNATIONAL BANK FOR				
24/02/2025	9,500,000	RON	1,982,198	0.63	RECONSTRUCTION 6.5%				
ROMANIA (GOVT) 5.8%					08/12/2027	26,000,000,000	IDR	1,710,705	0.54
26/07/2027	34,500,000	RON	7,157,244	2.28				19,496,430	6.20
			13,677,930	4.36	URUGUAY				
SOUTH AFRICA					URUGUAY (GOVT) 9.75%				
REPUBLIC OF SOUTH					20/07/2033	15,000,000	UYU	394,282	0.13
AFRICA 8.75% 31/01/2044	56,400,000	ZAR	2,093,455	0.67				394,282	0.13
SOUTH AFRICA (GOVT) 7%					TOTAL BONDS				
28/02/2031	54,000,000	ZAR	2,251,343	0.72	240,053,972				76.43
SOUTH AFRICA (GOVT)					TOTAL TRANSFERABLE SECURITIES				
8.5% 31/01/2037	142,200,000	ZAR	5,529,777	1.76	240,053,972				76.43
					ADMITTED TO AN OFFICIAL STOCK				
					EXCHANGE LISTING				

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

Portfolio of Investments and Other Net Assets

as at 30 September 2023

Global Emerging Markets ESG Local Debt (continued)
Statement of investments as at 30 September 2023
(expressed in USD)

Description	Quantity/ Face value	Currency	Evaluation	% net assets	Description	Quantity/ Face value	Currency	Evaluation	% net assets
TRANSFERABLE SECURITIES TRADED ON ANOTHER REGULATED MARKET					URUGUAY				
BONDS					URUGUAY (GOVT) 8.25%				
BRAZIL					21/05/2031				
BRAZIL (GOVT) 0%					22,600,000	UYU		551,363	0.18
01/01/2024	14,300	BRL	2,776,838	0.88				551,363	0.18
BRAZIL (GOVT) 10%								41,725,232	13.29
01/01/2025	27,500	BRL	5,439,046	1.74				41,725,232	13.29
			8,215,884	2.62	TOTAL BONDS				
CZECH REPUBLIC					TOTAL TRANSFERABLE SECURITIES				
CZECH (GOVT) 1%					TRADED ON ANOTHER REGULATED MARKET				
26/06/2026	116,000,000	CZK	4,545,498	1.45	COLLECTIVE INVESTMENT SCHEMES				
CZECH (GOVT) 1.5%					IRELAND				
24/04/2040	6,460,000	CZK	176,015	0.06	HSBC GLOBAL LIQUIDITY				
CZECH (GOVT) 1.75%					FUND				
23/06/2032	185,300,000	CZK	6,380,316	2.03	2	USD		2	0.00
CZECH (GOVT) 2.75%								2	0.00
23/07/2029	125,000,000	CZK	4,898,375	1.56	TOTAL COLLECTIVE INVESTMENT SCHEMES				
CZECH (GOVT) 4.2%					2				
04/12/2036	50,700,000	CZK	2,079,191	0.66	0.00				
CZECH REPUBLIC (GOVT)					MONEY MARKET INSTRUMENTS				
0.25% 10/02/2027	50,000,000	CZK	1,869,909	0.60	TREASURY BILLS				
			19,949,304	6.36	UNITED STATES				
DOMINICAN REPUBLIC					US (GOVT) 0% 14/12/2023				
DOMINIC (GOVT) 9.75%					3,300,000	USD		3,264,496	1.04
05/06/2026	14,850,000	DOP	263,003	0.08	US (GOVT) 0% 25/01/2024	3,000,000	USD	2,949,269	0.94
			263,003	0.08				6,213,765	1.98
MALAYSIA					TOTAL TREASURY BILLS				
MALAYSIA (GOVT) 3.757%					6,213,765				
22/05/2040	26,400,000	MYR	5,306,886	1.69	1.98				
			5,306,886	1.69	TOTAL MONEY MARKET INSTRUMENTS				
PERU					6,213,765				
PERU (GOVT) 6.95%					1.98				
12/08/2031	9,000,000	PEN	2,357,415	0.75	1.98				
			2,357,415	0.75	OTHER TRANSFERABLE SECURITIES				
PHILIPPINES					BONDS				
PHILIPPINES (GOVT)					MALAYSIA				
6.25% 14/01/2036	10,000,000	PHP	170,283	0.05	MALAYSIA (GOVT) 3.955%				
			170,283	0.05	15/09/2025				
ROMANIA					9,100,000				
ROMANIA (GOVT) 4.75%						MYR		1,957,803	0.62
11/10/2034	5,400,000	RON	955,641	0.30				1,957,803	0.62
			955,641	0.30	PERU				
SOUTH AFRICA					PERU (GOVT) 6.35%				
SOUTH AFRICA (GOVT)					12/08/2028				
8.875% 28/02/2035	94,373,000	ZAR	3,955,453	1.26	5,193,000	PEN		1,376,602	0.43
			3,955,453	1.26	PERU (GOVT) 7.3%				
					12/08/2033				
					4,600,000	PEN		1,210,928	0.39
					PERU (GOVT) 8.2%				
					12/08/2026				
					913,000	PEN		253,316	0.08
								2,840,846	0.90
					POLAND				
					POLAND (GOVT) 2.5%				
					25/07/2027				
					55,900,000	PLN		11,670,739	3.73
								11,670,739	3.73

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

Portfolio of Investments and Other Net Assets

as at 30 September 2023

Global Emerging Markets ESG Local Debt (continued)
Statement of investments as at 30 September 2023
(expressed in USD)

Description	Quantity/ Face value	Currency	Evaluation	% net assets
THAILAND				
THAILAND (GOVT) 3.39%				
17/06/2037	85,000,000	THB	2,332,795	0.74
			2,332,795	0.74
TOTAL BONDS			18,802,183	5.99
TOTAL OTHER TRANSFERABLE SECURITIES			18,802,183	5.99
TOTAL INVESTMENTS			306,795,154	97.69
OTHER NET ASSETS			7,242,233	2.31
TOTAL NET ASSETS			314,037,387	100.00

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

Portfolio of Investments and Other Net Assets

as at 30 September 2023

Global Emerging Markets Local Debt
Statement of investments as at 30 September 2023
(expressed in USD)

Description	Quantity/ Face value	Currency	Evaluation	% net assets	Description	Quantity/ Face value	Currency	Evaluation	% net assets
INVESTMENTS					HUNGARY				
TRANSFERABLE SECURITIES ADMITTED TO AN OFFICIAL STOCK EXCHANGE LISTING					HUNGARY (GOVT) 2.5%				
					24/10/2024	2,700,000,000	HUF	6,923,404	0.65
BONDS					HUNGARY (GOVT) 3%				
					21/08/2030	1,282,000,000	HUF	2,705,674	0.25
BRAZIL					HUNGARY (GOVT) 4.5%				
BRAZIL (GOVT) 0%					27/05/2032	650,000,000	HUF	1,453,456	0.14
01/07/2024	7,000	BRL	1,291,343	0.12	HUNGARY (GOVT) 4.75%				
BRAZIL (GOVT) 10%					24/11/2032	1,103,200,000	HUF	2,497,883	0.23
01/01/2029	87,500	BRL	16,557,261	1.55				13,580,417	1.27
BRAZIL (GOVT) 10%					INDONESIA				
01/01/2031	9,400	BRL	1,743,006	0.16	INDONESIA (GOVT) 6.5%				
BRAZIL (GOVT) 10%					15/02/2031	101,300,000,000	IDR	6,496,292	0.61
01/01/2033	72,500	BRL	13,159,233	1.24	INDONESIA (GOVT) 6.625%				
BRAZIL LETRAS DO TESOURO					15/05/2033	100,000,000,000	IDR	6,397,839	0.60
NACIONAL 0% 1/4/2024	300,100	BRL	56,809,688	5.33	INDONESIA (GOVT) 7%				
			89,560,531	8.40	15/02/2033	143,500,000,000	IDR	9,363,391	0.88
CHILE					INDONESIA (GOVT) 7.5%				
BONOS DE LA TESORERIA DE LA					15/06/2035	287,680,000,000	IDR	19,516,209	1.83
REPUBLIC 5.3% 1/11/2037	4,100,000,000	CLP	4,191,175	0.39	INDONESIA (GOVT) 7.5%				
BONOS DE LA TESORERIA					15/05/2038	96,000,000,000	IDR	6,499,216	0.61
DE LA REPUBLIC 6% 1/4/2033	1,000,000,000	CLP	1,065,420	0.10				48,272,947	4.53
CHILE (GOVT) 4.5%					MALAYSIA				
01/03/2026	4,200,000,000	CLP	4,482,912	0.42	MALAYSIA (GOVT) 2.632%				
CHILE (GOVT) 4.7%					15/04/2031	40,000,000	MYR	7,799,803	0.73
01/09/2030	7,400,000,000	CLP	7,580,390	0.72	MALAYSIA (GOVT) 3.885%				
CHILE (GOVT) 5%					15/08/2029	33,400,000	MYR	7,121,195	0.67
01/03/2035	1,600,000,000	CLP	1,619,785	0.15	MALAYSIA (GOVT) 3.9%				
			18,939,682	1.78	30/11/2026	37,100,000	MYR	7,985,325	0.75
COLOMBIA					MALAYSIA (GOVT) 4.254%				
COLOMBIA (GOVT) 7.25%					31/05/2035	28,140,000	MYR	6,081,500	0.57
18/10/2034	29,900,000,000	COP	5,242,300	0.49	MALAYSIA (GOVT) 4.065%				
COLOMBIA (GOVT) 7.25%					15/06/2050	11,700,000	MYR	2,349,548	0.22
26/10/2050	16,000,000,000	COP	2,408,958	0.23				31,337,371	2.94
TITULOS DE TESORERIA B					MEXICO				
7.5% 26/08/2026	23,624,600,000	COP	5,376,481	0.50	MEXICO (GOVT) 5%				
TITULOS DE TESORERIA B					06/03/2025	2,900,000	MXN	15,494,212	1.45
7.75% 18/09/2030	41,662,200,000	COP	8,610,215	0.81	MEX BONOS DESARR 5.75%				
			21,637,954	2.03	05/03/2026	700,000	MXN	3,628,390	0.34
CZECH REPUBLIC					MEXICO (GOVT) 7.5%				
CZECH (GOVT) 0.95%					03/06/2027	9,102,000	MXN	47,949,769	4.50
15/05/2030	386,000,000	CZK	13,244,982	1.24	MEXICO (GOVT) 8.5%				
			13,244,982	1.24	31/05/2029	3,164,300	MXN	17,140,259	1.61
DOMINICAN REPUBLIC					MEXICO (GOVT) 8.5%				
DOMINICAN (GOVT) 11.25%					18/11/2038	3,892,000	MXN	19,936,004	1.87
15/09/2035	11,300,000	DOP	205,768	0.02	MEXICO (GOVT) 7.75%				
			205,768	0.02	13/11/2042	88,000	MXN	411,704	0.04
					MEXICO (GOVT) 10%				
					05/12/2024	9,700	MXN	55,288	0.01
								104,615,626	9.82

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

Portfolio of Investments and Other Net Assets

as at 30 September 2023

Global Emerging Markets Local Debt (continued)
Statement of investments as at 30 September 2023
(expressed in USD)

Description	Quantity/ Face value	Currency	Evaluation	% net assets	Description	Quantity/ Face value	Currency	Evaluation	% net assets
PERU					TRANSFERABLE SECURITIES TRADED ON ANOTHER REGULATED MARKET				
PERU (GOVT) 6.85% 12/02/2042	4,325,000	PEN	1,076,512	0.10	BONDS				
PERU (GOVT) 6.9% 12/08/2037	11,700,000	PEN	2,949,216	0.28	BRAZIL				
			4,025,728	0.38	BRAZIL (GOVT) 0% 01/01/2024	195,330	BRL	37,930,049	3.56
POLAND					BRAZIL (GOVT) 10% 01/01/2025	56,000	BRL	11,075,878	1.04
POLAND (GOVT) 0.25% 25/10/2026	123,400,000	PLN	24,510,518	2.30			49,005,927	4.60	
POLAND (GOVT) 1.75% 25/04/2032	104,300,000	PLN	17,449,665	1.64	CZECH REPUBLIC				
POLAND (GOVT) 2.75% 25/10/2029	13,000,000	PLN	2,585,293	0.24	CZECH (GOVT) 1% 26/06/2026	313,000,000	CZK	12,265,007	1.15
POLAND (GOVT) 3.25% 25/07/2025	56,300,000	PLN	12,527,436	1.18	CZECH (GOVT) 1.75% 23/06/2032	145,400,000	CZK	5,006,466	0.47
			57,072,912	5.36	CZECH (GOVT) 4.2% 04/12/2036	66,400,000	CZK	2,723,043	0.26
ROMANIA							19,994,516	1.88	
ROMANIA (GOVT) 3.65% 24/09/2031	20,500,000	RON	3,537,605	0.33	DOMINICAN REPUBLIC				
ROMANIA (GOVT) 5.8% 26/07/2027	83,300,000	RON	17,281,111	1.62	DOMINIC (GOVT) 9.75% 05/06/2026	100,800,000	DOP	1,785,230	0.17
			20,818,716	1.95			1,785,230	0.17	
SOUTH AFRICA					MALAYSIA				
SOUTH AFRICA (GOVT) 6.25% 31/03/2036	580,700,000	ZAR	18,880,364	1.78	MALAYSIA (GOVT) 3.75% 22/05/2040	40,200,000	MYR	8,080,939	0.76
SOUTH AFRICA (GOVT) 8.5% 31/01/2037	154,300,000	ZAR	6,000,313	0.56			8,080,939	0.76	
SOUTH AFRICA (GOVT) 8.75% 31/01/2044	202,200,000	ZAR	7,505,260	0.70	PERU				
SOUTH AFRICA (GOVT) 9% 31/01/2040	398,600,000	ZAR	15,605,041	1.47	PERU (GOVT) 6.95% 12/08/2031	17,094,000	PEN	4,477,516	0.42
SOUTH AFRICA (GOVT) 10.5% 21/12/2026	100,000,000	ZAR	5,463,813	0.51			4,477,516	0.42	
			53,454,791	5.02	SOUTH AFRICA				
THAILAND					SOUTH AFRICA (GOVT) 8.875% 28/02/2035	87,000,000	ZAR	3,646,428	0.34
THAILAND (GOVT) 1.585% 17/12/2035	550,963,000	THB	12,596,446	1.18			3,646,428	0.34	
THAILAND (GOVT) 3.3% 17/06/2038	386,750,000	THB	10,446,100	0.98	URUGUAY				
			23,042,546	2.16	URUGUAY (GOVT) 8.25% 21/05/2031	26,500,000	UYU	646,509	0.06
TURKEY							646,509	0.06	
TURKEY (GOVT) 10.5% 11/08/2027	75,000,000	TRY	1,748,858	0.17	TOTAL BONDS				
TURKEY (GOVT) 16.9% 02/09/2026	55,400,000	TRY	1,607,549	0.15	TOTAL TRANSFERABLE SECURITIES TRADED ON ANOTHER REGULATED MARKET				
			3,356,407	0.32	87,637,065 8.23				
TOTAL BONDS					COLLECTIVE INVESTMENT SCHEMES				
TOTAL TRANSFERABLE SECURITIES ADMITTED TO AN OFFICIAL STOCK EXCHANGE LISTING					IRELAND				
			503,166,378	47.22	HSBC GLOBAL LIQUIDITY FUND	85,066,250	USD	85,066,250	7.99
			503,166,378	47.22			85,066,250	7.99	
					TOTAL COLLECTIVE INVESTMENT SCHEMES				
					85,066,250 7.99				

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

Portfolio of Investments and Other Net Assets

as at 30 September 2023

Global Emerging Markets Local Debt (continued)
Statement of investments as at 30 September 2023
(expressed in USD)

Description	Quantity/ Face value	Currency	Evaluation	% net assets
MONEY MARKET INSTRUMENTS				
TREASURY BILLS				
UNITED STATES				
US (GOVT) 0% 12/10/2023	79,000,000	USD	78,884,464	7.41
US (GOVT) 0% 26/10/2023	99,500,000	USD	99,150,647	9.31
US (GOVT) 0% 16/11/2023	57,500,000	USD	57,119,279	5.36
US (GOVT) 0% 14/12/2023	38,900,000	USD	38,481,492	3.61
US (GOVT) 0% 25/01/2024	38,000,000	USD	37,357,402	3.51
			310,993,284	29.20
TOTAL TREASURY BILLS			310,993,284	29.20
TOTAL MONEY MARKET INSTRUMENTS			310,993,284	29.20
OTHER TRANSFERABLE SECURITIES				
BONDS				
MALAYSIA				
MALAYSIA (GOVT) 3.828% 05/07/2034	15,000,000	MYR	3,139,850	0.29
MALAYSIA (GOVT) 3.955% 15/09/2025	38,470,000	MYR	8,276,558	0.78
			11,416,408	1.07
PERU				
PERU (GOVT) 6.35% 12/08/2028	11,300,000	PEN	2,995,494	0.28
			2,995,494	0.28
POLAND				
POLAND (GOVT) 2.5% 25/07/2027	215,000,000	PLN	44,887,461	4.22
			44,887,461	4.22
TOTAL BONDS			59,299,363	5.57
TOTAL OTHER TRANSFERABLE SECURITIES			59,299,363	5.57
TOTAL INVESTMENTS			1,046,162,340	98.21
OTHER NET ASSETS			19,028,001	1.79
TOTAL NET ASSETS			1,065,190,341	100.00

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

Portfolio of Investments and Other Net Assets

as at 30 September 2023

Global ESG Corporate Bond
Statement of investments as at 30 September 2023
(expressed in USD)

Description	Quantity/ Face value	Currency	Evaluation	% net assets	Description	Quantity/ Face value	Currency	Evaluation	% net assets
INVESTMENTS					BANQUE FEDERATIVE DU CREDIT MUTUEL				
TRANSFERABLE SECURITIES ADMITTED TO AN OFFICIAL STOCK EXCHANGE LISTING					3.875% VRN 16/06/2032				
BONDS					300,000 EUR 300,088 0.18				
AUSTRALIA					BANQUE FEDERATIVE DU CREDIT MUTUEL 4.125% 18/09/2030				
SYDNEY AIRPORT FINANCE					400,000 EUR 418,735 0.25				
2.75% 23/04/2024	370,000	EUR	388,602	0.23	BANQUE FEDERATIVE DU CREDIT MUTUEL 5.125% 13/01/2033				
			388,602	0.23	BNP PARIBAS 2.5% VRN 31/03/2032				
BELGIUM					200,000 EUR 190,718 0.11				
BELFIUS BANK 3.875% 12/06/2028	100,000	EUR	104,510	0.06	BNP PARIBAS 4.125% VRN 26/09/2032				
ELIA GROUP 5.85% VRN PERP	800,000	EUR	848,424	0.51	CARREFOUR 4.125% 12/10/2028				
ELIA SYSTEM OPERATOR 2.75% VRN PERP	100,000	EUR	105,434	0.06	CREDIT AGRICOLE 2% 25/03/2029				
FLUVIUS SYSTEM OPERATOR 3.875% 18/03/2031	400,000	EUR	414,282	0.24	CREDIT AGRICOLE 3.875% 20/04/2031				
			1,472,650	0.87	CREDIT AGRICOLE 4% 18/01/2033				
CANADA					CREDIT AGRICOLE ASSURANCES 2.625% VRN 29/01/2048				
ENBRIDGE 5.7% 08/03/2033	1,000,000	USD	960,633	0.57	500,000 EUR 521,823 0.31				
NUTRIEN 5.95% 07/11/2025	1,000,000	USD	1,001,562	0.59	CREDIT MUTUEL ARKEA 3.875% 22/05/2028				
ROYAL BANK OF CANADA 2.125% 26/04/2029	900,000	EUR	846,317	0.50	DANONE 3.071% 07/09/2032				
TORONTODOMINION BANK 1.707% 28/07/2025	800,000	EUR	814,220	0.48	DANONE 3.47% 22/05/2031				
TORONTODOMINION BANK 5.156% 10/01/2028	1,000,000	USD	977,547	0.58	EDENRED 3.625% 13/06/2031				
			4,600,279	2.72	ELECTRICITE DE FRANCE 1% 29/11/2033				
DENMARK					ELECTRICITE DE FRANCE 4.625% 25/01/2043				
ISS GLOBAL 2.125% 02/12/2024	100,000	EUR	103,017	0.06	300,000 EUR 291,214 0.17				
JYSKE BANK AS 0.05% VRN 02/09/2026	500,000	EUR	484,033	0.29	FRANCE (GOVT) 4.25% 25/10/2023				
ORSTED 2.25% 14/06/2028	628,000	EUR	613,999	0.36	GECINA 0.875% 25/01/2033				
ORSTED 4.125% 01/03/2035	483,000	EUR	498,002	0.29	GECINA 1.625% 14/03/2030				
			1,699,051	1.00	KERING 0.75% 13/05/2028				
FINLAND					KERING 3.375% 27/02/2033				
SAMPO 2.5% VRN 03/09/2052	500,000	EUR	406,142	0.24	700,000 EUR 708,539 0.42				
STORA ENSO OYJ 0.625% 02/12/2030	327,000	EUR	263,174	0.16	500,000 EUR 516,177 0.30				
			669,316	0.40	300,000 EUR 312,004 0.18				
FRANCE					LOREAL 0.875% 29/06/2026				
ALD 4% 05/07/2027	500,000	EUR	518,778	0.31	700,000 EUR 688,478 0.41				
ALSTOM 0.25% 14/10/2026	400,000	EUR	379,680	0.22	LOREAL 3.125% 19/05/2025				
APRR 1.5% 17/01/2033	100,000	EUR	86,331	0.05	200,000 EUR 524,087 0.31				
ARVAL SERVICE LEASE					ORANGE 1.375% VRN PERP 200,000 EUR 169,511 0.10				
FRANCE 3.375% 04/01/2026	700,000	EUR	723,996	0.43	ORANGE 1.625% 07/04/2032 300,000 EUR 266,773 0.16				
BANQUE FEDERATIVE DU CREDIT MUTUEL 2.625% 06/11/2029	800,000	EUR	758,473	0.45	ORANGE 2.375% VRN PERP 300,000 EUR 302,867 0.18				
					RCI BANQUE 4.125% 01/12/2025				
					500,000 EUR 526,142 0.31				
					RCI BANQUE 4.875% 02/10/2029				
					361,000 EUR 379,750 0.22				
					RTE RESEAU DE TRANSPORT 0.75% 12/01/2034				
					200,000 EUR 156,536 0.09				
					SCHNEIDER ELECTRIC 3.375% 06/04/2025				
					1,200,000 EUR 1,259,945 0.74				
					SOCIETE GENERALE 0.5% VRN 12/06/2029				
					700,000 EUR 606,282 0.36				

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

Portfolio of Investments and Other Net Assets

as at 30 September 2023

Global ESG Corporate Bond (continued)
Statement of investments as at 30 September 2023
(expressed in USD)

Description	Quantity/ Face value	Currency	Evaluation	% net assets	Description	Quantity/ Face value	Currency	Evaluation	% net assets
SOCIETE GENERALE 0.625% VRN 02/12/2027	300,000	EUR	279,149	0.16	NATWEST GROUP 0.78% VRN 26/02/2030	800,000	EUR	682,236	0.40
TOTAL 3.369% VRN PERP	250,000	EUR	249,144	0.15	NATWEST MARKETS 1.6% 29/09/2026	215,000	USD	189,153	0.11
TOTAL CAPITAL 0.75% 12/07/2028	100,000	EUR	92,664	0.05	PRUDENTIAL FUNDING ASIA 3.625% 24/03/2032	665,000	USD	569,345	0.34
TOTALENERGIES 2% VRN PERP	734,000	EUR	680,600	0.40	SANTANDER UK GROUP HOLDINGS 2.469% VRN 11/01/2028	220,000	USD	191,808	0.11
WPP FINANCE 2.25% 22/09/2026	500,000	EUR	505,004	0.30	SSE 0.875% 06/09/2025	400,000	EUR	399,514	0.24
			23,776,882	14.03	STANDARD CHARTERED 1.214% VRN 23/03/2025	550,000	USD	535,440	0.32
GERMANY					STANDARD CHARTERED 1.822% 23/11/2025	520,000	USD	491,689	0.29
ALLIANZ 3.375% VRN PERP	200,000	EUR	207,115	0.12	STANDARD CHARTERED FRN 30/03/2026	1,330,000	USD	1,337,841	0.80
DAIMLER 0.75% 10/09/2030	500,000	EUR	429,253	0.25	TESCO CORPORATE TREASURY SERVICE 4.25% 27/02/2031	486,000	EUR	498,477	0.29
DEUTSCHE BOERSE 2% VRN 23/06/2048	400,000	EUR	372,016	0.22	VODAFONE GROUP 2.2% 25/08/2026	530,000	EUR	536,749	0.32
DEUTSCHE WOHNEN 1.5% 30/04/2030	700,000	EUR	618,502	0.37	VODAFONE GROUP 2.875% 20/11/2037	300,000	EUR	261,348	0.15
E ON SE 0.35% 28/02/2030	570,000	EUR	481,972	0.28	VODAFONE GROUP 4.875% 19/06/2049	75,000	USD	60,386	0.04
EUROGRID GMBH 1.5% 18/04/2028	600,000	EUR	571,021	0.34				12,283,988	7.25
MUENCHENER RUECKVERSICHERUNG 3.25% VRN 26/05/2049	500,000	EUR	480,429	0.28	IRELAND				
TALANX 1.75% VRN 01/12/2042	600,000	EUR	468,865	0.28	AERCAP IRELAND CAPITAL 4.875% 16/01/2024	700,000	USD	697,408	0.41
VONOVIA 4.75% 23/05/2027	400,000	EUR	421,303	0.25	JOHNSON CONTROLS INTERNATIONAL 2% 16/09/2031	350,000	USD	268,710	0.16
			4,050,476	2.39	JOHNSON CONTROLS INTERNATIONAL 3.625% 02/07/2024	415,000	USD	407,877	0.24
GREAT BRITAIN								1,373,995	0.81
BARCLAYS 1.007% 10/12/2024	375,000	USD	371,033	0.22	ITALY				
BARCLAYS 2.852% VRN 07/05/2026	250,000	USD	235,931	0.14	ASSICURAZIONI GENERALI 5.272% 12/09/2033	512,000	EUR	532,378	0.31
BARCLAYS 5.262% VRN 29/01/2034	800,000	EUR	835,725	0.49	ENEL SPA 3.5% VRN 24/05/2080	600,000	EUR	614,065	0.37
BARCLAYS 6.692% VRN 13/09/2034	305,000	USD	299,548	0.18	TERNA RETE ELETTRICA NAZIONALE 3.625% 21/04/2029	300,000	EUR	309,417	0.18
BARCLAYS 7.325% VRN 02/11/2026	840,000	USD	853,905	0.50				1,455,860	0.86
BP CAPITAL MARKETS 3.25% VRN PERP	500,000	EUR	495,814	0.29	JAPAN				
BP CAPITAL MARKETS 3.625% VRN PERP	400,000	EUR	369,308	0.22	TAKEDA PHARMACEUTICAL 1% 09/07/2029	400,000	EUR	358,248	0.21
BRITISH TELECOMMUNICATIONS 3.75% 13/05/2031	294,000	EUR	297,947	0.18	TAKEDA PHARMACEUTICAL 3% 21/11/2030	560,000	EUR	550,623	0.33
LLOYDS BANKING 3.75% VRN 18/03/2028	1,000,000	USD	919,937	0.54				908,871	0.54
LLOYDS BANKING GROUP 3.574% VRN 07/11/2028	425,000	USD	380,492	0.22	LUXEMBOURG				
LLOYDS BANKING GROUP 4.45% 08/05/2025	250,000	USD	243,161	0.14	PROLOGIS INTERNATIONAL FUNDING 4.625% 21/02/2035	354,000	EUR	354,632	0.21
NATIONAL GRID 3.875% 16/01/2029	611,000	EUR	630,871	0.37	RICHEMONT INTERNATIONAL HOLDING 1.125% 26/05/2032	100,000	EUR	85,404	0.05
NATIONWIDE BUILDING SOCIETY 3.96% VRN 18/07/2030	675,000	USD	596,330	0.35				440,036	0.26

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

Portfolio of Investments and Other Net Assets

as at 30 September 2023

Global ESG Corporate Bond (continued)
Statement of investments as at 30 September 2023
(expressed in USD)

Description	Quantity/ Face value	Currency	Evaluation	% net assets	Description	Quantity/ Face value	Currency	Evaluation	% net assets
NETHERLANDS					BANCO BILBAO VIZCAYA ARGENTA				
ACHMEA 1.5% 26/05/2027	156,000	EUR	151,829	0.09	5.75% VRN 15/09/2033	600,000	EUR	630,170	0.37
ARGENTUM NETHERLANDS					BANCO BILBAO VIZCAYA ARGENTARIA				
2.75% VRN 19/02/2049	600,000	EUR	557,949	0.33	1% VRN 16/01/2030	700,000	EUR	697,506	0.41
COOPERATIEVE RABOBANK					BANCO BILBAO VIZCAYA ARGENTARIA				
1.25% 23/03/2026	600,000	EUR	600,542	0.35	3.375% 20/09/2027	400,000	EUR	410,625	0.24
ENEL FINANCE INTERNATIONAL					BANCO SANTANDER 1.625%				
0.875% 17/01/2031	300,000	EUR	248,295	0.15	22/10/2030	800,000	EUR	671,357	0.40
GIVAUDAN FINANCE EUROPE					BANCO SANTANDER 1.849%				
1.625% 22/04/2032	600,000	EUR	522,813	0.31	25/03/2026	400,000	USD	359,996	0.21
ING GROEP FRN 1%					BANCO SANTANDER 3.496%				
13/11/2030	500,000	EUR	480,076	0.28	24/03/2025	1,000,000	USD	961,612	0.57
KONINKLIJKE 0.625%					BANCO SANTANDER 5.75%				
09/04/2025	800,000	EUR	805,839	0.48	VRN 23/08/2033	500,000	EUR	525,361	0.31
KONINKLIJKE 1.125%					BANCO SANTANDER 6.921%				
11/09/2028	100,000	EUR	93,267	0.06	08/08/2033	200,000	USD	192,181	0.11
KONINKLIJKE AHOLD					BANKINTER 1.25% VRN				
DELHAIZE 0.375% 18/03/2030	700,000	EUR	596,153	0.35	23/12/2032	500,000	EUR	441,808	0.26
NN GROUP 6% VRN					CAIXABANK 0.75% VRN				
03/11/2043	531,000	EUR	546,941	0.32	26/05/2028	700,000	EUR	642,311	0.38
SHELL INTERNATIONAL					IBERDROLA FINANZAS				
FINANCE 1.5% 07/04/2028	370,000	EUR	354,529	0.21	3.625% 13/07/2033	600,000	EUR	611,234	0.36
SIEMENS FINANCIERINGSMAATSCHAPP					IBERDROLA FINANZAS				
0.375% 05/06/2026	400,000	EUR	388,005	0.23	4.875% VRN PERP	600,000	EUR	613,153	0.36
SIEMENS FINANCIERINGSMAATSCHAPPI					MAPFRE 2.875% 13/04/2030	500,000	EUR	451,532	0.27
1.75% 28/02/2039	400,000	EUR	310,553	0.18	RED ELECTRICA 4.625%				
SIEMENS FINANCIERINGSMAATSCHAPPIJ					VRN PERP	100,000	EUR	104,147	0.06
N 1% 25/02/2030	700,000	EUR	629,285	0.37				7,767,522	4.58
TENNET HOLDING 4.25%					SWEDEN				
28/04/2032	432,000	EUR	470,492	0.28	ASSA ABLOY 4.125%				
THERMO FISHER SCIENTIFIC					13/09/2035	319,000	EUR	332,747	0.20
FINANCE 1.625% 18/10/2041	400,000	EUR	274,245	0.16	SKANDINAVISKA ENSKILDA				
UNILEVER 1.75% 25/03/2030	500,000	EUR	469,525	0.28	BANKEN 0.75% 09/08/2027	800,000	EUR	744,124	0.43
UNIVERSAL MUSIC GROUP					SVENSKA CELLULOZA				
4% 13/06/2031	433,000	EUR	447,125	0.26	1.125% 05/03/2025	600,000	EUR	607,626	0.36
WOLTERS KLUWER 0.25%					TELE 3.75% 22/11/2029	276,000	EUR	284,328	0.17
30/03/2028	600,000	EUR	541,731	0.32	VOLVO TREASURY 2.625%				
			8,489,194	5.01	20/02/2026	353,000	EUR	361,917	0.21
NORWAY					VOLVO TREASURY 3.75%				
DNB BANK 4.625% VRN					25/11/2024	572,000	EUR	602,972	0.36
28/02/2033	700,000	EUR	724,503	0.42				2,933,714	1.73
STATOIL ASA 1.25%					SWITZERLAND				
17/02/2027	500,000	EUR	487,007	0.29	UBS AGLONDON FRN				
			1,211,510	0.71	13/01/2025	400,000	USD	398,477	0.24
SINGAPORE					UBS GROUP 2.746%				
PFIZER INVESTMENT ENTERPRISES					11/02/2033	440,000	USD	333,960	0.20
5.3% 19/05/2053	1,000,000	USD	938,430	0.55	UBS GROUP 4.625% VRN				
			938,430	0.55	17/03/2028	700,000	EUR	735,074	0.42
SPAIN					UBS GROUP FUNDING SWITZERLAND				
BANCO BILBAO VIZCAYA ARGENT					1.25% VRN 17/04/2025	650,000	EUR	675,283	0.40
0.875% VRN 14/01/2029	500,000	EUR	454,529	0.27				2,142,794	1.26

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Portfolio of Investments and Other Net Assets

as at 30 September 2023

Global ESG Corporate Bond (continued)
Statement of investments as at 30 September 2023
(expressed in USD)

Description	Quantity/ Face value	Currency	Evaluation	% net assets	Description	Quantity/ Face value	Currency	Evaluation	% net assets
UNITED STATES					MERCK 4.5% 17/05/2033	1,000,000	USD	939,922	0.55
ALEXANDRIA REAL ESTATE					MICROSOFT 2.921%				
EQUITIES 5.15% 15/04/2053	140,000	USD	117,459	0.07	17/03/2052	500,000	USD	330,203	0.19
AMERICAN HONDA FINANCE					MORGAN STANLEY 5.424%				
2.3% 09/09/2026	350,000	USD	320,586	0.19	VRN 21/07/2034	750,000	USD	710,561	0.42
AMERICAN TOWER 5.25%					NASDAQ 0.875% 13/02/2030	700,000	EUR	605,726	0.36
15/07/2028	215,000	USD	208,535	0.12	NORTHERN TRUST 6.125%				
ASHTREAD CAPITAL 5.95%					02/11/2032	500,000	USD	495,335	0.29
15/10/2033	245,000	USD	233,540	0.14	PEPSICO 4.2% 18/07/2052	500,000	USD	415,020	0.24
ASTRAZENECA FINANCE					PNC FINANCIAL SERVICES GROUP				
4.9% 03/03/2030	1,000,000	USD	976,631	0.58	5.354% VRN 02/12/2028	1,000,000	USD	970,060	0.57
ATT 5.4% 15/02/2034	460,000	USD	432,124	0.26	PROLOGIS EURO FINANCE				
BANK OF AMERICA 0.583%					1% 08/02/2029	300,000	EUR	264,683	0.16
VRN 24/08/2028	400,000	EUR	365,850	0.22	SEMPRA ENERGY 5.5%				
BANK OF AMERICA 2.299%					01/08/2033	400,000	USD	384,505	0.23
VRN 21/07/2032	325,000	USD	247,401	0.15	SYNCHRONY BANK 5.4%				
BANK OF AMERICA 5.872%					22/08/2025	355,000	USD	342,429	0.20
VRN 15/09/2034	900,000	USD	879,903	0.52	US (GOVT) 3.5% 15/02/2033	166,000	USD	152,759	0.09
BOOKING HOLDINGS 4.75%					US (GOVT) 3.625%				
15/11/2034	500,000	EUR	543,136	0.32	15/02/2053	2,213,000	USD	1,839,556	1.09
BP CAPITAL MARKETS					US (GOVT) 3.625%				
AMERICA 3.017% 16/01/2027	525,000	USD	488,000	0.29	15/05/2053	1,257,000	USD	1,046,060	0.62
COCACOLA 0.125%					US (GOVT) 3.875%				
09/03/2029	200,000	EUR	174,785	0.10	15/08/2033	815,000	USD	772,276	0.46
COCACOLA 0.8% 15/03/2040	200,000	EUR	129,750	0.08	US (GOVT) 3.875%				
COLGATEPALMOLIVE 0.875%					15/02/2043	100,000	USD	87,461	0.05
12/11/2039	100,000	EUR	67,443	0.04	US (GOVT) 4% 15/11/2042	500,000	USD	446,055	0.26
COLGATEPALMOLIVE 4.6%					US (GOVT) 4.125%				
01/03/2033	1,000,000	USD	968,882	0.57	31/07/2028	2,085,000	USD	2,042,240	1.21
CONOCOPHILLIPS 5.55%					VENTAS REALTY 2.65%				
15/03/2054	500,000	USD	478,388	0.28	15/01/2025	200,000	USD	190,836	0.11
CROWN CASTLE 5.1%					VERIZON COMMUNICATIONS				
01/05/2033	675,000	USD	627,550	0.37	0.75% 22/03/2032	100,000	EUR	79,545	0.05
CVS HEALTH 5.875%					VERIZON COMMUNICATIONS				
01/06/2053	180,000	USD	167,786	0.10	0.875% 08/04/2027	500,000	EUR	475,405	0.28
DISCOVER FINANCIAL								24,681,426	14.58
SERVICES 6.7% 29/11/2032	1,000,000	USD	969,555	0.57	TOTAL BONDS			101,284,596	59.78
DOMINION ENERGY 5.375%					TOTAL TRANSFERABLE SECURITIES				
15/11/2032	1,000,000	USD	959,048	0.57	ADMITTED TO AN OFFICIAL STOCK			101,284,596	59.78
ELI LILLY 0.625%					EXCHANGE LISTING				
01/11/2031	100,000	EUR	83,523	0.05					
GILEAD SCIENCES 5.25%					TRANSFERABLE SECURITIES TRADED ON ANOTHER REGULATED				
15/10/2033	720,000	USD	704,818	0.42	MARKET				
HCA 5.9% 01/06/2053	210,000	USD	190,409	0.11					
INTERNATIONAL BUSINESS					BONDS				
MACHINES 3.625% 06/02/2031	600,000	EUR	615,550	0.36	BELGIUM				
JPMORGAN CHASE 1.001%					KBC GROUP 6.324% VRN				
VRN 25/07/2031	500,000	EUR	425,425	0.25	21/09/2034	335,000	USD	326,832	0.19
JPMORGAN CHASE 5.299%								326,832	0.19
VRN 24/07/2029	400,000	USD	390,154	0.23					
MASTERCARD 4.85%									
09/03/2033	335,000	USD	324,558	0.19					

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Portfolio of Investments and Other Net Assets

as at 30 September 2023

Global ESG Corporate Bond (continued)
Statement of investments as at 30 September 2023
(expressed in USD)

Description	Quantity/ Face value	Currency	Evaluation	% net assets	Description	Quantity/ Face value	Currency	Evaluation	% net assets
CANADA					ITALY				
BANK OF NOVA SCOTIA 1.35% 24/06/2026	750,000	USD	667,454	0.39	INTESA SANPAOLO 3.25% 23/09/2024	200,000	USD	193,852	0.11
			667,454	0.39	INTESA SANPAOLO 3.875% 14/07/2027	425,000	USD	381,963	0.23
FRANCE					INTESA SANPAOLO 6.625% 20/06/2033	290,000	USD	274,621	0.16
BNP PARIBAS 5.125% VRN 13/01/2029	2,000,000	USD	1,934,921	1.14				850,436	0.50
BPCE 1.652% VRN 06/10/2026	650,000	USD	590,123	0.35	JAPAN				
CREDIT AGRICOLE 1.907% VRN 16/06/2026	750,000	USD	697,517	0.41	MIZUHO FINANCIAL GROUP 0.214% 07/10/2025	340,000	EUR	334,625	0.20
CREDIT AGRICOLE 5.301% 12/07/2028	1,000,000	USD	981,492	0.58				334,625	0.20
CREDIT AGRICOLE 5.514% 05/07/2033	420,000	USD	405,633	0.24	NETHERLANDS				
SOCIETE GENERALE 3.337% VRN 21/01/2033	1,000,000	USD	778,002	0.46	AKZO NOBEL 1.625% 14/04/2030	600,000	EUR	539,806	0.32
SOCIETE GENERALE FRN 21/01/2026	1,060,000	USD	1,053,897	0.62	COOPERATIEVE RABOBANK 3.758% VRN 06/04/2033	635,000	USD	532,101	0.31
			6,441,585	3.80	ENEL FINANCE INTERNATIONAL 5.5% 15/06/2052	380,000	USD	317,918	0.19
GERMANY					ING GROEP 0.25% VRN 18/02/2029	400,000	EUR	349,575	0.21
DEUTSCHE BANK 0.962% 08/11/2023	370,000	USD	368,058	0.22	NXP FUNDING 3.125% 15/02/2042	680,000	USD	446,309	0.26
DEUTSCHE BANK 1.625% 20/01/2027	800,000	EUR	760,448	0.45				2,185,709	1.29
DEUTSCHE BANK 2.311% VRN 16/11/2027	315,000	USD	274,728	0.16	SWEDEN				
DEUTSCHE BANK 3.742% VRN 07/01/2033	765,000	USD	553,467	0.33	SVENSKA HANDELSBANKEN 0.05% 06/09/2028	692,000	EUR	602,993	0.36
DEUTSCHE BANK 6.119% VRN 14/07/2026	500,000	USD	495,037	0.29				602,993	0.36
			2,451,738	1.45	SWITZERLAND				
GREAT BRITAIN					CREDIT SUISSE NEW YORK FRN 21/02/2025	1,675,000	USD	1,674,795	0.99
COCACOLA EUROPEAN PARTNERS 0.8% 03/05/2024	375,000	USD	364,017	0.21	UBS GROUP 1.364% VRN 30/01/2027	375,000	USD	333,813	0.20
LLOYDS BANKING GROUP 4.75% VRN 21/09/2031	367,000	EUR	383,751	0.23				2,008,608	1.19
NATIONWIDE BUILDING SOCIETY 4.85% 27/07/2027	1,000,000	USD	966,129	0.57	UNITED STATES				
NATWEST MARKETS 3.479% 22/03/2025	1,000,000	USD	964,857	0.57	ADOBE 2.15% 01/02/2027	350,000	USD	318,321	0.19
			2,678,754	1.58	ALEXANDRIA REAL ESTATE EQUITIES 3.375% 15/08/2031	350,000	USD	293,261	0.17
IRELAND					AMERICAN TOWER 0.5% 15/01/2028	500,000	EUR	449,740	0.27
AERCAP IRELAND CAPITAL DAC AERC 3.85% 29/10/2041	250,000	USD	177,998	0.11	AMGEN 2.3% 25/02/2031	200,000	USD	160,831	0.09
AIB GROUP 6.608% VRN 13/09/2029	210,000	USD	209,574	0.12	AMGEN 2.8% 15/08/2041	500,000	USD	326,697	0.19
DELL BANK INTERNATIONAL 0.5% 27/10/2026	700,000	EUR	662,314	0.39	AMGEN 4.563% 15/06/2048	450,000	USD	364,516	0.22
			1,049,886	0.62	AMGEN 4.875% 01/03/2053	360,000	USD	302,863	0.18
					APPLE 3.95% 08/08/2052	500,000	USD	394,619	0.23
					APPLIED MATERIALS 2.75% 01/06/2050	375,000	USD	238,655	0.14
					AT&T 2.6% 17/12/2029	700,000	EUR	671,467	0.40
					ATT 3.5% 15/09/2053	700,000	USD	437,223	0.26
					AVIATION CAPITAL GROUP 1.95% 20/09/2026	395,000	USD	345,286	0.20

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

Portfolio of Investments and Other Net Assets

as at 30 September 2023

Global ESG Corporate Bond (continued)
Statement of investments as at 30 September 2023
(expressed in USD)

Description	Quantity/ Face value	Currency	Evaluation	% net assets	Description	Quantity/ Face value	Currency	Evaluation	% net assets
AVIATION CAPITAL GROUP 6.375% 15/07/2030	370,000	USD	359,299	0.21	JACKSON FINANCIAL 4% 23/11/2051	245,000	USD	155,078	0.09
BANK OF AMERICA 1.197% VRN 24/10/2026	375,000	USD	339,293	0.20	JOHN DEERE CAPITAL 2.25% 14/09/2026	275,000	USD	254,148	0.15
BANK OF AMERICA 2.482% VRN 21/09/2036	555,000	USD	405,765	0.24	JPMORGAN CHASE 0.969% VRN 23/06/2025	500,000	USD	480,000	0.28
BANK OF AMERICA 3.846% VRN 08/03/2037	930,000	USD	759,523	0.45	JPMORGAN CHASE 2.522% VRN 22/04/2031	195,000	USD	158,644	0.09
BANK OF AMERICA 4.571% VRN 27/04/2033	460,000	USD	410,545	0.24	LAM RESEARCH 2.875% 15/06/2050	375,000	USD	234,147	0.14
BANK OF NEW YORK MELLON COR 4.596% VRN 26/07/2030	1,000,000	USD	944,732	0.56	LOWES 4.25% 01/04/2052	400,000	USD	298,958	0.18
BOSTON PROPERTIES 2.9% 15/03/2030	550,000	USD	436,734	0.26	LOWES 5% 15/04/2040	336,000	USD	296,597	0.18
CITIGROUP 0.776% VRN 30/10/2024	200,000	USD	199,084	0.12	LOWES COS 2.8% 15/09/2041	250,000	USD	162,092	0.10
CITIGROUP 2.572% VRN 03/06/2031	550,000	USD	440,105	0.26	MASTERCARD 2.95% 15/03/2051	375,000	USD	244,568	0.14
COCACOLA 1.45% 01/06/2027	200,000	USD	176,969	0.10	MERCEDESFINANCE NORTH AMERICA 5.1% 03/08/2028	345,000	USD	339,112	0.20
COLGATEPALMOLIVE 1.375% 06/03/2034	300,000	EUR	254,731	0.15	METROPOLITAN LIFE GLOBAL FUNDING 3.3% 21/03/2029	625,000	USD	557,849	0.33
CONOCOPHILLIPS 3.758% 15/03/2042	150,000	USD	115,838	0.07	MICRON TECHNOLOGY 4.975% 06/02/2026	325,000	USD	318,097	0.19
CROWN CASTLE INTERNATIONAL 2.25% 15/01/2031	200,000	USD	155,963	0.09	MOHAWK INDUSTRIES 5.85% 18/09/2028	215,000	USD	214,434	0.13
CROWN CASTLE INTERNATIONAL 4% 15/11/2049	175,000	USD	122,216	0.07	MORGAN STANLEY 1.164% VRN 21/10/2025	300,000	USD	283,289	0.17
CVS HEALTH 2.7% 21/08/2040	600,000	USD	382,617	0.23	MORGAN STANLEY 1.512% VRN 20/07/2027	750,000	USD	661,831	0.39
ENEL FINANCE AMERICA 2.875% 12/07/2041	700,000	USD	421,178	0.25	MORGAN STANLEY 2.484% VRN 16/09/2036	200,000	USD	146,200	0.09
EQUIFAX 2.35% 15/09/2031	310,000	USD	236,555	0.14	MORGAN STANLEY 4.457% VRN 22/04/2039	300,000	USD	252,852	0.15
EQUINIX 2.15% 15/07/2030	375,000	USD	295,341	0.17	NESTLE HOLDINGS 4.85% 14/03/2033	1,000,000	USD	969,812	0.57
FIVE CORNERS FUNDING TRUST 5.791% 15/02/2033	730,000	USD	719,388	0.42	NIKE 2.75% 27/03/2027	275,000	USD	254,206	0.15
FIVE CORNERS FUNDING TRUST 5.997% 15/02/2053	750,000	USD	715,981	0.42	PEPSICO 0.5% 06/05/2028	150,000	EUR	137,985	0.08
FORTUNE BRANDS HOME SECURITY 4.5% 25/03/2052	430,000	USD	318,426	0.19	PVH CORP 3.125% 15/12/2027	800,000	EUR	799,702	0.47
GOLDMAN SACHS GROUP 0.855% VRN 12/02/2026	200,000	USD	185,457	0.11	SYNCHRONY FINANCIAL 2.875% 28/10/2031	440,000	USD	313,527	0.19
GOLDMAN SACHS GROUP 0.925% VRN 21/10/2024	355,000	USD	353,104	0.21	SYNCHRONY FINANCIAL 4.875% 13/06/2025	615,000	USD	589,309	0.35
HCA 3.5% 15/07/2051	500,000	USD	313,235	0.18	TEXAS INSTRUMENTS 2.7% 15/09/2051	400,000	USD	244,115	0.14
HCA 4.625% 15/03/2052	160,000	USD	121,296	0.07	TEXAS INSTRUMENTS 4.1% 16/08/2052	900,000	USD	713,092	0.42
HOME DEPOT 3.35% 15/04/2050	350,000	USD	240,395	0.14	TEXAS INSTRUMENTS 4.6% 15/02/2028	1,000,000	USD	981,799	0.57
JACKSON FINANCIAL 1.125% 22/11/2023	50,000	USD	49,611	0.03	US (GOVT) 2.25% 15/02/2052	680,000	USD	419,634	0.25
JACKSON FINANCIAL 3.125% 23/11/2031	125,000	USD	96,648	0.06	US (GOVT) 3.25% 15/05/2042	600,000	USD	480,656	0.28

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

Portfolio of Investments and Other Net Assets

as at 30 September 2023

Global ESG Corporate Bond (continued)
Statement of investments as at 30 September 2023
(expressed in USD)

Description	Quantity/ Face value	Currency	Evaluation	% net assets
US (GOVT) 3.625% 31/05/2028	218,000	USD	209,186	0.12
US (GOVT) 4% 15/11/2052	678,000	USD	604,056	0.36
US BANCORP 4.967% VRN 22/07/2033	1,000,000	USD	873,588	0.52
VERIZON COMMUNICATIONS 2.85% 03/09/2041	500,000	USD	324,344	0.19
VMWARE 4.65% 15/05/2027	325,000	USD	313,465	0.18
WARNERMEDIA HOLDINGS 5.05% 15/03/2042	405,000	USD	315,819	0.19
			27,475,699	16.21
TOTAL BONDS			47,074,319	27.78
TOTAL TRANSFERABLE SECURITIES TRADED ON ANOTHER REGULATED MARKET			47,074,319	27.78
COLLECTIVE INVESTMENT SCHEMES				
GREAT BRITAIN				
HSBC CORPORATE BOND FUND INSTITUTIONAL ACCUMULATION	4,157,000	GBP	16,566,038	9.78
			16,566,038	9.78
IRELAND				
HSBC GLOBAL LIQUIDITY FUND	14	USD	14	0.00
			14	0.00
TOTAL COLLECTIVE INVESTMENT SCHEMES			16,566,052	9.78
OTHER TRANSFERABLE SECURITIES				
BONDS				
SWEDEN				
SKANDINAVISKA ENSKILDA BANKEN 0.65% 09/09/2024	380,000	USD	362,027	0.21
			362,027	0.21
TOTAL BONDS			362,027	0.21
TOTAL OTHER TRANSFERABLE SECURITIES			362,027	0.21
TOTAL INVESTMENTS			165,286,994	97.55
OTHER NET ASSETS LESS LIABILITIES			4,156,442	2.45
TOTAL NET ASSETS			169,443,436	100.00

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

Portfolio of Investments and Other Net Assets

as at 30 September 2023

Global Government Bond
Statement of investments as at 30 September 2023
(expressed in USD)

Description	Quantity/ Face value	Currency	Evaluation	% net assets	Description	Quantity/ Face value	Currency	Evaluation	% net assets
INVESTMENTS					CANADA (GOVT) 3.75%				
TRANSFERABLE SECURITIES ADMITTED TO AN OFFICIAL STOCK EXCHANGE LISTING					01/05/2025				
BONDS					65,000,000 CAD				
					47,218,729 1.86				
					81,965,821 3.23				
					DENMARK				
AUSTRALIA					DENMARK (GOVT) 0%				
AUSTRALIA (GOVT) 0.25%					15/11/2031				
21/11/2024	10,050,000	AUD	6,206,773	0.24	40,000,000 DKK				
AUSTRALIA (GOVT) 0.25%					4,476,730 0.17				
21/11/2025	15,000,000	AUD	8,938,471	0.35	DENMARK (GOVT) 0.5%				
AUSTRALIA (GOVT) 1.75%					15/11/2027				
21/06/2051	2,000,000	AUD	688,179	0.03	19,500,000 DKK				
AUSTRALIA (GOVT) 2.25%					2,509,837 0.10				
21/05/2028	22,190,000	AUD	13,224,150	0.52	DENMARK (GOVT) 1.5%				
AUSTRALIA (GOVT) 3%					15/11/2023				
21/11/2033	30,000,000	AUD	17,089,613	0.68	5,000,000 DKK				
AUSTRALIA (GOVT) 3%					708,256 0.03				
21/03/2047	890,000	AUD	428,525	0.02	DENMARK (GOVT) 4.5%				
AUSTRALIA (GOVT) 4.5%					15/11/2039				
21/04/2033	5,000,000	AUD	3,244,329	0.13	7,000,000 DKK				
AUSTRALIA (GOVT) 4.75%					1,158,952 0.05				
21/04/2027	6,610,000	AUD	4,363,775	0.17	8,853,775 0.35				
NEW SOUTH WALES					FRANCE				
TREASURY 4.75% 20/02/2035	18,000,000	AUD	11,190,892	0.44	FRANCE (GOVT) 0%				
QUEENSLAND TREASURY					FRANCE (GOVT) 0%				
4.5% 09/03/2033	19,812,000	AUD	12,430,444	0.49	25/02/2025				
SOUTH AUSTRALIAN GOVERNMENT					35,000,000 EUR				
FINANCE 4.75% 24/05/2038	17,853,000	AUD	10,716,265	0.42	35,331,299 1.38				
			88,521,416	3.49	FRANCE (GOVT) 0%				
					25/05/2032				
BELGIUM					FRANCE (GOVT) 0.5%				
BELGIUM (GOVT) 0.1%					25/05/2029				
22/06/2030	4,000,000	EUR	3,446,881	0.14	15,000,000 EUR				
BELGIUM (GOVT) 0.65%					13,736,538 0.54				
22/06/2071	2,500,000	EUR	909,169	0.04	FRANCE (GOVT) 0.5%				
BELGIUM (GOVT) 0.9%					25/05/2040				
22/06/2029	930,000	EUR	870,618	0.03	7,000,000 EUR				
BELGIUM (GOVT) 1%					4,484,177 0.18				
22/06/2026	2,100,000	EUR	2,098,290	0.08	FRANCE (GOVT) 0.5%				
BELGIUM (GOVT) 1.45%					25/05/2072				
22/06/2037	9,500,000	EUR	7,654,238	0.30	5,000,000 EUR				
BELGIUM (GOVT) 2.6%					1,661,714 0.07				
22/06/2024	6,730,000	EUR	7,067,210	0.28	FRANCE (GOVT) 0.75%				
BELGIUM (GOVT) 3.75%					25/02/2028				
22/06/2045	2,000,000	EUR	2,075,472	0.08	FRANCE (GOVT) 0.75%				
			24,121,878	0.95	25/05/2052				
CANADA					FRANCE (GOVT) 1.25%				
CANADA (GOVT) 3.5%					3,000,000 EUR				
01/12/2045	5,000,000	CAD	3,474,914	0.14	2,559,523 0.10				
CANADA (GOVT) 3.75%					FRANCE (GOVT) 1.25%				
01/02/2025	43,000,000	CAD	31,272,178	1.23	25/05/2034				
					3,000,000 EUR				
					FRANCE (GOVT) 2.5%				
					25/05/2043				
					10,000,000 EUR				
					FRANCE (GOVT) 3%				
					25/05/2054				
					11,000,000 EUR				
					FRANCE (GOVT) 4%				
					25/10/2038				
					1,763,000 EUR				
					FRANCE (GOVT) 4.5%				
					25/04/2041				
					2,516,000 EUR				
					FRANCE (GOVT) 4.75%				
					25/04/2035				
					3,543,991 0.14				
					FRANCE (GOVT) 2.75%				
					25/02/2029				
					20,000,000 EUR				
					20,739,726 0.81				
					129,902,855 5.12				
					GERMANY				
					BUNDES OBLIGATION 2.4%				
					19/10/2028				
					15,000,000 EUR				
					15,608,956 0.61				
					BUNDESREPUBLIK DEUTSCHLAND				
					2.3% 15/02/2033				
					8,000,000 EUR				
					8,132,054 0.32				
					BUNDESSCHATZANWEISUNGEN				
					0% 15/03/2024				
					15,000,000 EUR				
					15,629,014 0.62				

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

Portfolio of Investments and Other Net Assets

as at 30 September 2023

Global Government Bond (continued)
Statement of investments as at 30 September 2023
(expressed in USD)

Description	Quantity/ Face value	Currency	Evaluation	% net assets	Description	Quantity/ Face value	Currency	Evaluation	% net assets
BUNDESSCHATZANWEISUNGEN					ITALY (GOVT) 1.8%				
2.8% 12/06/2025	20,000,000	EUR	21,003,773	0.83	01/03/2041	14,500,000	EUR	9,700,674	0.38
GERMANY (GOVT) 0%					ITALY (GOVT) 2.15%				
15/11/2028	23,500,000	EUR	21,680,342	0.85	01/03/2072	2,000,000	EUR	1,080,156	0.04
GERMANY (GOVT) 0%					ITALY (GOVT) 2.25%				
15/05/2036	30,000,000	EUR	22,051,607	0.87	01/09/2036	2,903,000	EUR	2,314,929	0.09
GERMANY (GOVT) 0%					ITALY (GOVT) 2.45%				
15/08/2050	12,500,000		6,090,143	0.24	01/09/2050	7,500,000	EUR	4,967,346	0.20
GERMANY (GOVT) 0.4%					ITALY (GOVT) 2.65%				
13/09/2024	19,500,000	EUR	20,042,489	0.79	01/12/2027	7,500,000	EUR	7,519,724	0.30
GERMANY (GOVT) 1%					ITALY (GOVT) 2.8%				
15/05/2038	10,000,000	EUR	8,116,647	0.32	01/03/2067	400,000	EUR	261,446	0.01
GERMANY (GOVT) 1.25%					ITALY (GOVT) 3.5%				
15/08/2048	2,000,000	EUR	1,482,639	0.06	15/01/2026	15,000,000	EUR	15,743,892	0.62
GERMANY (GOVT) 2.5%					ITALY (GOVT) 3.7%				
13/03/2025	30,000,000	EUR	31,370,206	1.23	15/06/2030	15,000,000	EUR	15,260,610	0.60
			171,207,870	6.74	ITALY (GOVT) 3.75%				
GREAT BRITAIN					01/09/2024	7,500,000	EUR	7,926,183	0.31
UK (GOVT) 0.125%					ITALY (GOVT) 4.75%				
31/01/2024	20,000,000	GBP	24,023,608	0.94	01/09/2028	4,310,000	EUR	4,688,744	0.18
UK (GOVT) 0.125%					ITALY (GOVT) 7.25%				
30/01/2026	14,300,000	GBP	15,813,129	0.62	01/11/2026	3,000,000	EUR	3,474,504	0.14
UK (GOVT) 0.125%								88,705,522	3.49
31/01/2028	10,000,000	GBP	10,204,551	0.40	JAPAN				
UK (GOVT) 0.25%					JAPAN (GOVT) 0.005%				
31/01/2025	6,500,000	GBP	7,473,316	0.29	01/12/2024	3,500,000,000	JPY	23,468,350	0.92
UK (GOVT) 0.5% 31/01/2029	15,000,000	GBP	14,981,990	0.59	JAPAN (GOVT) 0.005%				
UK (GOVT) 0.875%					01/02/2025	2,000,000,000	JPY	13,407,909	0.53
31/07/2033	8,073,000	GBP	7,085,868	0.28	JAPAN (GOVT) 0.005%				
UK (GOVT) 0.875%					01/06/2025	2,000,000,000	JPY	13,401,941	0.53
31/01/2046	25,300,000	GBP	14,253,603	0.56	JAPAN (GOVT) 0.005%				
UK (GOVT) 1.125%					20/06/2026	3,375,000,000	JPY	22,568,190	0.89
22/10/2073	3,500,000	GBP	1,441,823	0.06	JAPAN (GOVT) 0.005%				
UK (GOVT) 1.25%					20/12/2026	2,000,000,000	JPY	13,349,874	0.53
22/10/2041	10,000,000	GBP	7,034,894	0.28	JAPAN (GOVT) 0.1%				
UK (GOVT) 1.5% 31/07/2053	19,150,000	GBP	11,156,377	0.44	20/12/2024	2,200,000,000	JPY	14,767,470	0.58
UK (GOVT) 1.75%					JAPAN (GOVT) 0.1%				
07/09/2037	4,499,000	GBP	3,862,980	0.15	20/12/2025	1,000,000,000	JPY	6,709,701	0.26
UK (GOVT) 3.75%					JAPAN (GOVT) 0.1%				
22/10/2053	6,000,000	GBP	6,037,179	0.24	20/06/2026	2,265,000,000	JPY	15,185,242	0.60
UK (GOVT) 4.25%					JAPAN (GOVT) 0.1%				
07/06/2032	16,000,000	GBP	19,439,648	0.77	20/09/2027	3,000,000,000	JPY	20,013,121	0.79
UK (GOVT) 4.25%					JAPAN (GOVT) 0.1%				
07/09/2039	1,050,000	GBP	1,210,851	0.05	20/03/2030	3,600,000,000	JPY	23,580,719	0.93
UK (GOVT) 4.25%					JAPAN (GOVT) 0.2%				
07/12/2040	4,825,000	GBP	5,526,649	0.22	20/12/2027	2,500,000,000	JPY	16,721,400	0.66
			149,546,466	5.89	JAPAN (GOVT) 0.2%				
ITALY					20/03/2028	5,000,000,000	JPY	33,395,976	1.32
ITALY (GOVT) 0.95%					JAPAN (GOVT) 0.2%				
15/09/2027	15,000,000	EUR	14,123,856	0.56	20/06/2036	1,213,350,000	JPY	7,362,407	0.29
ITALY (GOVT) 0.95%					JAPAN (GOVT) 0.3%				
01/03/2037	2,500,000	EUR	1,643,458	0.06	20/12/2025	995,000,000	JPY	6,705,853	0.26

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

Portfolio of Investments and Other Net Assets

as at 30 September 2023

Global Government Bond (continued)
Statement of investments as at 30 September 2023
(expressed in USD)

Description	Quantity/ Face value	Currency	Evaluation	% net assets	Description	Quantity/ Face value	Currency	Evaluation	% net assets
JAPAN (GOVT) 0.4%					NETHERLANDS (GOVT) 4%				
20/06/2041	1,350,000,000	JPY	7,714,876	0.30	15/01/2037	2,550,000	EUR	2,909,723	0.11
JAPAN (GOVT) 0.5%								26,136,075	1.03
20/12/2040	3,000,000,000	JPY	17,609,595	0.69	POLAND				
JAPAN (GOVT) 0.5%					POLAND (GOVT) 3.875%				
20/12/2041	3,500,000,000	JPY	20,206,872	0.80	14/02/2033	17,695,000	EUR	18,143,085	0.71
JAPAN (GOVT) 0.5%					POLAND (GOVT) 6%				
20/03/2060	1,175,000,000	JPY	5,344,395	0.21	25/10/2033	70,000,000	PLN	16,163,463	0.64
JAPAN (GOVT) 0.6%								34,306,548	1.35
20/12/2036	1,200,000,000	JPY	7,615,279	0.30	SPAIN				
JAPAN (GOVT) 0.6%					SPAIN (GOVT) 0%				
20/09/2050	750,000,000	JPY	3,908,462	0.15	31/01/2028	7,500,000	EUR	6,850,709	0.27
JAPAN (GOVT) 0.7%					SPAIN (GOVT) 0.1%				
20/12/2050	1,400,000,000	JPY	7,474,026	0.29	30/04/2031	15,000,000	EUR	12,182,990	0.48
JAPAN (GOVT) 0.7%					SPAIN (GOVT) 0.7%				
20/03/2051	750,000,000	JPY	3,994,401	0.16	30/04/2032	10,000,000	EUR	8,254,845	0.33
JAPAN (GOVT) 0.7%					SPAIN (GOVT) 0.85%				
20/09/2051	1,000,000,000	JPY	5,298,725	0.21	30/07/2037	12,000,000	EUR	8,337,997	0.33
JAPAN (GOVT) 0.7%					SPAIN (GOVT) 1%				
20/12/2051	1,500,000,000	JPY	7,935,774	0.31	31/10/2050	5,000,000	EUR	2,480,822	0.10
JAPAN (GOVT) 1%					SPAIN (GOVT) 1.2%				
20/03/2062	1,000,000,000	JPY	5,342,789	0.21	31/10/2040	4,000,000	EUR	2,664,350	0.10
JAPAN (GOVT) 1.3%					SPAIN (GOVT) 1.45%				
20/06/2052	300,000,000	JPY	1,853,452	0.07	31/10/2071	2,000,000	EUR	872,368	0.03
JAPAN (GOVT) 1.4%					SPAIN (GOVT) 3.45%				
20/12/2042	750,000,000	JPY	5,016,188	0.20	30/07/2043	10,000,000	EUR	9,279,127	0.37
JAPAN (GOVT) 1.4%					SPAIN (GOVT) 3.45%				
20/09/2052	500,000,000	JPY	3,163,738	0.12	30/07/2066	1,290,000	EUR	1,088,116	0.04
JAPAN (GOVT) 1.4%					SPAIN (GOVT) 5.15%				
20/03/2053	1,000,000,000	JPY	6,315,852	0.25	31/10/2028	8,020,000	EUR	9,133,350	0.36
JAPAN (GOVT) 1.6%								61,144,674	2.41
20/12/2052	1,410,000,000	JPY	9,351,202	0.37	UNITED STATES				
JAPAN (GOVT) 1.9%					US (GOVT) 2.625%				
20/09/2042	265,000,000	JPY	1,925,212	0.08	15/02/2029	3,700,000	USD	3,352,402	0.13
			350,708,991	13.81	US (GOVT) 3.375%				
MEXICO					15/05/2033	60,000,000	USD	54,576,563	2.15
MEXICO (GOVT) 7.75%					US (GOVT) 3.5% 31/01/2028	25,000,000	USD	23,890,625	0.94
13/11/2042	3,200,000	MXN	14,971,065	0.59	US (GOVT) 3.5% 31/01/2030	10,000,000	USD	9,391,797	0.37
			14,971,065	0.59	US (GOVT) 3.5% 15/02/2033	27,000,000	USD	24,846,328	0.98
NETHERLANDS					US (GOVT) 3.625%				
NETHERLANDS (GOVT) 0%					15/02/2053	20,000,000	USD	16,625,000	0.65
15/01/2027	10,000,000	EUR	9,599,092	0.38	US (GOVT) 3.625%				
NETHERLANDS (GOVT) 0%					15/05/2053	25,000,000	USD	20,804,688	0.82
15/01/2038	7,500,000	EUR	4,994,863	0.20	US (GOVT) 3.75%				
NETHERLANDS (GOVT) 0%					30/06/2030	25,000,000	USD	23,777,344	0.94
15/01/2052	3,500,000	EUR	1,531,266	0.06	US (GOVT) 3.875%				
NETHERLANDS (GOVT)					15/02/2043	17,500,000	USD	15,305,664	0.60
0.25% 15/07/2025	2,550,000	EUR	2,561,684	0.10	US (GOVT) 3.875%				
NETHERLANDS (GOVT) 0.5%					15/05/2043	29,000,000	USD	25,334,219	1.00
15/07/2032	2,500,000	EUR	2,121,707	0.08	US (GOVT) 4% 29/02/2028	50,000,000	USD	48,761,719	1.92
NETHERLANDS (GOVT) 2%					US (GOVT) 4% 15/11/2042	21,000,000	USD	18,734,297	0.74
15/01/2054	3,000,000	EUR	2,417,740	0.10					

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

Portfolio of Investments and Other Net Assets

as at 30 September 2023

Global Government Bond (continued)
Statement of investments as at 30 September 2023
(expressed in USD)

Description	Quantity/ Face value	Currency	Evaluation	% net assets	Description	Quantity/ Face value	Currency	Evaluation	% net assets
US (GOVT) 4.125% 31/10/2027	12,000,000	USD	11,757,656	0.46	ITALY (GOVT) 4.75% 01/09/2044	3,550,000	EUR	3,608,529	0.14
US (GOVT) 4.125% 15/11/2032	27,500,000	USD	26,593,359	1.05				7,302,964	0.29
US (GOVT) 4.625% 30/06/2025	50,000,000	USD	49,581,055	1.95	NETHERLANDS NETHERLANDS (GOVT) 0.25% 15/07/2029	3,000,000	EUR	2,717,482	0.11
US (GOVT) 6.125% 15/11/2027	9,000,000	USD	9,490,430	0.37				2,717,482	0.11
			382,823,146	15.07	SWEDEN SWEDEN (GOVT) 0.75% 12/11/2029	31,000,000	SEK	2,504,045	0.10
TOTAL BONDS			1,612,916,102	63.52				2,504,045	0.10
TOTAL TRANSFERABLE SECURITIES ADMITTED TO AN OFFICIAL STOCK EXCHANGE LISTING			1,612,916,102	63.52	UNITED STATES US (GOVT) 0.25% 30/06/2025	10,000,000	USD	9,192,969	0.36
TRANSFERABLE SECURITIES TRADED ON ANOTHER REGULATED MARKET					US (GOVT) 0.25% 31/08/2025	17,000,000	USD	15,515,156	0.61
BONDS					US (GOVT) 0.375% 31/12/2025	8,000,000	USD	7,234,062	0.28
AUSTRALIA					US (GOVT) 0.375% 31/01/2026	110,000,000	USD	99,060,157	3.91
AUSTRALIA (GOVT) 1% 21/12/2030	14,000,000	AUD	7,203,265	0.28	US (GOVT) 0.375% 31/07/2027	20,000,000	USD	17,007,813	0.67
AUSTRALIA (GOVT) 1.25% 21/05/2032	10,000,000	AUD	5,006,753	0.20	US (GOVT) 0.5% 28/02/2026	84,500,000	USD	76,092,910	3.00
			12,210,018	0.48	US (GOVT) 0.5% 31/08/2027	15,000,000	USD	12,781,055	0.50
BELGIUM					US (GOVT) 0.75% 31/03/2026	20,000,000	USD	18,091,406	0.71
BELGIUM (GOVT) 0% 22/10/2027	6,000,000	EUR	5,606,157	0.22	US (GOVT) 1.25% 30/06/2028	20,000,000	USD	17,150,781	0.68
BELGIUM (GOVT) 1% 22/06/2031	4,076,000	EUR	3,645,166	0.14	US (GOVT) 1.375% 15/11/2040	9,000,000	USD	5,358,516	0.21
			9,251,323	0.36	US (GOVT) 1.5% 30/11/2028	22,000,000	USD	18,881,328	0.74
CANADA					US (GOVT) 1.875% 28/02/2027	42,500,000	USD	38,716,504	1.52
CANADA (GOVT) 0.25% 01/03/2026	25,000,000	CAD	16,663,265	0.66	US (GOVT) 1.875% 15/02/2032	30,000,000	USD	24,435,938	0.96
CANADA (GOVT) 1.25% 01/06/2030	10,050,000	CAD	6,209,513	0.24	US (GOVT) 1.875% 15/02/2041	30,000,000	USD	19,464,844	0.77
CANADA (GOVT) 1.5% 01/05/2024	16,000,000	CAD	11,591,899	0.46	US (GOVT) 1.875% 15/02/2051	15,000,000	USD	8,452,734	0.33
CANADA (GOVT) 1.5% 01/12/2031	5,000,000	CAD	3,045,963	0.12	US (GOVT) 1.875% 15/11/2051	7,500,000	USD	4,206,445	0.17
CANADA (GOVT) 1.75% 01/12/2053	4,000,000	CAD	1,875,039	0.07	US (GOVT) 2.25% 15/02/2052	64,500,000	USD	39,803,555	1.57
CANADA (GOVT) 5.75% 01/06/2029	2,250,000	CAD	1,801,294	0.07	US (GOVT) 2.375% 15/02/2042	39,000,000	USD	27,101,953	1.07
			41,186,973	1.62	US (GOVT) 2.875% 15/05/2028	6,900,000	USD	6,401,637	0.25
FRANCE					US (GOVT) 3% 15/07/2025	95,000,000	USD	91,569,238	3.61
FRANCE (GOVT) 0% 25/02/2027	30,000,000	EUR	28,574,692	1.13	US (GOVT) 3.25% 30/06/2027	15,000,000	USD	14,265,234	0.56
			28,574,692	1.13	US (GOVT) 3.25% 30/06/2029	25,000,000	USD	23,270,508	0.92
ITALY									
ITALY (GOVT) 3.35% 01/03/2035	4,000,000	EUR	3,694,435	0.15					

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

Portfolio of Investments and Other Net Assets

as at 30 September 2023

Global Government Bond (continued)
Statement of investments as at 30 September 2023
(expressed in USD)

Description	Quantity/ Face value	Currency	Evaluation	% net assets
US (GOVT) 3.375% 15/05/2044	24,910,000	USD	19,984,437	0.79
US (GOVT) 3.75% 31/05/2030	8,000,000	USD	7,611,250	0.30
US (GOVT) 4% 15/11/2052	26,000,000	USD	23,164,375	0.91
US (GOVT) 4.25% 31/05/2025	4,500,000	USD	4,433,994	0.17
			649,248,799	25.57
TOTAL BONDS			752,996,296	29.66
TOTAL TRANSFERABLE SECURITIES TRADED ON ANOTHER REGULATED MARKET			752,996,296	29.66
COLLECTIVE INVESTMENT SCHEMES				
IRELAND				
HSBC GLOBAL US DOLLAR LIQUIDITY FUND "W"	6,091,602	USD	6,582,950	0.26
HSBC US DOLLAR ESG LIQUIDITY FUND Y INC	1,000,000	USD	1,000,000	0.04
			7,582,950	0.30
LUXEMBOURG				
HGIF BOND TOTAL RETURN Z ACC	10,370,000	USD	112,618,200	4.44
			112,618,200	4.44
TOTAL COLLECTIVE INVESTMENT SCHEMES			120,201,150	4.74
TOTAL INVESTMENTS			2,486,113,548	97.92
OTHER NET ASSETS			52,718,108	2.08
TOTAL NET ASSETS			2,538,831,656	100.00

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

Portfolio of Investments and Other Net Assets

as at 30 September 2023

Global Green Bond
Statement of investments as at 30 September 2023
(expressed in USD)

Description	Face Value	Currency	Evaluation	% net assets	Description	Face Value	Currency	Evaluation	% net assets
INVESTMENTS					SOCIETE DU GRAND PARIS				
TRANSFERABLE SECURITIES ADMITTED TO AN OFFICIAL STOCK EXCHANGE LISTING					EPIC 1.125% 22/10/2028				
					1,800,000 EUR 1,697,983 2.80				
					SOCIETE GENERALE 0.875% VRN 22/09/2028				
					300,000 EUR 274,564 0.45				
BONDS					SOCIETE NATIONALE SNCF				
					3.375% 25/05/2033				
					1,000,000 EUR 1,022,811 1.69				
					VINCI 0% 27/11/2028				
					500,000 EUR 440,134 0.72				
					7,448,927 12.25				
BELGIUM					GERMANY				
BELFIUS BANK 0.375% 08/06/2027					BUNDESREPUBLIK DEUTSCHLAND 0% 15/08/2031				
500,000 EUR 463,918 0.76					800,000 EUR 685,782 1.13				
BELGIUM (GOVT) 2.75% 22/04/2039					DAIMLER 0.75% 10/09/2030				
1,000,000 EUR 932,349 1.53					700,000 EUR 600,954 0.99				
ELIA TRANSMISSION BELGIUM 3.625% 18/01/2033					DEUTSCHE BANK 1.686% 19/03/2026				
400,000 EUR 405,857 0.67					1,100,000 USD 996,858 1.64				
EUROPEAN UNION 0.40% 04/02/2037					EON 0.6% 01/10/2032				
2,200,000 EUR 1,546,042 2.54					700,000 EUR 550,803 0.91				
EUROPEAN UNION 2.625% 04/02/2048					EUROGRID 1.113% 15/05/2032				
800,000 EUR 693,639 1.14					700,000 EUR 577,758 0.95				
FLUVIUS SYSTEM OPERATOR 0.25% 02/12/2030					GERMANY (GOVT) 0% 15/08/2050				
500,000 EUR 407,252 0.67					2,500,000 EUR 1,219,381 2.00				
4,449,057 7.31					KREDITANSTALT FUER WIEDERAUFBAU 1% 01/10/2026				
					1,300,000 USD 1,162,284 1.91				
CANADA					KREDITANSTALT FUER WIEDERAUFBAU 1.75% 14/09/2029				
TORONTODOMINION BANK 1.25% 13/12/2024					600,000 USD 512,236 0.84				
1,000,000 USD 946,642 1.56					KREDITANSTALT FUER WIEDERAUFBAU 2.75% 14/02/2033				
946,642 1.56					1,000,000 EUR 1,005,755 1.65				
					7,311,811 12.02				
CHINA					GREAT BRITAIN				
ENN ENERGY HOLDINGS 2.625% 17/09/2030					NATIONAL GRID 3.875% 16/01/2029				
400,000 USD 322,596 0.53					500,000 EUR 516,261 0.85				
322,596 0.53					SSE 1.375% 04/09/2027				
					600,000 EUR 580,008 0.95				
DENMARK					VODAFONE GROUP 0.9% 24/11/2026				
DANSKE BANK 1.375% VRN 17/02/2027					900,000 EUR 869,627 1.43				
500,000 EUR 490,693 0.81					1,965,896 3.23				
ORSTED 1.5% 26/11/2029									
500,000 EUR 455,467 0.75									
946,160 1.56					INDONESIA				
					STAR ENERGY GEOTHERMAL DARAJAT 4.85% 14/10/2038				
FINLAND					230,000 USD 196,889 0.32				
NORDEA BANK 0.5% 19/03/2031					196,889 0.32				
500,000 EUR 412,804 0.68					196,889 0.32				
412,804 0.68					ITALY				
					ASSICURAZIONI GENERALI 2.429% 14/07/2031				
FRANCE					700,000 EUR 602,987 0.99				
ALD 4% 05/07/2027					INTESA SANPAOLO 0.75% 16/03/2028				
500,000 EUR 518,778 0.85					200,000 EUR 180,055 0.30				
BANQUE FEDERATIVE DU CREDIT MUTUEL 0.25% 29/06/2028					ITALY (GOVT) 4% 30/10/2031				
700,000 EUR 623,070 1.03					1,500,000 EUR 1,537,228 2.53				
CNP ASSURANCES 2% VRN 27/07/2050					UNICREDIT 0.8% VRN 05/07/2029				
500,000 EUR 422,251 0.69					600,000 EUR 530,543 0.87				
ENGIE 1.5% VRN PERP					2,850,813 4.69				
700,000 EUR 611,232 1.00									
ENGIE 4.25% 11/01/2043									
500,000 EUR 495,180 0.81									
RTE RESEAU DE TRANSPORT 0.75% 12/01/2034					LUXEMBOURG				
600,000 EUR 469,608 0.77					EUROPEAN INVESTMENT BANK 1% 14/11/2042				
SNCF RESEAU 0.75% 25/05/2036					500,000 EUR 334,310 0.55				
1,000,000 EUR 725,620 1.20					EUROPEAN INVESTMENT BANK 1.5% 15/11/2047				
SOCIETE DU GRAND PARIS 1% 18/02/2070					1,130,000 EUR 781,567 1.28				
400,000 EUR 147,696 0.24									

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

Portfolio of Investments and Other Net Assets

as at 30 September 2023

Global Green Bond (continued)
Statement of investments as at 30 September 2023
(expressed in USD)

Description	Face Value	Currency	Evaluation	% net assets	Description	Face Value	Currency	Evaluation	% net assets
EUROPEAN INVESTMENT					PORTUGAL				
BANK 1.625% 13/05/2031	1,000,000	USD	810,029	1.33	EDP ENERGIAS DE PORTUGAL				
EUROPEAN INVESTMENT					5.943% VRN 23/04/2083	400,000	EUR	420,575	0.69
BANK 2.375% 24/05/2027	700,000	USD	644,835	1.06	EDP ENERGIAS DE PORTUGAL				
EUROPEAN INVESTMENT					1.875% VRN 02/08/2081	400,000	EUR	376,412	0.62
BANK 3.75% 14/02/2033	1,700,000	USD	1,582,786	2.61				796,987	1.31
			4,153,527	6.83	SOUTH KOREA				
NETHERLANDS					EXPORTIMPORT BANK OF				
ABN AMRO BANK 0.5%					KOREA 2.125% 18/01/2032	600,000	USD	470,628	0.77
23/09/2029	700,000	EUR	589,311	0.97				470,628	0.77
ALLIANDER 3.25%					SPAIN				
13/06/2028	500,000	EUR	517,070	0.85	BANCO BILBAO VIZCAYA ARGENTARIA				
COOPERATIEVE RABOBANK					4.375% 14/10/2029	800,000	EUR	851,447	1.40
1.106% VRN 24/02/2027	1,000,000	USD	888,979	1.46	BANCO SANTANDER 0.3%				
EDP FINANCE 1.875%					04/10/2026	500,000	EUR	475,412	0.78
13/10/2025	200,000	EUR	202,891	0.33	BANCO SANTANDER 0.625%				
ENEL FINANCE INTERNATIONAL					VRN 24/06/2029	300,000	EUR	266,349	0.44
1.125% 16/09/2026	500,000	EUR	489,208	0.80	CAIXABANK 0.5% VRN				
ENEXIS HOLDING 0.375%					09/02/2029	400,000	EUR	353,109	0.58
14/04/2033	700,000	EUR	542,100	0.89	IBERDROLA FINANZAS				
ING GROEP 4.125% VRN					4.875% VRN PERP	500,000	EUR	510,961	0.84
24/08/2033	400,000	EUR	399,848	0.66	RED ELECTRICA 4.625%				
KONINKLIJKE AHOLD					VRN PERP	200,000	EUR	208,294	0.34
DELHAIZE 3.5% 04/04/2028	410,000	EUR	427,500	0.70	RED ELECTRICA FINANCIACIONES				
LEASEPLAN CORP 1.375%					0.5% 24/05/2033	400,000	EUR	319,907	0.53
07/03/2024	400,000	EUR	418,327	0.69				2,985,479	4.91
NATIONALENEDERLANDEN					SWEDEN				
BANK 0.5% 21/09/2028	300,000	EUR	265,327	0.44	SKANDINAVISKA ENSKILDA				
NEDERLANDSE WATERSCHAPSBANK					BANKEN 4.125% 29/06/2027	500,000	EUR	530,814	0.87
0% 02/10/2034	400,000	EUR	287,979	0.47				530,814	0.87
NEDERLANDSE WATERSCHAPSBANK					UNITED STATES				
3% 20/04/2033	1,000,000	EUR	1,020,562	1.69	APPLE 3% 20/06/2027	1,000,000	USD	932,916	1.54
TELEFONICA EUROPE					BANK OF AMERICA 4.134%				
6.135% VRN PERP	300,000	EUR	305,859	0.50	12/06/2028	500,000	EUR	524,071	0.86
TENNET HOLDING 1.125%					PROLOGIS EURO FINANCE				
09/06/2041	250,000	EUR	200,636	0.33	0.375% 06/02/2028	300,000	EUR	269,136	0.44
TENNET HOLDING 2%								1,726,123	2.84
05/06/2034	490,000	EUR	450,609	0.74	TOTAL BONDS				
			7,006,206	11.52	TOTAL TRANSFERABLE SECURITIES				
NORWAY					ADMITTED TO AN OFFICIAL STOCK				
DNB BANK 3.625% VRN					EXCHANGE LISTING				
16/02/2027	550,000	EUR	573,309	0.93				46,177,591	75.92
STATKRAFT 2.875%					TRANSFERABLE SECURITIES TRADED ON ANOTHER REGULATED				
13/09/2029	400,000	EUR	404,580	0.67	MARKET				
STATKRAFT 3.5% 09/06/2033	159,000	EUR	162,128	0.27	BONDS				
			1,140,017	1.87	BELGIUM				
PHILIPPINES					KBC GROUP 0.375% VRN				
ASIAN DEVELOPMENT BANK					16/06/2027	500,000	EUR	479,920	0.79
1.75% 14/08/2026	563,000	USD	516,215	0.85				479,920	0.79
			516,215	0.85					

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

Portfolio of Investments and Other Net Assets

as at 30 September 2023

Global Green Bond (continued)
Statement of investments as at 30 September 2023
(expressed in USD)

Description	Face Value	Currency	Evaluation	% net assets	Description	Face Value	Currency	Evaluation	% net assets
CANADA					PRUDENTIAL FINANCIAL				
CANADIAN IMPERIAL BANK OF COMMER 0.95% 23/10/2025	900,000	USD	816,925	1.34	1.5% 10/03/2026	700,000	USD	635,395	1.04
			816,925	1.34	TOYOTA MOTOR CREDIT 2.15% 13/02/2030	400,000	USD	331,081	0.54
FRANCE					VERIZON COMMUNICATIONS 2.85% 03/09/2041				
AXA 1.375% VRN 07/10/2041	800,000	EUR	644,224	1.06		700,000	USD	454,081	0.75
BNP PARIBAS 1.675% VRN 30/06/2027	1,200,000	USD	1,064,025	1.75				3,541,025	5.82
CREDIT AGRICOLE 0.375% 21/10/2025	800,000	EUR	785,802	1.29	TOTAL BONDS			12,519,807	20.58
			2,494,051	4.10	TOTAL TRANSFERABLE SECURITIES TRADED ON ANOTHER REGULATED MARKET			12,519,807	20.58
GERMANY					TOTAL INVESTMENTS				
DEUTSCHE WOHNEN 1.3% 07/04/2041	200,000	EUR	123,634	0.20	OTHER NET ASSETS			2,130,216	3.50
MUENCHENER RUECKVERSICHERUN 5.875% VRN 23/05/2042	400,000	USD	387,123	0.64	TOTAL NET ASSETS			60,827,614	100.00
			510,757	0.84					
LUXEMBOURG									
SEGRO CAPITAL 0.5% 22/09/2031	230,000	EUR	176,580	0.29					
			176,580	0.29					
NETHERLANDS									
CTP 1.25% 21/06/2029	340,000	EUR	271,609	0.45					
DIGITAL DUTCH FINCO 1% 15/01/2032	450,000	EUR	344,339	0.57					
IBERDROLA INTERNATIONAL 1.825% VRN PERP	700,000	EUR	575,525	0.95					
ING GROEP 4.625% 06/01/2026	1,100,000	USD	1,067,296	1.74					
			2,258,769	3.71					
SWEDEN									
SVENSKA HANDELSBANKEN 2.625% 05/09/2029	800,000	EUR	786,566	1.29					
TELIA 1.375% VRN 11/05/2081	500,000	EUR	473,863	0.78					
VATTENFALL 0.125% 12/02/2029	800,000	EUR	697,584	1.15					
			1,958,013	3.22					
SWITZERLAND									
UBS AGLONDON 0.01% 29/06/2026	300,000	EUR	283,767	0.47					
			283,767	0.47					
UNITED STATES									
ALEXANDRIA REAL ESTATE EQUITIES 3.8% 15/04/2026	230,000	USD	219,187	0.36					
BANK OF AMERICA 2.456% VRN 22/10/2025	500,000	USD	480,082	0.79					
CONSOLIDATED EDISON OF NEW YORK 3.95% 01/04/2050	500,000	USD	371,950	0.61					
EQUINIX 1% 15/03/2033	400,000	EUR	313,171	0.51					
METROPOLITAN LIFE GLOBAL FUNDING 0.95% 02/07/2025	800,000	USD	736,078	1.22					

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

Portfolio of Investments and Other Net Assets

as at 30 September 2023

Global High Income Bond
Statement of investments as at 30 September 2023
(expressed in USD)

Description	Quantity/ Face value	Currency	Evaluation	% net assets	Description	Quantity/ Face value	Currency	Evaluation	% net assets
INVESTMENTS					EMPRESA NACIONAL DEL PETROLEO 6.15% 10/05/2033				
TRANSFERABLE SECURITIES ADMITTED TO AN OFFICIAL STOCK EXCHANGE LISTING									
BONDS					CHINA				
ARGENTINA					ALIBABA GROUP HOLDING 3.4% 06/12/2027				
ARGENTINA (GOVT) 0.125% 09/07/2035	601,755	USD	151,346	0.02	200,000	USD	184,057	0.02	
PROVINCIA DE BUENOS AIRESGO 5.25% 01/09/2037	2,455,838	USD	811,351	0.11	250,000	USD	173,699	0.02	
			962,697	0.13	CHINA AOYUAN 6.2% 24/03/2026	1,200,000	USD	23,026	0.00
AUSTRIA					CHINA AOYUAN GROUP 6.35% 08/02/2024				
ERSTE GROUP BANK 0.875% VRN 15/11/2032	2,500,000	EUR	2,183,154	0.29	600,000	USD	11,435	0.00	
			2,183,154	0.29	CHINA SCE GROUP HOLDINGS 7.375% 09/04/2024	200,000	USD	14,979	0.00
AZERBAIJAN					COUNTRY GARDEN HOLDINGS 5.125% 14/01/2027				
AZERBAIJAN (GOVT) 3.5% 01/09/2032	320,000	USD	260,496	0.03	750,000	USD	51,473	0.01	
			260,496	0.03	COUNTRY GARDEN HOLDINGS 6.15% 17/09/2025	1,200,000	USD	83,687	0.01
BAHRAIN					HUARONG FINANCE II 5% 19/11/2025				
BAHRAIN (GOVT) 6.25% 25/01/2051	200,000	USD	153,638	0.02	300,000	USD	270,717	0.05	
BAHRAIN (GOVT) 7.375% 14/05/2030	1,100,000	USD	1,107,987	0.15	INDUSTRIAL COMMERCIAL BANK OF CHINA 4.5% 19/01/2026	200,000	USD	196,132	0.03
BAHRAIN (GOVT) 7.5% 20/09/2047	400,000	USD	355,903	0.05	KWG GROUP HOLDINGS 7.875% 30/08/2024	300,000	USD	27,917	0.00
			1,617,528	0.22	LOGAN PROPERTY HOLDINGS 7.5% 25/08/2022*	500,000	USD	36,640	0.00
BELGIUM					TIMES CHINA HOLDINGS 5.75% 14/01/2027				
ELIA GROUP 5.85% VRN PERP	1,700,000	EUR	1,802,900	0.24	2,365,000	USD	92,523	0.01	
ELIA SYSTEM OPERATOR 2.75% VRN PERP	300,000	EUR	316,303	0.04	YUZHOU PROPERTIES 7.7% 20/02/2025	800,000	USD	50,997	0.01
KBC GROUP 2.875% VRN 29/06/2025	1,000,000	EUR	1,045,133	0.14	ZHENRO PROPERTIES GROUP 6.63% 07/01/2026	800,000	USD	8,504	0.00
			3,164,336	0.42	ZHENRO PROPERTIES GROUP 7.1% 10/09/2024	200,000	USD	2,052	0.00
BRAZIL					COLOMBIA				
BANCO DO BRASIL 4.875% 11/01/2029	800,000	USD	743,898	0.10	COLOMBIA (GOVT) 6.125% 18/01/2041	630,000	USD	498,172	0.07
BRAZILIAN (GOVT) 6% 20/10/2033	350,000	USD	332,239	0.04	COLOMBIA (GOVT) 7.5% 02/02/2034	300,000	USD	285,480	0.04
			1,076,137	0.14	ECOPETROL 5.875% 28/05/2045	430,000	USD	287,086	0.04
CHILE					ECOPETROL 5.875% 02/11/2051				
CHILE (GOVT) 5.33% 05/01/2054	450,000	USD	404,521	0.05	ECOPETROL 8.625% 19/01/2029	1,090,000	USD	1,097,243	0.15
CORP NACIONAL DEL COBRE 5.125% 02/02/2033	2,570,000	USD	2,379,280	0.32	ECOPETROL 8.875% 13/01/2033	1,855,000	USD	1,817,482	0.23
CORP NACIONAL DEL COBRE 5.95% 08/01/2034	400,000	USD	389,069	0.05	TERMOCANDELARIA POWER 7.875% 30/01/2029	800,000	USD	584,699	0.08
CORP NACIONAL DEL COBRE DE CHILE 6.3% 08/09/2053	250,000	USD	239,436	0.03				4,769,772	0.64

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

Portfolio of Investments and Other Net Assets

as at 30 September 2023

Global High Income Bond (continued)
Statement of investments as at 30 September 2023
(expressed in USD)

Description	Quantity/ Face value	Currency	Evaluation	% net assets	Description	Quantity/ Face value	Currency	Evaluation	% net assets
COSTA RICA					TDF INFRASTRUCTURE SASU				
COSTA RICA (GOVT) 6.55%					1.75% 01/12/2029	2,500,000	EUR	2,145,178	0.29
03/04/2034	550,000	USD	536,334	0.07	TEREOS FINANCE GROUPE				
			536,334	0.07	7.25% 15/04/2028	1,500,000	EUR	1,626,539	0.22
DENMARK					TOTAL 1.625% VRN PERP	4,000,000	EUR	3,549,630	0.47
TDC NET 6.5% 01/06/2031	2,500,000	EUR	2,634,377	0.35	VEOLIA ENVIRONNEMENT				
			2,634,377	0.35	2.25% VRN PERP	4,000,000	EUR	3,852,004	0.51
DOMINICAN REPUBLIC								54,951,138	7.35
DOMINICAN REPUBLIC					GABON				
(GOVT) 7.05% 03/02/2031	240,000	USD	233,352	0.03	GABONESE (GOVT) 6.95%				
			233,352	0.03	16/06/2025	550,000	USD	491,560	0.07
EGYPT								491,560	0.07
EGYPT (GOVT) 5.25%					GERMANY				
06/10/2025	700,000	USD	541,653	0.07	ALLIANZ 3.375% VRN PERP	4,000,000	EUR	4,142,308	0.55
EGYPT (GOVT) 7.3%					DEUTSCHE BANK 3.035%				
30/09/2033	430,000	USD	240,782	0.03	VRN 28/05/2032	880,000	USD	676,198	0.09
EGYPT (GOVT) 7.6003%					GERMANY (GOVT) 2.3%				
01/03/2029	1,220,000	USD	788,205	0.11	15/02/2033	12,000,000	EUR	12,186,723	1.63
EGYPT (GOVT) 7.625%					MERCK KGAA 2.875% VRN				
29/05/2032	900,000	USD	523,050	0.07	25/06/2079	800,000	EUR	750,093	0.10
			2,093,690	0.28	MUENCHENER RUECKVERSICHERUNG				
FINLAND					3.25% VRN 26/05/2049	3,000,000	EUR	2,882,574	0.39
SAMPO 2.5% VRN 03/09/2052	3,450,000	EUR	2,802,374	0.37	MUENCHENER RUECKVERSICHERUNGSGE				
TEOLLISUUDEN VOIMA					1% VRN 26/05/2042	3,900,000	EUR	2,951,410	0.39
4.75% 01/06/2030	1,300,000	EUR	1,349,370	0.18	VONOVIA 0.625% 24/03/2031	2,800,000	EUR	2,154,595	0.29
			4,151,744	0.55				25,743,901	3.44
FRANCE					GHANA				
ALD 4% 05/07/2027	1,400,000	EUR	1,452,578	0.19	GHANA (GOVT) 7.625%				
AUTOROUTES DU SUD DE LA					16/05/2029	200,000	USD	89,198	0.01
FRANCE 3.25% 19/01/2033	3,000,000	EUR	2,977,257	0.40	GHANA (GOVT) 7.75%				
AXA 3.875% VRN PERP	2,000,000	EUR	2,057,886	0.27	07/04/2029	700,000	USD	312,840	0.04
BNP PARIBAS 1.125% VRN					GHANA (GOVT) 7.875%				
15/01/2032	2,000,000	EUR	1,831,089	0.24	26/03/2027	1,307,000	USD	592,533	0.09
BNP PARIBAS 7.375% VRN					GHANA (GOVT) 8.95%				
PERP	2,000,000	EUR	2,062,572	0.28	26/03/2051	250,000	USD	107,245	0.01
CREDIT AGRICOLE ASSURANCES								1,101,816	0.15
4.5% VRN PERP	3,000,000	EUR	3,091,951	0.41	GREAT BRITAIN				
CREDIT MUTUEL ARKEA					BARCLAYS 5.262% VRN				
3.875% 22/05/2028	400,000	EUR	417,459	0.06	29/01/2034	1,563,000	EUR	1,632,798	0.22
ELECTRICITE DE FRANCE					BARCLAYS 6.692% VRN				
7.5% VRN PERP	3,000,000	EUR	3,240,393	0.43	13/09/2034	790,000	USD	775,878	0.10
FAURECIA 7.25% 15/06/2026	1,324,000	EUR	1,449,380	0.19	BARCLAYS 7.325% VRN				
FRANCE (GOVT) 4.25%					02/11/2026	2,130,000	USD	2,165,258	0.29
25/10/2023	8,000,000	EUR	8,471,530	1.14	BP CAPITAL MARKETS				
NERVAL 2.875% 14/04/2032	2,000,000	EUR	1,751,782	0.23	4.375% VRN PERP	1,645,000	USD	1,573,611	0.21
ORANGE 5% VRN PERP	2,000,000	EUR	2,112,618	0.28	IHS HOLDING 5.625%				
PEUGEOT 2.75% 15/05/2026	3,900,000	EUR	4,005,374	0.55	29/11/2026	3,750,000	USD	3,102,903	0.41
RCI BANQUE 2.625% VRN					NGG FINANCE PLC 1.625%				
18/02/2030	2,500,000	EUR	2,495,717	0.33	VRN 05/12/2079	2,000,000	EUR	2,022,097	0.27
SOLVAY FINANCE 5.425%					ROYAL BANK OF SCOTLAND				
VRN PERP	4,000,000	EUR	4,234,223	0.58	4.269% VRN 22/03/2025	745,000	USD	737,180	0.10
TDF INFRASTRUCTURE					ROYAL BANK OF SCOTLAND GROUP				
5.625% 21/07/2028	2,000,000	EUR	2,125,978	0.28	3.073% VRN 22/05/2028	540,000	USD	482,775	0.06

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Portfolio of Investments and Other Net Assets

as at 30 September 2023

Global High Income Bond (continued)
Statement of investments as at 30 September 2023
(expressed in USD)

Description	Quantity/ Face value	Currency	Evaluation	% net assets	Description	Quantity/ Face value	Currency	Evaluation	% net assets
ROYAL BANK OF SCOTLAND GROUP					IRAQ				
3.754% VRN 01/11/2029	200,000	USD	190,494	0.03	IRAQ (GOVT) 5.8%				
SSE 4% VRN PERP	2,000,000	EUR	1,955,963	0.26	15/01/2028	2,550,000	USD	1,332,677	0.18
STANDARD CHARTERED					IRELAND				
1.822% 23/11/2025	4,025,000	USD	3,805,860	0.51	AIB GROUP 2.875% VRN				
STANDARD CHARTERED					30/05/2031	2,000,000	EUR	1,958,621	0.26
6.301% VRN 09/01/2029	800,000	USD	797,547	0.11	BANK OF IRELAND 6.75%				
TRAFFORD CENTRE FINANCE					VRN 01/03/2033	500,000	EUR	544,238	0.07
FRN 28/04/2035	2,000,000	GBP	788,436	0.11	CRH SMW FINANCE 4.25%				
VODAFONE GROUP 2.625%					11/07/2035	923,000	EUR	942,124	0.13
VRN 27/08/2080	3,000,000	EUR	2,900,864	0.39				942,124	0.13
			22,931,664	3.07				3,444,983	0.46
HONG KONG					ISRAEL				
CNAC HK FINBRIDGE					BANK LEUMI LEISRAEL				
3.375% 19/06/2024	850,000	USD	833,802	0.11	7.129% VRN 18/07/2033	1,500,000	USD	1,472,853	0.20
HUARONG FINANCE 3.75%					ENERGEAN ISRAEL FINANCE				
29/05/2024	800,000	USD	774,018	0.10	8.5% 30/09/2033	1,800,000	USD	1,802,694	0.23
SHIMAO PROPERTY HOLDINGS					ISRAEL (GOVT) 2.5%				
6.125% 21/02/2024	200,000	USD	8,121	0.00	15/01/2030	250,000	USD	211,843	0.03
STUDIO CITY FINANCE 5%					ISRAEL (GOVT) 3.375%				
15/01/2029	360,000	USD	271,591	0.04	15/01/2050	1,750,000	USD	1,166,808	0.16
			1,887,532	0.25	LEVIATHAN BOND 6.5%				
HUNGARY					ITALY				
HUNGARY (GOVT) 3.125%					ASSICURAZIONI GENERALI				
21/09/2051	250,000	USD	138,955	0.02	5.272% 12/09/2033	1,601,000	EUR	1,664,721	0.22
HUNGARY (GOVT) 5.25%					ENEL 1.875% VRN PERP	1,800,000	EUR	1,401,572	0.19
16/06/2029	800,000	USD	765,366	0.10	INFRASTRUTTURE WIRELESS				
MAGYAR EXPORT IMPORT					1.625% 21/10/2028	1,333,000	EUR	1,237,916	0.17
BANK 6.125% 04/12/2027	300,000	USD	295,722	0.04	UNICREDIT 4.8% VRN				
OTP BANK 7.5% VRN					17/01/2029	1,700,000	EUR	1,797,235	0.24
25/05/2027	700,000	USD	703,909	0.09				1,797,235	0.24
			1,903,952	0.25				6,101,444	0.82
INDONESIA					IVORY COAST				
INDONESIA (GOVT) 2.15%					IVORY COAST (GOVT)				
28/07/2031	2,530,000	USD	1,982,147	0.26	6.125% 15/06/2033	600,000	USD	499,017	0.07
INDONESIA (GOVT) 4.15%					IVORY COAST (GOVT)				
29/03/2027	600,000	USD	575,926	0.08	6.625% 22/03/2048	300,000	EUR	219,202	0.03
INDONESIA (GOVT) 4.65%								219,202	0.03
20/09/2032	2,210,000	USD	2,071,974	0.28				718,219	0.10
INDONESIA (GOVT) 4.7%					KAZAKHSTAN				
06/06/2032	500,000	USD	474,107	0.06	KAZMUNAYGAS NATIONAL				
INDONESIA (GOVT) 4.85%					4.75% 19/04/2027	350,000	USD	328,460	0.04
11/01/2033	810,000	USD	772,604	0.10	KAZMUNAYGAS NATIONAL				
INDONESIA (GOVT) 5.45%					5.375% 24/04/2030	1,100,000	USD	1,001,372	0.14
20/09/2052	425,000	USD	392,107	0.05	KAZMUNAYGAS NATIONAL				
INDONESIA (GOVT) 5.65%					5.75% 19/04/2047	400,000	USD	312,462	0.04
11/01/2053	200,000	USD	191,435	0.03	KAZMUNAYGAS NATIONAL				
PERTAMINA PERSERO 6.5%					6.375% 24/10/2048	300,000	USD	244,661	0.03
07/11/2048	400,000	USD	388,834	0.05				244,661	0.03
			6,849,134	0.91	KENYA				
					KENYA (GOVT) 7.25%				
					28/02/2028	250,000	USD	201,647	0.03

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Portfolio of Investments and Other Net Assets

as at 30 September 2023

Global High Income Bond (continued)
Statement of investments as at 30 September 2023
(expressed in USD)

Description	Quantity/ Face value	Currency	Evaluation	% net assets	Description	Quantity/ Face value	Currency	Evaluation	% net assets
KENYA(GOVT) 8% 22/05/2032	1,000,000	USD	778,722	0.10	AERCAP HOLDINGS 5.875% VRN 10/10/2079	3,675,000	USD	3,574,797	0.48
KUWAIT			980,369	0.13	ARGENTUM NETHERLANDS 2.75% VRN 19/02/2049	2,000,000	EUR	1,859,830	0.25
BURGAN BANK 2.75% VRN 15/12/2031	2,000,000	USD	1,522,192	0.20	BRASKEM NETHERLANDS FINANCE 7.25% 13/02/2033	680,000	USD	625,976	0.08
LUXEMBOURG			1,522,192	0.20	BRASKEM NETHERLANDS FINANCE 8.5% 12/01/2031	750,000	USD	744,878	0.10
ACU PETROLEO LUXEMBOURG 7.5% 13/07/2035	400,000	USD	359,956	0.05	DELTA LLOYD 4.375% VRN PERP	905,000	EUR	943,732	0.13
COSAN LUXEMBOURG 7.5% 27/06/2030	1,300,000	USD	1,293,030	0.18	ING GROEP FRN 1% 13/11/2030	2,100,000	EUR	2,016,320	0.27
FS LUXEMBOURG 10% 15/12/2025	1,200,000	USD	1,232,756	0.16	ING GROEP NV 1.625% VRN 26/09/2029	1,800,000	EUR	1,829,095	0.24
GREENSAIF PIPELINES BIDCO 6.129% 23/02/2038	800,000	USD	784,212	0.10	NATURGY FINANCE 2.374% VRN PERP	3,000,000	EUR	2,813,915	0.38
MHP 7.75% 10/05/2024	972,000	USD	829,620	0.11	NN GROUP 4.625% VRN 13/01/2048	2,000,000	EUR	2,018,425	0.27
MHP LUX 6.95% 03/04/2026	350,000	USD	243,755	0.03	OI EUROPEAN GROUP 2.875% 15/02/2025	2,000,000	EUR	2,064,688	0.28
SES 5.625% VRN PERP	3,000,000	EUR	3,166,555	0.43	PROSUS 4.027% 03/08/2050	2,580,000	USD	1,483,936	0.20
MAURITIUS			7,909,884	1.06	TELEFONICA EUROPE 2.376% VRN PERP	3,000,000	EUR	2,504,110	0.33
GREENKO POWER 4.3% 13/12/2028	400,000	USD	319,478	0.04	TELEFONICA EUROPE 4.375% VRN PERP	2,000,000	EUR	2,080,693	0.28
MEXICO			319,478	0.04	TENNET HOLDING 1.5% 03/06/2039	1,450,000	EUR	1,269,509	0.17
BANCO MERCANTIL DEL NORTE 6.625% VRN PERP	500,000	USD	397,027	0.05	TRIVIUM PACKAGING FINANCE 5.5% 15/08/2026	1,500,000	USD	1,401,763	0.19
BBVA BANCOMER 8.45% VRN 29/06/2038	800,000	USD	788,337	0.11	NIGERIA			30,337,945	4.06
CEMEX 9.125% VRN PERP	500,000	USD	520,187	0.07	NIGERIA (GOVT) 6.5% 28/11/2027	1,000,000	USD	836,303	0.12
COMISION FEDERAL DE ELECTRICIDA 4.688% 15/05/2029	2,430,000	USD	2,193,394	0.29	NIGERIA (GOVT) 7.143% 23/02/2030	200,000	USD	158,524	0.02
MEXICO (GOVT) 6.05% 11/01/2040	400,000	USD	373,279	0.05	NIGERIA (GOVT) 7.625% 28/11/2047	700,000	USD	467,769	0.06
MEXICO (GOVT) 6.338% 04/05/2053	700,000	USD	643,449	0.09	NIGERIA (GOVT) 8.25% 28/09/2051	580,000	USD	402,772	0.05
MEXICO (GOVT) 6.35% 09/02/2035	1,600,000	USD	1,577,127	0.21	NORWAY			1,865,368	0.25
MEXICO (GOVT) 6.75% 27/09/2034	500,000	USD	508,854	0.07	DNB BANK 5% VRN 13/09/2033	1,455,000	EUR	1,520,092	0.20
MEXICO CITY AIRPORT TRUST 4.25% 31/10/2026	800,000	USD	755,797	0.10	OMAN			1,520,092	0.20
MEXICO CITY AIRPORT TRUST 5.5% 31/10/2046	400,000	USD	309,539	0.04	LAMAR FUNDING 3.958% 07/05/2025	400,000	USD	382,413	0.05
MEXICO CITY AIRPORT TRUST 5.5% 31/07/2047	450,000	USD	347,120	0.05	OMAN (GOVT) 6% 01/08/2029	800,000	USD	785,933	0.11
MOROCCO			8,414,110	1.13	OMAN (GOVT) 6.25% 25/01/2031	600,000	USD	593,198	0.08
OCP 5.125% 23/06/2051	440,000	USD	292,536	0.04	OMAN (GOVT) 6.75% 17/01/2048	350,000	USD	322,396	0.04
NETHERLANDS			292,536	0.04					
ABN AMRO BANK 5.125% VRN 22/02/2033	3,000,000	EUR	3,106,278	0.41					

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Portfolio of Investments and Other Net Assets

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Global High Income Bond (continued)
Statement of investments as at 30 September 2023
(expressed in USD)

Description	Quantity/ Face value	Currency	Evaluation	% net assets	Description	Quantity/ Face value	Currency	Evaluation	% net assets
OMAN (GOVT) 7% 25/01/2051	350,000	USD	330,456	0.04	SAUDI ARABIA (GOVT)				
OMAN (GOVT) 7.375% 28/10/2032	300,000	USD	317,777	0.04	3.45% 02/02/2061	650,000	USD	399,498	0.05
			2,732,173	0.36	SAUDI ARABIA (GOVT) 3.75% 21/01/2055	1,320,000	USD	880,176	0.12
PANAMA					SAUDI ARABIA (GOVT)				
PANAMA (GOVT) 6.853% 28/03/2054	700,000	USD	654,780	0.09	4.5% 26/10/2046	2,012,000	USD	1,587,741	0.21
			654,780	0.09	SAUDI ARABIA (GOVT) 4.75% 18/01/2028	629,000	USD	615,610	0.08
PERU					SAUDI ARABIA (GOVT) 4.875% 18/07/2033	2,604,000	USD	2,480,320	0.33
PETROLEOS DEL PERU 4.75% 19/06/2032	1,180,000	USD	836,774	0.11	SAUDI ARABIA (GOVT) 5% 17/04/2049	2,385,000	USD	2,002,187	0.27
PETROLEOS DEL PERU 5.625% 19/06/2047	1,994,000	USD	1,207,814	0.16	SAUDI ARABIA (GOVT) 5.25% 16/01/2050	590,000	USD	514,264	0.07
			2,044,588	0.27	SAUDI ARABIA (GOVT) 5.5% 25/10/2032	2,092,000	USD	2,095,385	0.28
POLAND								12,820,873	1.71
BANK GOSPODARSTWA KRAJOWEGO 5.375% 22/05/2033	530,000	USD	501,894	0.07	SENEGAL				
POLAND (GOVT) 4.875% 04/10/2033	500,000	USD	465,713	0.06	SENEGAL (GOVT) 6.25% 23/05/2033	200,000	USD	160,858	0.02
POLAND (GOVT) 5.5% 16/11/2027	540,000	USD	541,228	0.07				160,858	0.02
			1,508,835	0.20	SERBIA				
PORTUGAL					SERBIA (GOVT) 6.25% 26/05/2028	400,000	USD	392,770	0.05
EDP ENERGIAS DE PORTUGAL 1.7% VRN 20/07/2080	2,300,000	EUR	2,255,771	0.30				392,770	0.05
			2,255,771	0.30	SOUTH AFRICA				
QATAR					ABSA GROUP 6.375% VRN PERP	500,000	USD	457,796	0.06
QATAR (GOVT) 4.4% 16/04/2050	450,000	USD	368,204	0.05	SOUTH AFRICA (GOVT)				
QATAR PETROLEUM 3.125% 12/07/2041	540,000	USD	373,628	0.05	5.65% 27/09/2047	500,000	USD	334,132	0.04
QATAR PETROLEUM 3.3% 12/07/2051	3,535,000	USD	2,302,677	0.31	SOUTH AFRICA (GOVT)				
QNB FINANCE 1.375% 26/01/2026	750,000	USD	678,769	0.09	5.75% 30/09/2049	450,000	USD	299,417	0.04
			3,723,278	0.50	SOUTH AFRICA (GOVT)				
ROMANIA					5.875% 22/06/2030	850,000	USD	753,877	0.10
ROMANIA (GOVT) 7.625% 17/01/2053	800,000	USD	818,609	0.11	SOUTH AFRICA (GOVT)				
ROME (GOVT) 5.25% 25/11/2027	740,000	USD	722,093	0.10	5.875% 20/04/2032	830,000	USD	707,680	0.09
			1,540,702	0.21	SOUTH AFRICA (GOVT)				
SAUDI ARABIA					6.25% 08/03/2041	610,000	USD	471,028	0.06
GACI FIRST INVESTMENT 4.75% 14/02/2030	1,000,000	USD	952,858	0.13	TRANSNET 8.25% 06/02/2028	1,100,000	USD	1,055,781	0.15
KSA SUKUK 4.27% 22/05/2029	800,000	USD	763,597	0.10				4,079,711	0.54
KSA SUKUK 4.511% 22/05/2033	300,000	USD	282,334	0.04	SPAIN				
SAUDI ARABIA (GOVT) 3.25% 17/11/2051	400,000	USD	246,903	0.03	BANCO BILBAO VIZCAYA ARGENTA 5.75% VRN 15/09/2033	2,400,000	EUR	2,520,679	0.34
					BANCO DE SABADELL 6% VRN 16/08/2033	2,000,000	EUR	1,986,753	0.27
					BANCO SANTANDER 1.625% 22/10/2030	2,000,000	EUR	1,678,393	0.22
					BANCO SANTANDER 5.75% VRN 23/08/2033	1,400,000	EUR	1,471,010	0.20
					CAIXABANK 1.25% VRN 18/06/2031	2,800,000	EUR	2,652,400	0.35

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

Portfolio of Investments and Other Net Assets

as at 30 September 2023

Global High Income Bond (continued)
Statement of investments as at 30 September 2023
(expressed in USD)

Description	Quantity/ Face value	Currency	Evaluation	% net assets	Description	Quantity/ Face value	Currency	Evaluation	% net assets
ENFRAGEN ENERGIA 5.375% 30/12/2030	800,000	USD	566,745	0.08	FIRST ABU DHABI BANK 4.375% 24/04/2028	300,000	USD	288,399	0.04
RED ELECTRICA 4.625% VRN PERP	600,000	EUR	624,881	0.08	MAF GLOBAL SECURITIES 7.875% VRN PERP	1,080,000	USD	1,088,180	0.15
			11,500,861	1.54	MDGH GMTN 5.084% 22/05/2053	200,000	USD	177,816	0.02
SRI LANKA					TAQA ABU DHABI NATIONAL ENERGY 6.5% 27/10/2036	750,000	USD	823,168	0.11
SRI LANKA (GOVT) 6.85% 14/03/2024	681,000	USD	325,105	0.04				4,006,443	0.54
			325,105	0.04	UNITED STATES				
SWEDEN					AIR LEASE 4.65% VRN PERP 15/10/2033	1,500,000	USD	1,323,174	0.18
SKANDINAVISKA ENSKILDA BANKEN 3.875% 09/05/2028	3,500,000	EUR	3,676,001	0.49	ALEXANDRIA REAL ESTATE EQUITIES 5.15% 15/04/2053	320,000	USD	268,478	0.04
TELIA 2.75% VRN 30/06/2083	2,000,000	EUR	1,862,211	0.25	ARSENAL AIC PARENT 8% 01/10/2030	1,068,000	USD	1,064,498	0.14
			5,538,212	0.74	ASHTREAD CAPITAL 5.95% 15/10/2033	3,620,000	USD	3,450,666	0.47
SWITZERLAND					ATT 3.5% 01/06/2041	2,355,000	USD	1,645,421	0.22
CREDIT SUISSE 3.625% 09/09/2024	5,000,000	USD	4,867,667	0.65	ATT 4.3% 18/11/2034	1,800,000	EUR	1,835,679	0.25
			4,867,667	0.65	BALL CORP 6.875% 15/03/2028	1,500,000	USD	1,512,030	0.20
TRINIDAD & TOBAGO					CNOOC FINANCE 4.375% 02/05/2028	300,000	USD	289,335	0.04
TRINIDAD & TOBAGO (GOVT) 5.95% 14/01/2031	760,000	USD	752,242	0.10	DAE FUNDING 1.55% 01/08/2024	610,000	USD	583,832	0.08
			752,242	0.10	JPMORGAN CHASE 4.6% VRN PERP	2,170,000	USD	2,030,995	0.27
TURKEY					NORTHERN TRUST 6.125% 02/11/2032	2,500,000	USD	2,476,673	0.33
TURKEY (GOVT) 5.125% 17/02/2028	500,000	USD	447,067	0.06	OCCIDENTAL PETROLEUM 8.5% 15/07/2027	1,706,000	USD	1,829,005	0.24
TURKEY (GOVT) 5.75% 11/05/2047	1,170,000	USD	794,400	0.11	ORGANON FINANCE 2.875% 30/04/2028	2,500,000	EUR	2,286,343	0.31
TURKEY (GOVT) 6.5% 20/09/2033	720,000	USD	618,593	0.08	SASOL FINANCING 4.375% 18/09/2026	200,000	USD	177,614	0.02
TURKEY (GOVT) 9.125% 13/07/2030	300,000	USD	301,998	0.04	SASOL FINANCING 8.75% 03/05/2029	1,220,000	USD	1,175,254	0.16
TURKEY (GOVT) 9.375% 14/03/2029	1,850,000	USD	1,898,440	0.25	SOUTHWESTERN ENERGY 5.375% 15/03/2030	1,600,000	USD	1,461,680	0.20
TURKEY (GOVT) 9.375% 19/01/2033	1,000,000	USD	1,019,904	0.14	SPRINT CAPITAL 6.875% 15/11/2028	3,000,000	USD	3,103,683	0.42
TURKEY (GOVT) 9.875% 15/01/2028	1,150,000	USD	1,213,978	0.16	SUNOCO LOGISTICS PARTNERS 5.35% 15/05/2045	2,800,000	USD	2,308,527	0.31
			6,294,380	0.84	TENET HEALTHCARE 4.25% 01/06/2029	1,500,000	USD	1,296,779	0.17
UKRAINE					TMOBILE 5.05% 15/07/2033	1,440,000	USD	1,340,878	0.18
UKRAINE (GOVT) 0% VRN 31/05/2040	420,000	USD	194,335	0.03	TMOBILE US 5.75% 15/01/2034	415,000	USD	406,610	0.05
UKRAINE (GOVT) 7.375% 25/09/2032	350,000	USD	94,016	0.01	UNITED RENTALS NORTH AMERICA 6% 15/12/2029	2,000,000	USD	1,958,092	0.26
UKRAINE (GOVT) 7.75% 01/09/2023	801,000	USD	266,680	0.03	US (GOVT) 3.375% 15/05/2033	191,000	USD	173,735	0.02
			555,031	0.07					
UNITED ARAB EMIRATES									
ABU DHABI (GOVT) 4.125% 11/10/2047	1,810,000	USD	1,433,173	0.19					
ABU DHABI GOVERNMENT INTERNATIONAL 3.125% 30/09/2049	300,000	USD	195,707	0.03					

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

Portfolio of Investments and Other Net Assets

as at 30 September 2023

Global High Income Bond (continued)
Statement of investments as at 30 September 2023
(expressed in USD)

Description	Quantity/ Face value	Currency	Evaluation	% net assets	Description	Quantity/ Face value	Currency	Evaluation	% net assets
US (GOVT) 3.5% 31/01/2030	800,000	USD	751,344	0.10	GREAT BRITAIN				
US (GOVT) 3.5% 30/04/2030	300,000	USD	281,367	0.04	MARSTONS ISSUER 5.641%				
US (GOVT) 3.625% 31/03/2028	500,000	USD	479,902	0.06	VRN 15/07/2035	720,000	GBP	667,726	0.09
US (GOVT) 3.625% 31/03/2030	300,000	USD	283,582	0.04	MITCHELLS & BUTLERS 1.40313% 15/09/2034	579,000	GBP	576,749	0.08
US (GOVT) 3.875% 31/12/2027	3,156,000	USD	3,062,306	0.41	PRECISE MORTGAGE FUNDING FRN 16/10/2056	500,000	GBP	606,933	0.08
US (GOVT) 3.875% 15/08/2033	1,200,000	USD	1,137,094	0.15				1,851,408	0.25
US (GOVT) 3.875% 15/02/2043	310,000	USD	271,129	0.04	IRELAND				
US (GOVT) 4% 29/02/2028	3,156,000	USD	3,077,840	0.41	CVC CORDATUS LOAN FUND FRN 17/06/2032	2,500,000	EUR	2,615,188	0.35
US (GOVT) 4% 30/06/2028	3,040,000	USD	2,961,981	0.40	DRYDEN CLO FRN 15/04/2035	1,000,000	EUR	1,023,409	0.14
US (GOVT) 4% 31/07/2030	750,000	USD	724,043	0.10	HARVEST CLO FRN 20/10/2032	2,000,000	EUR	1,992,092	0.26
US (GOVT) 4% 15/11/2042	1,020,000	USD	909,952	0.12	RIVER GREEN FINANCE FRN 22/01/2032	1,225,000	EUR	1,188,005	0.16
US (GOVT) 4.125% 31/01/2025	700,000	USD	689,350	0.09				6,818,694	0.91
US (GOVT) 4.125% 31/07/2028	3,045,000	USD	2,982,554	0.40	ITALY				
US (GOVT) 4.125% 15/11/2032	650,000	USD	628,570	0.08	ERNA FRN 25/07/2031	1,000,000	EUR	511,513	0.07
US (GOVT) 4.25% 31/12/2024	1,000,000	USD	986,641	0.13				511,513	0.07
US (GOVT) 4.375% 31/08/2028	1,750,000	USD	1,734,688	0.23	NETHERLANDS				
US (GOVT) 4.625% 30/06/2025	2,000,000	USD	1,983,242	0.26	DELPHINUS FRN 22/03/2102	1,000,000	EUR	1,059,431	0.14
			56,944,566	7.62				1,059,431	0.14
URUGUAY					UNITED STATES				
URUGUAY (GOVT) 5.75% 28/10/2034	400,000	USD	410,837	0.05	APIDOS CLO FRN 21/04/2035	1,000,000	USD	990,661	0.13
			410,837	0.05	COMMERCIAL MORTGAGE TRUST VRN 10/07/2046	2,000,000	USD	1,501,493	0.20
UZBEKISTAN								2,492,154	0.33
UZBEKNEFTEGAZ 4.75% 16/11/2028	1,340,000	USD	1,082,860	0.14	TOTAL ASSET BACKED SECURITIES			14,762,622	1.97
			1,082,860	0.14	TOTAL TRANSFERABLE SECURITIES				
TOTAL BONDS			340,536,687	45.49	ADMITTED TO AN OFFICIAL STOCK			355,299,309	47.46
					EXCHANGE LISTING				
ASSET BACKED SECURITIES					TRANSFERABLE SECURITIES TRADED ON ANOTHER REGULATED				
AUSTRALIA					MARKET				
AFG TRUST FRN 10/03/2051	2,000,000	AUD	608,488	0.08	BONDS				
INTERSTAR MILLENNIUM FRN 08/12/2036	10,000,000	USD	86,302	0.01	ARGENTINA				
INTERSTAR MILLENNIUM FRN 27/05/2038	12,000,000	AUD	586,340	0.08	ARGENTINA (GOVT) 0.125% 09/07/2030	1,792,977	USD	517,610	0.07
LA TROBE FINANCIAL CAPITAL MARKET FRN 14/11/2053	1,810,000	AUD	748,292	0.10	ARGENTINA (GOVT) 0.125% 09/01/2038	600,000	USD	181,500	0.02
			2,029,422	0.27	ARGENTINA (GOVT) 0.125% 09/07/2041	7,241,236	USD	1,888,705	0.25
					ARGENTINA (GOVT) 1% 09/07/2029	467,444	USD	130,796	0.02
								2,718,611	0.36
					AUSTRALIA				
					FMG RESOURCES 4.375% 01/04/2031	500,000	USD	411,017	0.05

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Portfolio of Investments and Other Net Assets

as at 30 September 2023

Global High Income Bond (continued)
Statement of investments as at 30 September 2023
(expressed in USD)

Description	Quantity/ Face value	Currency	Evaluation	% net assets	Description	Quantity/ Face value	Currency	Evaluation	% net assets
FMG RESOURCES 5.875% 15/04/2030	1,500,000	USD	1,373,400	0.18	GLOBAL AIRCRAFT LEASING 6.5% 15/09/2024	4,324,533	USD	4,146,486	0.55
FMG RESOURCES 6.125% 15/04/2032	2,500,000	USD	2,275,750	0.31	SUNAC CHINA HOLDINGS 7.25% 14/06/2022**	300,000	USD	45,134	0.01
MINERAL RESOURCES 8% 01/11/2027	2,000,000	USD	1,966,262	0.26	TENCENT HOLDINGS 3.24% 03/06/2050	600,000	USD	346,968	0.05
			6,026,429	0.80	TENCENT HOLDINGS 3.975% 11/04/2029	200,000	USD	181,861	0.02
BRAZIL					TENCENT HOLDINGS 4.525% 11/04/2049	200,000	USD	147,936	0.02
BANCO BTG PACTUAL SACAYMAN ISLAND 4.5% 10/01/2025	950,000	USD	924,802	0.12				6,303,251	0.84
MC BRAZIL DOWNSTREAM TRADING 7.25% 30/06/2031	2,300,000	USD	1,706,995	0.23	COLOMBIA				
			2,631,797	0.35	BANCO GNB SUDAMERIS 7.5% VRN 16/04/2031	600,000	USD	491,025	0.06
CANADA					COLOMBIA (GOVT) 4.125% 15/05/2051	500,000	USD	281,952	0.04
CANACOL ENERGY 5.75% 24/11/2028	1,100,000	USD	888,536	0.12	ECOPETROL 5.375% 26/06/2026	380,000	USD	366,289	0.05
CASCADES INC CASCADES 5.125% 15/01/2026	1,500,000	USD	1,439,946	0.19				1,139,266	0.15
FIRST QUANTUM MINERALS 6.875% 15/10/2027	2,500,000	USD	2,402,944	0.32	COSTA RICA				
FIRST QUANTUM MINERALS 6.875% 15/10/2027 (USC3535CAM04)	400,000	USD	384,471	0.05	INSTITUTO COSTARRICENSE DE ELECTRICIDAD 6.75% 07/10/2031	300,000	USD	290,161	0.04
GFL ENVIRONMENTAL 4.75% 15/06/2029	2,000,000	USD	1,781,588	0.24				290,161	0.04
KINROSS GOLD 6.25% 15/07/2033	1,500,000	USD	1,449,056	0.19	DOMINICAN REPUBLIC				
NOVA CHEMICALS CORP 5.25% 01/06/2027	1,900,000	USD	1,651,744	0.22	DOMINIC (GOVT) 5.5% 22/02/2029	2,828,000	USD	2,596,211	0.35
OPEN TEXT 6.9% 01/12/2027	2,000,000	USD	2,006,506	0.27	DOMINIC (GOVT) 5.875% 30/01/2060	335,000	USD	241,601	0.03
			12,004,791	1.60	DOMINIC (GOVT) 5.95% 25/01/2027	340,000	USD	330,118	0.04
CHILE								3,167,930	0.42
CHILE (GOVT) 2.45% 31/01/2031	701,000	USD	579,009	0.08	ECUADOR				
CHILE (GOVT) 4.95% 05/01/2036	250,000	USD	230,584	0.03	ECUADOR (GOVT) 0.5% 31/07/2030	1,300,000	USD	670,080	0.09
CODELCO 3.625% 01/08/2027	500,000	USD	460,784	0.06				670,080	0.09
CORP NACIONAL DEL COBRE DE CHILE 3.75% 15/01/2031	300,000	USD	259,150	0.03	FRANCE				
CORP NACIONAL DEL COBRE DE CHILE 4.5% 01/08/2047	200,000	USD	151,534	0.02	BNP PARIBAS CARDIF 4.032% VRN PERP	1,500,000	EUR	1,531,919	0.20
EMPRESA NACIONAL DEL PETROLEO 3.45% 16/09/2031	1,900,000	USD	1,524,814	0.20	GROUPE DES ASSURANCES DU CRE 1.85% VRN 21/04/2042	2,500,000	EUR	1,936,939	0.26
EMPRESA NACIONAL DEL PETROLEO 3.75% 05/08/2026	704,000	USD	656,422	0.09	ILIAD HOLDING SASU 6.5% 15/10/2026	425,000	USD	400,170	0.05
EMPRESA NACIONAL DEL PETROLEO 5.25% 06/11/2029	1,050,000	USD	983,119	0.14	SOCIETE GENERALE 6.691% VRN 10/01/2034	435,000	USD	423,627	0.06
			4,845,416	0.65				4,292,655	0.57
CHINA					GERMANY				
ALIBABA GROUP 3.15% 09/02/2051	800,000	USD	456,121	0.06	DEUTSCHE BANK 1.625% 20/01/2027	2,000,000	EUR	1,901,119	0.25
ALIBABA GROUP HOLDING 2.125% 09/02/2031	1,250,000	USD	978,745	0.13	DEUTSCHE BANK 1.75% VRN 19/11/2030	1,700,000	EUR	1,429,394	0.19
					DEUTSCHE BANK 2.311% VRN 16/11/2027	2,450,000	USD	2,136,772	0.29
								5,467,285	0.73

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Portfolio of Investments and Other Net Assets

as at 30 September 2023

Global High Income Bond (continued)
Statement of investments as at 30 September 2023
(expressed in USD)

Description	Quantity/ Face value	Currency	Evaluation	% net assets	Description	Quantity/ Face value	Currency	Evaluation	% net assets
GREAT BRITAIN					LIBERIA				
VODAFONE GROUP 3.25%					ROYAL CARIBBEAN CRUISES				
VRN 04/06/2081	435,000	USD	383,899	0.05	8.25% 15/01/2029	1,500,000	USD	1,557,367	0.21
			383,899	0.05				1,557,367	0.21
GUATEMALA					LUXEMBOURG				
CT TRUST 5.125%					AEGEA FINANCE 6.75%				
03/02/2032	1,000,000	USD	792,610	0.11	20/05/2029	1,850,000	USD	1,710,215	0.23
			792,610	0.11	CHILE ELECTRICITY 6.01%				
					20/01/2033	650,000	USD	647,253	0.09
HONG KONG									
SHIMAO PROPERTY HOLDINGS					EIG PEARL HOLDINGS				
4.75% 03/07/2022****	1,100,000	USD	43,941	0.01	3.545% 31/08/2036	500,000	USD	406,035	0.05
			43,941	0.01	GRAND CITY PROPERTIES				
					1.5% VRN PERP	2,500,000	EUR	1,268,435	0.17
INDIA									
RELIANCE INDUSTRIES					LOGICOR FINANCING 2%				
3.625% 12/01/2052	850,000	USD	546,637	0.07	17/01/2034	1,000,000	EUR	706,626	0.09
			546,637	0.07				4,738,564	0.63
INDONESIA					MACAU				
FREEPORT INDONESIA					WYNN MACAU 5.5%				
5.315% 14/04/2032	340,000	USD	307,501	0.04	15/01/2026	400,000	USD	374,008	0.05
FREEPORT INDONESIA 6.2%								374,008	0.05
14/04/2052	400,000	USD	336,683	0.05	MEXICO				
			644,184	0.09	BANCO MERCANTIL DEL NORTE				
IRELAND					SAGRAN 5.875% VRN PERP	840,000	USD	725,879	0.10
AERCAP IRELAND CAPITAL					BANCO SANTANDER MEXICO				
DAC AERC 3.85% 29/10/2041	1,950,000	USD	1,388,387	0.19	5.375% 17/04/2025	500,000	USD	492,134	0.07
AIB GROUP 6.608% VRN					BBVA BANCO 5.125% VRN				
13/09/2029	550,000	USD	548,884	0.07	18/01/2033	2,217,000	USD	1,907,857	0.25
AVOLON HOLDINGS FUNDING					BBVA BANCOMER TEXAS				
3.95% 01/07/2024	1,545,000	USD	1,513,466	0.20	5.875% VRN 13/09/2034	300,000	USD	263,258	0.04
ROADSTER FINANCE DESIGNATED					CEMEX 5.125% VRN PERP	500,000	USD	467,358	0.06
2.375% 08/12/2032	2,050,000	EUR	1,803,280	0.24	MEXICHEM 5.5% 15/01/2048	200,000	USD	155,342	0.02
			5,254,017	0.70	MEXICHEM SAB DE 5.875%				
ITALY					17/09/2044	400,000	USD	333,282	0.04
AUTOSTRADA PER LITALIA					MEXICO (GOVT) 2.659%				
2% 04/12/2028	2,000,000	EUR	1,858,838	0.25	24/05/2031	960,000	USD	761,905	0.10
INTESA SANPAOLO 3.875%					MEXICO (GOVT) 3.5%				
14/07/2027	5,000,000	USD	4,493,685	0.60	12/02/2034	2,457,000	USD	1,936,058	0.27
INTESA SANPAOLO 4.198%					MEXICO (GOVT) 3.771%				
01/06/2032	430,000	USD	317,595	0.04	24/05/2061	1,650,000	USD	981,052	0.13
			6,670,118	0.89	MEXICO (GOVT) 4.6%				
JERSEY					10/02/2048	500,000	USD	368,432	0.05
ADIENT GLOBAL HOLDINGS					MEXICO (GOVT) 4.75%				
7% 15/04/2028	1,547,000	USD	1,538,265	0.21	27/04/2032	1,810,000	USD	1,640,484	0.22
GALAXY PIPELINE ASSETS					MEXICO (GOVT) 5%				
2.625% 31/03/2036	5,200,000	USD	4,057,006	0.54	27/04/2051	420,000	USD	326,392	0.04
			5,595,271	0.75	TRUST 4.869% 15/01/2030	650,000	USD	551,358	0.07
KENYA								10,910,791	1.46
KENYA (GOVT) 6.875%					NETHERLANDS				
24/06/2024	300,000	USD	278,443	0.04	ENEL FINANCE INTERNATIONAL				
			278,443	0.04	4.75% 25/05/2047	1,620,000	USD	1,250,045	0.17
					ENEL FINANCE INTERNATIONAL				
					5.5% 15/06/2052	555,000	USD	464,327	0.06

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Portfolio of Investments and Other Net Assets

as at 30 September 2023

Global High Income Bond (continued)
Statement of investments as at 30 September 2023
(expressed in USD)

Description	Quantity/ Face value	Currency	Evaluation	% net assets	Description	Quantity/ Face value	Currency	Evaluation	% net assets
IBERDROLA INTERNATIONAL					UNITED STATES				
3.25% VRN PERP	3,000,000	EUR	3,098,235	0.41	ADAPTHEALTH 5.125% 01/03/2030	1,000,000	USD	780,929	0.10
PHOENIX PIB DUTCH					AIRCASTLE 5.25% 11/08/2025	2,500,000	USD	2,436,357	0.33
FINANCE 2.375% 05/08/2025	2,000,000	EUR	2,021,064	0.27	ALLY FINANCIAL 4.7% VRN PERP	2,133,000	USD	1,477,287	0.20
PROSUS 3.257% 19/01/2027	400,000	USD	354,782	0.05	AMERICAN AIRLINES 11.75% 15/07/2025	5,200,000	USD	5,595,767	0.74
PROSUS 4.987% 19/01/2052	600,000	USD	396,071	0.05	ATT 3.8% 01/12/2057	506,000	USD	323,586	0.04
TRIVIUM PACKAGING FINANCE 8.5% 15/08/2027	500,000	USD	458,241	0.06	AVIATION CAPITAL GROUP 1.95% 20/09/2026	3,130,000	USD	2,736,068	0.37
VZ SECURED FINANCING 5% 15/01/2032	1,500,000	USD	1,178,548	0.16	AVOLON HOLDINGS FUNDING 5.5% 15/01/2026	1,800,000	USD	1,745,043	0.23
			9,221,313	1.23	BANK OF AMERICA 2.482% VRN 21/09/2036	4,440,000	USD	3,246,118	0.43
OMAN					BROADCOM 3.187% 15/11/2036				
OMAN (GOVT) 6.5% 08/03/2047	350,000	USD	313,220	0.04	BROADCOM 3.5% 15/02/2041	230,000	USD	160,545	0.02
			313,220	0.04	BROADCOM 4.15% 15/11/2030	421,000	USD	374,481	0.05
PARAGUAY					BROADCOM 4.15% 15/04/2032				
BANCO CONTINENTAL 2.75% 10/12/2025	1,058,000	USD	965,010	0.13	BROADCOM 4.926% 15/05/2037	568,000	USD	492,572	0.07
			965,010	0.13	BUCKEYE PARTNERS 5.85% 15/11/2043				
PERU					BUILDERS FIRSTSOURCE 6.375% 15/06/2032				
FONDO MIVIVIENDA 4.625% 12/04/2027	1,300,000	USD	1,231,263	0.16	CARE CAPITAL PROPERTIES 5.125% 15/08/2026	3,700,000	USD	3,545,887	0.47
HUNT OIL PERU 6.375% 01/06/2028	906,000	USD	726,316	0.10	CCO HOLDINGS 7.375% 01/03/2031	5,000,000	USD	4,836,271	0.65
			1,957,579	0.26	CENTENE 4.625% 15/12/2029	2,000,000	USD	1,809,275	0.24
POLAND					CENTENNIAL RESOURCE PRODUCTION 6.875% 01/04/2027				
CANPACK 3.875% 15/11/2029	1,340,000	USD	1,096,713	0.15	CHART INDUSTRIES 7.5% 01/01/2030	1,500,000	USD	1,513,240	0.20
			1,096,713	0.15	CHARTER COMMUNICATIONS OPERATING 3.5% 01/03/2042	3,940,000	USD	2,461,046	0.33
PORTUGAL					CHARTER COMMUNICATIONS OPERATING 3.7% 01/04/2051				
EDP ENERGIAS DE PORTUGAL 1.875% VRN 14/03/2082	3,000,000	EUR	2,441,149	0.33	CHARTER COMMUNICATIONS OPERATING 5.125% 01/07/2049	1,500,000	USD	1,102,486	0.15
			2,441,149	0.33	CHARTER COMMUNICATIONS OPERATING CAPITAL 5.375% 01/05/2047	385,000	USD	295,375	0.04
SOUTH AFRICA					CHARTER COMMUNICATIONS OPERATING 5.75% 01/04/2048				
SOUTH AFRICA (GOVT) 4.3% 12/10/2028	1,695,000	USD	1,471,109	0.20	CHENIERE ENERGY PARTNERS 3.25% 31/01/2032	1,250,000	USD	999,100	0.13
			1,471,109	0.20	CHSCOMMUNITY HEALTH SYSTEMS 5.625% 15/03/2027	2,000,000	USD	1,727,833	0.23
SPAIN					CHSCOMMUNITY HEALTH SYSTEMS 8% 15/03/2026				
BANKIA 3.75% VRN 15/02/2029	2,600,000	EUR	2,737,265	0.37		521,000	USD	498,423	0.07
			2,737,265	0.37					
SWITZERLAND									
SWISS LIFE 4.375% VRN PERP	3,400,000	EUR	3,504,317	0.47					
			3,504,317	0.47					
TURKEY									
AKBANK 5.125% 31/03/2025	300,000	USD	289,390	0.04					
YAPI VE KREDI BANKASI 9.25% 16/10/2028	1,000,000	USD	1,007,598	0.13					
			1,296,988	0.17					
UNITED ARAB EMIRATES									
DP WORLD CRESCENT 5.5% 13/09/2033	800,000	USD	779,830	0.10					
			779,830	0.10					

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

Portfolio of Investments and Other Net Assets

as at 30 September 2023

Global High Income Bond (continued)
Statement of investments as at 30 September 2023
(expressed in USD)

Description	Quantity/ Face value	Currency	Evaluation	% net assets	Description	Quantity/ Face value	Currency	Evaluation	% net assets
CITIGROUP 4.7% VRN PERP	800,000	USD	726,563	0.10	JPMORGAN CHASE 6.1% VRN PERP	1,925,000	USD	1,904,326	0.25
CLEVELANDCLIFFS 6.75% 15/04/2030	1,500,000	USD	1,410,126	0.19	KENNAMETAL 2.8% 01/03/2031	445,000	USD	350,193	0.05
CNOOC FINANCE 3.5% 05/05/2025	2,659,000	USD	2,568,558	0.34	KENNAMETAL 4.625% 15/06/2028	1,165,000	USD	1,100,366	0.15
COLUMBIA PIPELINES OPERATING 6.036% 15/11/2033	540,000	USD	529,433	0.07	KOSMOS ENERGY 7.75% 01/05/2027	500,000	USD	463,064	0.06
DAE FUNDING 1.55% 01/08/2024	675,000	USD	646,044	0.09	KRAFT FOODS GROUP 5% 04/06/2042	1,800,000	USD	1,569,442	0.21
DANA 4.5% 15/02/2032	1,500,000	USD	1,168,080	0.16	LABL 9.5% 01/11/2028	4,725,000	USD	4,860,508	0.65
DCP MIDSTREAM 6.75% 15/09/2037	1,500,000	USD	1,531,524	0.20	MACYS RETAIL HOLDINGS 5.875% 01/04/2029	1,500,000	USD	1,317,005	0.18
DELL INTERNATIONAL 6.02% 15/06/2026	886,000	USD	889,685	0.12	MODIVCARE ESCROW ISSUER 5% 01/10/2029	1,518,000	USD	1,088,842	0.15
ENCOMPASS HEALTH 4.5% 01/02/2028	2,500,000	USD	2,286,562	0.31	MOHAWK INDUSTRIES 5.85% 18/09/2028	555,000	USD	553,538	0.07
ENERGY TRANSFER PARTNERS 5.3% 15/04/2047	1,925,000	USD	1,573,203	0.21	MORGAN STANLEY 2.484% VRN 16/09/2036	470,000	USD	343,569	0.05
ENTERPRISE PRODUCTS OPERATING 5.25% VRN 16/08/2077	2,150,000	USD	1,899,819	0.25	MPLX 5.2% 01/03/2047	1,830,000	USD	1,507,211	0.20
ENTERPRISE PRODUCTS OPERATING 5.375% VRN 15/02/2078	1,525,000	USD	1,273,881	0.17	MPLX 5.5% 15/02/2049	860,000	USD	733,737	0.10
EPR PROPERTIES 4.95% 15/04/2028	2,000,000	USD	1,775,996	0.24	MSCI 3.625% 01/09/2030	1,000,000	USD	842,195	0.11
EURONET WORLDWIDE 1.375% 22/05/2026	2,350,000	EUR	2,247,619	0.30	NEWELL BRANDS 4.2% 01/04/2026	1,875,000	USD	1,773,743	0.24
FIVE CORNERS FUNDING TRUST 5.997% 15/02/2053	1,710,000	USD	1,632,437	0.22	NEWELL RUBBERMAID 5.5% 01/04/2046	2,250,000	USD	1,674,138	0.22
FORD MOTOR 3.25% 12/02/2032	2,000,000	USD	1,545,349	0.21	OCCIDENTAL PETROLEUM 6.2% 15/03/2040	625,000	USD	597,480	0.08
FORD MOTOR CREDIT 5.584% 18/03/2024	1,000,000	USD	995,202	0.13	ORGANON FINANCE 4.125% 30/04/2028	2,500,000	USD	2,182,734	0.29
FORTREA HOLDINGS 7.5% 01/07/2030	1,500,000	USD	1,466,272	0.20	PENNYMAC FINANCIAL SERVICES 5.75% 15/09/2031	1,000,000	USD	820,826	0.11
GENERAL MOTORS 6.75% 01/04/2046	902,000	USD	849,877	0.11	SASOL FINANCING 6.5% 26/09/2028	300,000	USD	268,317	0.04
GPC MERGER 7.125% 15/08/2028	1,398,000	USD	1,179,758	0.16	SEALED AIR 6.125% 01/02/2028	455,000	USD	442,274	0.06
HCA 3.5% 15/07/2051	2,500,000	USD	1,566,177	0.21	SIERRACOL ENERGY ANDINA 6% 15/06/2028	1,000,000	USD	798,987	0.11
HCA 5.125% 15/06/2039	830,000	USD	722,770	0.10	SUNOCO LP SUNOCO FINANCE 7% 15/09/2028	1,450,000	USD	1,438,036	0.19
IQVIA 2.875% 15/06/2028	4,000,000	EUR	3,786,451	0.51	SYNCHRONY FINANCIAL 2.875% 28/10/2031	3,825,000	USD	2,725,549	0.36
IRON MOUNTAIN 7% 15/02/2029	2,000,000	USD	1,961,142	0.26	TALLGRASS ENERGY PARTNERS 6% 01/09/2031	1,500,000	USD	1,311,504	0.18
JACKSON FINANCIAL 1.125% 22/11/2023	395,000	USD	391,927	0.05	TARGA RESOURCES PARTNERS 5.5% 01/03/2030	3,000,000	USD	2,808,968	0.38
JACKSON FINANCIAL 3.125% 23/11/2031	940,000	USD	726,796	0.10	TAYLOR MORRISON COMMUNITIES 5.75% 15/01/2028	1,000,000	USD	937,150	0.13
JACKSON FINANCIAL 4% 23/11/2051	890,000	USD	563,344	0.08	TENET HEALTHCARE 5.125% 01/11/2027	926,000	USD	864,894	0.12
JPMORGAN CHASE 5% VRN PERP	1,575,000	USD	1,525,657	0.20	TIME WARNER CABLE 4.5% 15/09/2042	1,300,000	USD	904,964	0.12

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

Portfolio of Investments and Other Net Assets

as at 30 September 2023

Global High Income Bond (continued)
Statement of investments as at 30 September 2023
(expressed in USD)

Description	Quantity/ Face value	Currency	Evaluation	% net assets	Description	Quantity/ Face value	Currency	Evaluation	% net assets
TRANSDIGM 6.875%					TAURUS FRN 17/05/2031	1,000,000	GBP	1,125,139	0.15
15/12/2030	2,000,000	USD	1,963,627	0.26				6,706,985	0.90
TRONOX 4.625% 15/03/2029	2,000,000	USD	1,621,481	0.22	ITALY				
UNITED AIRLINES 5.875%					ERNA FRN 25/07/2031	1,250,000	EUR	650,165	0.09
15/04/2029	7,000,000	USD	4,737,293	0.63				650,165	0.09
UNIVISION COMMUNICATIONS					NETHERLANDS				
7.375% 30/06/2030	296,000	USD	272,739	0.04	JUBILEE CLO FRN				
US (GOVT) 1.125%					15/06/2032	1,700,000	EUR	1,767,962	0.24
15/01/2025	500,000	USD	474,111	0.06				1,767,962	0.24
US (GOVT) 2.25%					UNITED STATES				
15/02/2052	5,700,000	USD	3,517,523	0.47	280 PARK AVENUE MORTGAGE				
US (GOVT) 2.75%					FRN 15/09/2034	1,400,000	USD	1,267,101	0.17
15/08/2032	7,450,000	USD	6,468,694	0.85	ALIGNED DATA CENTERS				
US (GOVT) 3.25%					ISSUER 2.482% 15/08/2046	750,000	USD	644,168	0.09
15/05/2042	900,000	USD	720,984	0.10	AMMC CLO 21 FRN				
US (GOVT) 3.375%					02/11/2030	2,300,000	USD	2,137,817	0.29
15/08/2042	1,050,000	USD	855,422	0.11	AMMC CLO FRN 26/05/2031	500,000	USD	475,817	0.06
US (GOVT) 4.25%					APIDOS CLO XXXVII FRN				
30/09/2024	2,000,000	USD	1,976,953	0.26	22/10/2034	2,000,000	USD	1,932,640	0.26
VENTURE GLOBAL 8.375%					BAIN CAPITAL CREDIT CLO				
01/06/2031	5,000,000	USD	4,925,997	0.65	FRN 18/04/2034	1,000,000	USD	926,987	0.12
VENTURE GLOBAL CALCASIEU					BAMLL COMMERCIAL MORTGAGE				
PASS 6.25% 15/01/2030	2,000,000	USD	1,914,687	0.26	3.7157% VRN 14/04/2033	1,000,000	USD	914,275	0.12
VICI PROPERTIES 4.125%					BAMLL MORTGAGE TRUST				
15/08/2030	2,043,000	USD	1,738,658	0.23	3.5958% VRN 14/04/2033	1,220,000	USD	1,090,567	0.15
WESTERN MIDSTREAM 5.25%					BBCMS MORTGAGE TRUST				
01/02/2050 OPERATING	2,500,000	USD	1,950,023	0.26	FRN 15/03/2037	1,000,000	USD	750,843	0.10
WR GRACE HOLDINGS					BF MORTGAGE TRUST FRN				
7.375% 01/03/2031	1,832,000	USD	1,780,512	0.24	15/12/2035	1,400,000	USD	915,780	0.12
			158,026,868	21.11	BX TRUST 6.3% 13/10/2027	1,000,000	USD	928,898	0.12
URUGUAY					BX TRUST FRN 25/11/2028	1,500,000	USD	1,035,872	0.14
URUGUAY (GOVT) 5.1%					CAMB COMMERCIAL MORTGAGE				
18/06/2050	300,000	USD	269,151	0.04	TRUST FRN 15/12/2037	1,445,000	USD	1,429,077	0.19
			269,151	0.04	CONNECTICUT AVENUE SECURITIES				
TOTAL BONDS			271,428,034	36.26	TRUST FRN 25/06/2043	1,000,000	USD	946,398	0.13
ASSET BACKED SECURITIES					CORE MORTGAGE TRUST FRN				
					15/12/2031	1,500,000	USD	1,151,577	0.15
CHINA					DBGS MORTGAGE TRUST FRN				
ATRIUM XV FRN					15/05/2035	1,000,000	USD	896,335	0.12
23/01/2031	2,500,000	USD	2,456,843	0.33	FREDDIE MAC STACR REMIC				
			2,456,843	0.33	TRUST FRN 25/10/2033	1,631,000	USD	1,636,073	0.22
IRELAND					GALAXY CLO FRN				
BERG FINANCE FRN					22/11/2031	2,000,000	USD	1,973,037	0.26
22/07/2033	1,600,000	EUR	284,221	0.04	HOME PARTNERS OF				
CARLYLE US CLO FRN					AMERICA 2.852% 17/12/2026	1,000,000	USD	828,953	0.11
20/07/2031	1,000,000	USD	848,979	0.11	HUDSON YARDS MORTGAGE				
INVESCO CLO FRN					3.557% VRN 10/07/2039	1,243,000	USD	920,159	0.12
15/08/2034	2,000,000	EUR	1,886,704	0.25	PIKES PEAK CLO FRN				
LAST MILE LOGISTICS FRN					25/10/2034	500,000	USD	481,529	0.06
17/08/2026	1,610,000	EUR	1,538,345	0.21	PREFERRED TERM FRN				
PENTA CLO FRN 20/04/2035	1,000,000	EUR	1,023,597	0.14	22/09/2036	2,750,000	USD	220,393	0.03
					PROGRESS RESIDENTIAL				
					2.409% 17/05/2038	1,000,000	USD	869,462	0.12

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

Portfolio of Investments and Other Net Assets

as at 30 September 2023

Global High Income Bond (continued)
Statement of investments as at 30 September 2023
(expressed in USD)

Description	Quantity/ Face value	Currency	Evaluation	% net assets	Description	Quantity/ Face value	Currency	Evaluation	% net assets
VENTURE 28A CLO FRN 20/10/2034	500,000	USD	458,957	0.06	PANAMA				
WHETSTONE PARK CLO FRN 20/01/2035	1,500,000	USD	1,434,509	0.19	PANAMA (GOVT) 6.875% 31/01/2036	780,000	USD	784,684	0.10
WHETSTONE PARK CLO FRN 20/01/2035 (US96330AAA43)	1,000,000	USD	928,994	0.12				784,684	0.10
			27,196,218	3.62	TOTAL BONDS			1,626,164	0.22
TOTAL ASSET BACKED SECURITIES			38,778,173	5.18	ASSET BACKED SECURITIES				
TOTAL TRANSFERABLE SECURITIES			310,206,207	41.44	AUSTRALIA				
TRADED ON ANOTHER REGULATED MARKET					KINGFISHER TRUST 2016 FRN 24/11/2048	3,500,000	AUD	857,585	0.11
COLLECTIVE INVESTMENT SCHEMES					PEPPER RESIDENTIAL SECURITIES TRUST FRN 20/06/2060	3,000,000	AUD	525,734	0.07
IRELAND					PROGRESS TRUST FRN 21/02/2048	2,000,000	AUD	411,864	0.06
HSBC GLOBAL LIQUIDITY FUND	28,384,311	USD	28,384,311	3.79				1,795,183	0.24
HSBC US DOLLAR ESG LIQUIDITY FUND Y INC	3,304,933	USD	3,304,933	0.44	IRELAND				
			31,689,244	4.23	ARROW CMBS FRN 22/05/2030	800,000	EUR	662,116	0.09
LUXEMBOURG					EOS EUROPEAN LOAN CONDUIT FRN 23/04/2029	1,150,000	EUR	368,526	0.05
HGIF ASIA HY BOND "ZC"	1,041,531	USD	6,804,324	0.91	TAURUS UK FRN 17/11/2029	1,500,000	GBP	1,698,863	0.22
			6,804,324	0.91				2,729,505	0.36
TOTAL COLLECTIVE INVESTMENT SCHEMES			38,493,568	5.14	UNITED STATES				
MONEY MARKET INSTRUMENTS					ALESCO PREFERRED FUNDING FRN 23/12/2034	7,000,000	USD	291,889	0.04
TREASURY BILLS					APIDOS CLO FRN 15/04/2033	2,000,000	USD	1,842,370	0.25
UNITED STATES					COMM MORTGAGE TRUST 0% 31/12/2040	1,000,000	USD	811,455	0.11
US (GOVT) 0% 14/11/2023	1,500,000	USD	1,490,540	0.20	MADISON PARK FUNDING FRN 21/07/2030	2,000,000	USD	1,988,834	0.27
US (GOVT) 0% 28/11/2023	1,000,000	USD	991,593	0.13	MORGAN STANLEY CAPITAL I TRUST VRN 05/02/2035	4,600,000	USD	3,689,926	0.48
US (GOVT) 0% 14/03/2024	3,000,000	USD	2,927,537	0.39	PROGRESS RESIDENTIAL 4.451% 20/07/2039	1,000,000	USD	942,707	0.13
			5,409,670	0.72				9,567,181	1.28
TOTAL TREASURY BILLS			5,409,670	0.72	TOTAL ASSET BACKED SECURITIES			14,091,869	1.88
TOTAL MONEY MARKET INSTRUMENTS			5,409,670	0.72	TOTAL OTHER TRANSFERABLE SECURITIES			15,718,033	2.10
OTHER TRANSFERABLE SECURITIES					TOTAL INVESTMENTS			725,126,787	96.86
BONDS					OTHER NET ASSETS			23,519,861	3.14
NETHERLANDS					TOTAL NET ASSETS			748,646,648	100.00
IHS NETHERLANDS HOLDCO 8% 18/09/2027	1,000,000	USD	841,480	0.12					
			841,480	0.12					

*The asset matured as at 25 August 2022, is defaulted. Pricing Committee and Management Company have agreed and instructed to use last available price.

** The asset matured as at 14 June 2022, is defaulted. Pricing Committee and Management Company have agreed and instructed to use last available price.

*** The asset matured as at 03 July 2022, is defaulted. Pricing Committee and Management Company have agreed and instructed to use last available price

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

Portfolio of Investments and Other Net Assets

as at 30 September 2023

Global High Yield Bond
Statement of investments as at 30 September 2023
(expressed in USD)

Description	Quantity/ Face value	Currency	Evaluation	% net assets	Description	Quantity/ Face value	Currency	Evaluation	% net assets
INVESTMENTS					COLOMBIA				
TRANSFERABLE SECURITIES ADMITTED TO AN OFFICIAL STOCK EXCHANGE LISTING					ECOPETROL 4.625%				
					02/11/2031	650,000	USD	499,034	0.05
					ECOPETROL 5.875%				
					02/11/2051	1,030,000	USD	658,970	0.06
								1,158,004	0.11
BONDS					FINLAND				
AUSTRIA					HUHTAMAKI 4.25%				
ERSTE GROUP BANK 4.25%					09/06/2027	600,000	EUR	621,924	0.06
VRN PERP	2,800,000	EUR	2,367,987	0.22	TEOLLISUUDEN VOIMA				
KLABIN AUSTRIA 3.2%					1.125% 09/03/2026	1,500,000	EUR	1,458,922	0.13
12/01/2031	600,000	USD	470,737	0.04	TEOLLISUUDEN VOIMA				
SAPPI PAPIER HOLDING					2.625% 31/03/2027	600,000	EUR	592,624	0.06
3.625% 15/03/2028	1,850,000	EUR	1,730,363	0.17				2,673,470	0.25
			4,569,087	0.43	FRANCE				
BELGIUM					ARKEMA 2.75% VRN PERP				
BELFIUS BANK 3.625% VRN					2,300,000	EUR	2,363,714	0.22	
PERP	1,600,000	EUR	1,266,225	0.12	AXA 3.941% VRN PERP				
KBC GROUP 4.25%					1,600,000	EUR	1,662,973	0.16	
VRN PERP	3,400,000	EUR	3,101,105	0.29	BNP PARIBAS 7.375% VRN				
KBC GROUP 4.75%	600,000	EUR	625,247	0.06	PERP				
VRN PERP					800,000	EUR	825,029	0.08	
SOLVAY 4.25% VRN PERP	1,600,000	EUR	1,691,298	0.16	CASINO GUICHARD 2.798%				
			6,683,875	0.63	05/08/2026	1,000,000	EUR	15,027	0.00
BRAZIL					CASINO GUICHARD PERRACHON				
BRF 5.75% 21/09/2050	700,000	USD	468,342	0.04	2.33% 07/02/2025	700,000	EUR	10,824	0.00
			468,342	0.04	CREDIT AGRICOLE				
CANADA					ASSURANCES 4.25% VRN PER				
BOMBARDIER 7.125%					1,600,000	EUR	1,650,594	0.16	
15/06/2026	1,000,000	USD	971,686	0.09	CROWN EUROPEAN HOLDINGS				
BOMBARDIER 7.875%					5% 15/05/2028	800,000	EUR	844,947	0.08
15/04/2027	2,546,000	USD	2,494,612	0.24	ELECTRICITE DE FRANCE				
			3,466,298	0.33	2.875% VRN PERP	800,000	EUR	740,038	0.07
CHINA					ELECTRICITE DE FRANCE				
CIFI HOLDINGS GROUP					4% VRN PERP	1,200,000	EUR	1,241,135	0.12
5.95% 20/10/2025	370,000	USD	26,119	0.00	ELECTRICITE DE FRANCE				
COUNTRY GARDEN HOLDINGS					7.5% VRN PERP	2,200,000	EUR	2,376,288	0.23
2.7% 12/07/2026	600,000	USD	40,191	0.00	ELIS 1.625% 03/04/2028				
POWERLONG REAL ESTATE					900,000	EUR	839,782	0.08	
HOLDINGS 5.95% 30/04/2025	1,000,000	USD	85,000	0.01	ERAMET 7% 22/05/2028				
SINOCEAN LAND TREASURE					400,000	EUR	413,842	0.04	
4.75% 05/08/2029	1,200,000	USD	46,317	0.00	FAURECIA 2.375%				
TIMES CHINA HOLDINGS					15/06/2027	1,400,000	EUR	1,305,539	0.12
5.75% 14/01/2027	1,200,000	USD	46,946	0.00	ILIAD 5.375% 14/06/2027				
WYNN MACAU 5.125%					LA BANQUE POSTALE				
15/12/2029	800,000	USD	656,084	0.06	3.875% VRN PERP				
WYNN MACAU 5.5%					LA POSTE 3.125% VRN PERP				
01/10/2027	2,128,000	USD	1,899,964	0.19	NEXANS 5.5% 05/04/2028				
YUZHOU PROPERTIES					RCI BANQUE 2.625% VRN				
8.375% 30/10/2024	1,064,000	USD	68,034	0.01	18/02/2030				
ZHENRO PROPERTIES GROUP					RENAULT 2.5% 02/06/2027				
6.63% 07/01/2026	240,000	USD	2,551	0.00	REXEL 5.25% 15/09/2030				
			2,871,206	0.27	SOLVAY FINANCE 5.425%				
					VRN PERP				
					500,000	EUR	529,278	0.05	
					SPIE 2.625% 18/06/2026				
					900,000	EUR	903,602	0.09	
					TEREOS FINANCE GROUPE				
					7.25% 15/04/2028	636,000	EUR	689,653	0.07

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

Portfolio of Investments and Other Net Assets

as at 30 September 2023

Global High Yield Bond (continued)
Statement of investments as at 30 September 2023
(expressed in USD)

Description	Quantity/ Face value	Currency	Evaluation	% net assets	Description	Quantity/ Face value	Currency	Evaluation	% net assets
UNIBAILRODAMCOWESTFIELD 7.25% VRN PERP	1,400,000	EUR	1,334,797	0.13	MELCO RESORTS FINANCE 5.75% 21/07/2028	1,000,000	USD	873,016	0.09
VALEO 1% 03/08/2028	800,000	EUR	697,566	0.07	RKPF OVERSEAS 5.125% 26/07/26	500,000	USD	166,123	0.02
VEOLIA ENVIRONNEMENT 2% VRN PERP	3,800,000	EUR	3,381,426	0.32	STUDIO CITY FINANCE 5% 15/01/2029	900,000	USD	678,977	0.06
VEOLIA ENVIRONNEMENT 2.5% VRN PERP	3,800,000	EUR	3,310,836	0.31				2,956,504	0.28
			40,522,216	3.84	INDIA				
GERMANY					DELHI INTERNATIONAL AIRPORT 6.125% 31/10/2026	500,000	USD	482,794	0.05
BAYER 6.625% VRN 25/09/2083	1,000,000	EUR	1,049,461	0.10				482,794	0.05
COMMERZBANK 1.375% VRN 29/12/2031	2,700,000	EUR	2,389,878	0.23	IRELAND				
COMMERZBANK 4% 23/03/2026	1,600,000	EUR	1,646,109	0.16	BANK OF IRELAND 6.75% VRN 01/03/2033	900,000	EUR	979,628	0.09
COMMERZBANK 4% VRN 05/12/2030	1,000,000	EUR	1,015,352	0.10	ENERGIA GROUP ROI FINANCECO 6.875% 31/07/2028	1,000,000	EUR	1,041,570	0.10
DEUTSCHE BANK 10% VRN PERP	1,800,000	EUR	1,891,536	0.18	VIRGIN MEDIA VENDOR FINANCING NOTES 5% 15/07/2028	800,000	USD	691,470	0.07
IHO VERWALTUNGS GMBH 3.75% 15/09/2026	4,000,000	EUR	3,990,087	0.37				2,712,668	0.26
NIDDA HEALTHCARE HOLDING 7.5% 21/08/2026	1,300,000	EUR	1,389,499	0.13	ISRAEL				
SCHAEFFLER 3.375% 12/10/2028	1,000,000	EUR	959,439	0.09	ENERGEAN ISRAEL FINANCE 5.875% 30/03/2031	465,000	USD	404,981	0.04
ZF FINANCE 5.75% 03/08/2026	900,000	EUR	952,743	0.09	ENERGEAN ISRAEL FINANCE 8.5% 30/09/2033	400,000	USD	400,599	0.04
			15,284,104	1.45				805,580	0.08
GREAT BRITAIN					ITALY				
INEOS FINANCE 6.625% 15/05/2028	1,000,000	EUR	1,040,177	0.10	ATLANTIA 1.875% 12/02/2028	600,000	EUR	549,880	0.05
INTERNATIONAL GAME TECHNOLOGY P 2.375% 15/04/2028	500,000	EUR	470,896	0.04	INFRASTRUTTURE WIRELESS 1.625% 21/10/2028	1,067,000	EUR	990,890	0.09
NGG FINANCE 2.125% VRN 05/09/2082	1,000,000	EUR	914,092	0.09	INTESA SANPAOLO 6.184% VRN 20/02/2034	1,700,000	EUR	1,770,151	0.18
ROLLS ROYCE PLC 1.625% 09/05/2028	500,000	EUR	452,094	0.04	MUNDYS 1.875% 13/07/2027	700,000	EUR	664,901	0.06
VIRGIN MEDIA FINANCE 3.75% 15/07/2030	1,600,000	EUR	1,354,393	0.13	NEXI 2.125% 30/04/2029	500,000	EUR	441,192	0.04
VODAFONE GROUP 2.625% VRN 27/08/2080	2,250,000	EUR	2,175,648	0.21	TELECOM ITALIA SPAMILANO 7.875% 31/07/2028	3,300,000	EUR	3,630,235	0.35
VODAFONE GROUP 3% VRN 27/08/2080	1,400,000	EUR	1,205,352	0.11	UNICREDIT 2.731% VRN 15/01/2032	500,000	EUR	467,143	0.04
VODAFONE GROUP 4.2% VRN 03/10/2078	1,000,000	EUR	978,933	0.09				8,514,392	0.81
			8,591,585	0.81	JERSEY				
HONG KONG					AVIS BUDGET FINANCE 7.25% 31/07/2030	1,600,000	EUR	1,687,901	0.16
FORTUNE STAR 5% 18/05/2026	750,000	USD	527,564	0.05				1,687,901	0.16
MELCO RESORTS FINANCE 5.25% 26/04/2026	500,000	USD	463,190	0.04	LUXEMBOURG				
MELCO RESORTS FINANCE 5.375% 04/12/2029	300,000	USD	247,634	0.02	ACU PETROLEO LUXEMBOURG 7.5% 13/07/2035	1,100,000	USD	989,878	0.09
					ARD FINANCE 5% 30/06/2027	5,038,081	EUR	3,983,429	0.38
					COSAN LUXEMBOURG 7.5% 27/06/2030	1,000,000	USD	994,639	0.09
					FS LUXEMBOURG 10% 15/12/2025	1,000,000	USD	1,027,297	0.10
					MHP 7.75% 10/05/2024	783,000	USD	668,305	0.06

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Portfolio of Investments and Other Net Assets

as at 30 September 2023

Global High Yield Bond (continued)
Statement of investments as at 30 September 2023
(expressed in USD)

Description	Quantity/ Face value	Currency	Evaluation	% net assets	Description	Quantity/ Face value	Currency	Evaluation	% net assets
MHP LUX 6.25% 19/09/2029	800,000	USD	493,390	0.05	TENNET HOLDING 2.374%				
MHP LUX 6.95% 03/04/2026	1,000,000	USD	696,441	0.07	VRN PERP	3,600,000	EUR	3,605,604	0.34
REDE DOR FINANCE 4.5% 22/01/2030	879,000	USD	743,696	0.07	TRIVIUM PACKAGING				
SES 5.625% VRN PERP	1,000,000	EUR	1,055,518	0.10	FINANCE 5.5% 15/08/2026	4,905,000	USD	4,583,765	0.43
STENA INTERNATIONAL 7.25% 15/02/2028	700,000	EUR	764,194	0.07	VOLKSWAGEN INTERNATIONAL FINANCE 4.625% VRN PERP	1,700,000	EUR	1,608,765	0.15
			11,416,787	1.08	ZF EUROPE FINANCE 3% 23/10/2029	1,700,000	EUR	1,509,817	0.14
MACAU					ZF EUROPE FINANCE 6.125% 13/03/2029	400,000	EUR	424,296	0.04
MGM CHINA HOLDINGS 4.75% 01/02/2027	1,000,000	USD	902,308	0.09	ZIGGO 2.875% 15/01/2030	1,000,000	EUR	862,950	0.08
WYNN MACAU 5.625% 26/08/2028	2,737,000	USD	2,374,708	0.22				27,777,283	2.63
			3,277,016	0.31	OMAN				
MAURITIUS					LAMAR FUNDING 3.958% 07/05/2025	900,000	USD	860,429	0.08
GREENKO SOLAR MAURITIUS 5.55% 29/01/2025	1,000,000	USD	967,864	0.09				860,429	0.08
			967,864	0.09	PERU				
MEXICO					PETROLEOS DEL PERU 4.75% 19/06/2032	1,000,000	USD	709,131	0.07
BANCO MERCANTIL DEL NORTE SAGRAND 7.5% VRN PERP	1,000,000	USD	898,593	0.08				709,131	0.07
PETROLEOS MEXICANOS 6.5% 13/03/2027	200,000	USD	177,069	0.02	POLAND				
			1,075,662	0.10	CANPACK EASTERN LAND 2.375% 01/11/2027	800,000	EUR	732,502	0.07
MOROCCO								732,502	0.07
OCP 5.125% 23/06/2051	700,000	USD	465,398	0.04	PORTUGAL				
			465,398	0.04	EDP ENERGIAS DE PORTUGAL 1.875% VRN 02/08/2081	1,000,000	EUR	941,030	0.09
NETHERLANDS					EDP ENERGIAS DE PORTUGAL 5.943% VRN 23/04/2083	500,000	EUR	525,718	0.05
AERCAP HOLDINGS 5.875% VRN 10/10/2079	705,000	USD	685,777	0.07				1,466,748	0.14
AXALTA COATING 3.75% 15/01/2025	2,075,000	EUR	2,169,734	0.21	ROMANIA				
COOPERATIEVE RABOBANK 4.875% VRN PERP	600,000	EUR	523,213	0.05	RCS RDS 2.5% 05/02/2025	1,200,000	EUR	1,222,663	0.12
DARLING GLOBAL FINANCE 3.625% 15/05/2026	800,000	EUR	824,142	0.08				1,222,663	0.12
GAS NATURAL FENOSA FINANCE 3.375% VRN PERP	500,000	EUR	520,202	0.05	SINGAPORE				
GREENKO DUTCH 3.85% 29/03/2026	1,000,000	USD	849,178	0.08	MEDCO PLATINUM ROAD 6.75% 30/01/2025	600,000	USD	600,265	0.06
LKQ EUROPEAN HOLDINGS 4.125% 01/04/2028	3,200,000	EUR	3,300,599	0.31				600,265	0.06
NATURGY FINANCE 2.374% VRN PERP	2,300,000	EUR	2,157,335	0.20	SPAIN				
OI EUROPEAN GROUP 6.25% 15/05/2028	700,000	EUR	755,635	0.07	BANCO DE SABADELL 6% VRN 16/08/2033	2,000,000	EUR	1,986,753	0.19
TELEFONICA EUROPE 2.376% VRN PERP	1,100,000	EUR	918,174	0.09	CAIXABANK 6.25% VRN 23/02/2033	700,000	EUR	744,124	0.07
TELEFONICA EUROPE 4.375% VRN PERP	1,500,000	EUR	1,560,519	0.15	CELLNEX TELECOM 1.75% 23/10/2030	3,300,000	EUR	2,843,314	0.26
TELEFONICA EUROPE 6.135% VRN PERP	900,000	EUR	917,578	0.09	CELLNEX TELECOM 1.875% 26/06/2029	700,000	EUR	630,769	0.06
					ENFRAGEN ENERGIA 5.375% 30/12/2030	1,300,000	USD	920,961	0.09
					GRIFOLS 1.625% 15/02/2025	200,000	EUR	204,737	0.02
					GRIFOLS 2.25% 15/11/2027	1,900,000	EUR	1,779,115	0.17
								9,109,773	0.86

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Portfolio of Investments and Other Net Assets

as at 30 September 2023

Global High Yield Bond (continued)
Statement of investments as at 30 September 2023
(expressed in USD)

Description	Quantity/ Face value	Currency	Evaluation	% net assets	Description	Quantity/ Face value	Currency	Evaluation	% net assets
SWEDEN					SPRINT CAPITAL 6.875%				
VERISURE HOLDING 3.875%					15/11/2028	7,430,000	USD	7,686,790	0.73
15/07/2026	1,050,000	EUR	1,048,872	0.10	SYNCHRONY FINANCIAL				
VERISURE MIDHOLDING					4.375% 19/03/2024	1,469,000	USD	1,452,711	0.14
5.25% 15/02/2029	1,974,000	EUR	1,840,230	0.17	UNITED RENTALS NORTH				
			2,889,102	0.27	AMERICA 3.75% 15/01/2032	2,744,000	USD	2,223,249	0.21
TURKEY					UNITED RENTALS NORTH				
TURKIYE IHRACAT KREDI					AMERICA 4% 15/07/2030	1,774,000	USD	1,516,899	0.14
BANKASI 9.375% 31/01/2026	1,000,000	USD	1,018,271	0.10	WMG ACQUISITION 2.75%				
			1,018,271	0.10	15/07/2028	650,000	EUR	621,351	0.06
UNITED STATES								71,708,031	6.82
ALBERTSONS SAFEWAY					TOTAL BONDS				
4.875% 15/02/2030	1,657,000	USD	1,495,967	0.14	TOTAL TRANSFERABLE SECURITIES				
ALBERTSONS SAFEWAY 6.5%					ADMITTED TO AN OFFICIAL STOCK				
15/02/2028	2,620,000	USD	2,594,211	0.25	EXCHANGE LISTING				
APACHE 4.25% 15/01/2030	3,370,000	USD	2,999,524	0.28				238,744,951	22.64
ARSENAL AIC PARENT					TRANSFERABLE SECURITIES TRADED ON ANOTHER REGULATED				
8% 01/10/2030	3,294,000	USD	3,283,200	0.31	MARKET				
BALL CORP 6.875%					BONDS				
15/03/2028	3,114,000	USD	3,138,974	0.30	AUSTRALIA				
EPR PROPERTIES 4.5%					FMG RESOURCES 5.875%				
01/06/2027	5,454,000	USD	4,885,417	0.47	15/04/2030	1,000,000	USD	915,600	0.09
FORD MOTOR 7.45%					FMG RESOURCES 6.125%				
16/07/2031	4,368,000	USD	4,536,786	0.43	15/04/2032	2,691,000	USD	2,449,617	0.22
FORD MOTOR COMPANY					MINERAL RESOURCES 8%				
6.625% 01/10/2028	3,250,000	USD	3,271,493	0.31	01/11/2027	1,388,000	USD	1,364,586	0.13
FORD MOTOR CREDIT 3.25%					MINERAL RESOURCES				
15/09/2025	2,700,000	EUR	2,759,488	0.26	8.125% 01/05/2027	2,000,000	USD	1,983,424	0.19
FORD MOTOR CREDIT					MINERAL RESOURCES 8.5%				
6.125% 15/05/2028	700,000	EUR	764,196	0.07	01/05/2030	1,135,000	USD	1,119,058	0.11
FORD MOTOR CREDIT 6.95%								7,832,285	0.74
10/06/2026	3,477,000	USD	3,482,911	0.33	BRAZIL				
GENESIS ENERGY 8.875%					BANCO DO BRASIL 6.25%				
15/04/2030	1,682,000	USD	1,646,888	0.16	VRN PERP	999,000	USD	921,273	0.09
GOODYEAR TIRE RUBBER					ITAU UNIBANCO HOLDING				
5% 15/07/2029	3,349,000	USD	2,895,411	0.27	4.625% PERP	750,000	USD	616,417	0.06
IQVIA 2.25% 15/01/2028	1,550,000	EUR	1,443,845	0.14	ITAU UNIBANCO HOLDING				
MPT OPERATING PARTNERSHIP					6.125% VRN PERP	500,000	USD	486,024	0.05
0.993% 15/10/2026	238,000	EUR	179,514	0.02	MC BRAZIL DOWNSTREAM				
OCCIDENTAL PETROLEUM					TRADING 7.25% 30/06/2031	1,600,000	USD	1,187,474	0.11
8.875% 15/07/2030	7,236,000	USD	8,141,027	0.78	XP 3.25% 01/07/2026	500,000	USD	455,159	0.04
ONEMAIN FINANCE 9%								3,666,347	0.35
15/01/2029	1,388,000	USD	1,383,599	0.13	CANADA				
QUINTILES IMS 2.875%					BC ULC NEW RED				
15/09/2025	800,000	EUR	821,227	0.08	FINANCE 4.375% 15/01/2028	2,695,000	USD	2,436,641	0.23
SASOL FINANCING 4.375%					FIRST QUANTUM MINERALS				
18/09/2026	1,620,000	USD	1,438,672	0.14	6.875% 01/03/2026	2,404,000	USD	2,336,288	0.22
SPRINGLEAF FINANCE					FIRST QUANTUM MINERALS				
5.375% 15/11/2029	2,912,000	USD	2,449,017	0.23	6.875% 15/10/2027	1,667,000	USD	1,602,283	0.15
SPRINGLEAF FINANCE									
6.125% 15/03/2024	4,605,000	USD	4,595,664	0.44					

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Portfolio of Investments and Other Net Assets

as at 30 September 2023

Global High Yield Bond (continued)
Statement of investments as at 30 September 2023
(expressed in USD)

Description	Quantity/ Face value	Currency	Evaluation	% net assets	Description	Quantity/ Face value	Currency	Evaluation	% net assets
FIRST QUANTUM MINERALS 6.875% 15/10/2027 (USC3535CAM04)	1,200,000	USD	1,153,413	0.11	REXEL 2.125% 15/12/2028	1,400,000	EUR	1,279,573	0.12
FIRST QUANTUM MINERALS 7.5% 01/04/2025	1,846,000	USD	1,844,626	0.17	TEREOS FINANCE GROUPE 7.5% 30/10/2025	990,000	EUR	1,067,433	0.10
GFL ENVIRONMENTAL 4% 01/08/2028	3,000,000	USD	2,626,438	0.25				21,792,775	2.07
GFL ENVIRONMENTAL 4.75% 15/06/2029	6,375,000	USD	5,678,812	0.55	GERMANY				
NOVA CHEMICALS 4.25% 15/05/2029	960,000	USD	749,756	0.07	CECONOMY 1.75% 24/06/2026	1,700,000	EUR	1,460,181	0.14
NOVA CHEMICALS 4.875% 01/06/2024	5,036,000	USD	4,955,894	0.47	COMMERZBANK 4.25% VRN PERP	2,600,000	EUR	1,928,288	0.18
OPEN TEXT 6.9% 01/12/2027	2,086,000	USD	2,092,786	0.20	DEUTSCHE BANK 4% VRN 24/06/2032	2,100,000	EUR	1,988,577	0.19
			25,476,937	2.42	DEUTSCHE BANK 4.5% 19/05/2026	1,400,000	EUR	1,474,285	0.14
CHINA					DEUTSCHE BANK 4.5% VRN PERP	1,400,000	EUR	1,055,264	0.10
GLOBAL AIRCRAFT LEASING 6.5% 15/09/2024	2,616,627	USD	2,508,897	0.24	DEUTSCHE BANK 4.625% VRN PERP	1,400,000	EUR	1,030,336	0.10
			2,508,897	0.24	DEUTSCHE BANK 6.75% VRN PERP	800,000	EUR	689,635	0.07
COLOMBIA					TECHEM VERWALTUNGSGESELLS- CHAFT 2% 15/07/2025	450,000	EUR	461,327	0.03
BANCO GNB SUDAMERIS 7.5% VRN 16/04/2031	750,000	USD	613,781	0.06	TECHEM VERWALTUNGSGESELLS- CHAFT 6% 30/07/2026	3,550,000	EUR	3,229,305	0.31
			613,781	0.06				13,317,198	1.26
CZECH REPUBLIC					GREAT BRITAIN				
SAZKA GROUP 3.875% 15/02/2027	700,000	EUR	693,981	0.07	DRAX FINCO 2.625% 01/11/2025	500,000	EUR	488,847	0.05
			693,981	0.07	EC FINANCE 3% 15/10/2026	4,847,000	EUR	4,788,138	0.45
FRANCE					INEOS QUATTRO FINANCE 3.75% 15/07/2026	1,500,000	EUR	1,423,602	0.14
ALTICE FRANCE 8.125% 01/02/2027	3,070,000	USD	2,720,864	0.26	INTERNATIONAL GAME TECHNOLOGY 6.25% 15/01/2027	4,000,000	USD	3,925,818	0.37
ALTICE FRANCE FRANCE 5.125% 15/07/2029	1,874,000	USD	1,332,792	0.13	LIQUID TELECOMMUNICATIONS FINANCIAL 5.5% 04/09/2026	950,000	USD	611,076	0.06
BNP PARIBAS CARDIF 4.032% VRN PERP	500,000	EUR	510,640	0.05	UPCB FINANCE VII 3.625% 15/06/2029	2,900,000	EUR	2,662,152	0.25
CASINO GUICHARD PERRACHON 5.25% 15/04/2027	882,000	EUR	13,546	0.00	VIRGIN MEDIA FINANCE 5% 15/07/2030	2,205,000	USD	1,736,674	0.16
CASINO GUICHARD PERRACHON 6.625% 15/01/2026	500,000	EUR	8,132	0.00				15,636,307	1.48
FAURECIA 2.75% 15/02/2027	1,800,000	EUR	1,720,509	0.16	GUATEMALA				
GETLINK 3.5% 30/10/2025	2,080,000	EUR	2,149,963	0.20	CT TRUST 5.125% 03/02/2032	800,000	USD	634,088	0.06
ILIAD HOLDING SASU 6.5% 15/10/2026	4,175,000	USD	3,931,085	0.38				634,088	0.06
KAPLA HOLDING 3.375% 15/12/2026	400,000	EUR	380,828	0.04	IRELAND				
LOXAM 3.25% 14/01/2025	350,000	EUR	364,489	0.03	ARDAGH PACKAGING FINANCE 2.125% 15/08/2026	1,600,000	EUR	1,509,439	0.14
LOXAM 3.75% 15/07/2026	400,000	EUR	397,523	0.04	ARDAGH PACKAGING FINANCE 5.25% 15/08/2027	3,690,000	USD	3,091,528	0.29
MOBILUX FINANCE 4.25% 15/07/2028	1,854,000	EUR	1,695,414	0.16	C & W SENIOR FINANCING DESIG- NATED 6.875% 15/9/2027	700,000	USD	618,524	0.06
PARTS EUROPE 6.5% 16/07/2025	2,500,000	EUR	2,646,914	0.25	PARK AEROSPACE HOLDINGS 5.5% 15/02/2024	4,624,000	USD	4,609,669	0.44
REXEL 2.125% 15/06/2028	1,685,000	EUR	1,573,070	0.15				9,829,160	0.93

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

Portfolio of Investments and Other Net Assets

as at 30 September 2023

Global High Yield Bond (continued)
Statement of investments as at 30 September 2023
(expressed in USD)

Description	Quantity/ Face value	Currency	Evaluation	% net assets	Description	Quantity/ Face value	Currency	Evaluation	% net assets
ISRAEL					MEXICO				
ENERGEAN ISRAEL FINANCE 4.875% 30/03/2026	400,000	USD	372,791	0.04	BBVA BANCOMER TEXAS 5.875% VRN 13/09/2034	950,000	USD	833,650	0.08
LEVIATHAN BOND 6.125% 30/06/2025	250,000	USD	244,081	0.02	BRASKEM IDESAPI 6.99% 20/02/2032	1,600,000	USD	968,600	0.09
LEVIATHAN BOND 6.75% 30/06/2030	1,000,000	USD	922,724	0.09	CEMEX 5.125% VRN PERP	1,500,000	USD	1,402,072	0.14
			1,539,596	0.15	PETROLEOS MEXICANOS 5.95% 28/01/2031	199,000	USD	142,800	0.01
ITALY					PETROLEOS MEXICANOS 6.84% 23/01/2030				
NEXI 1.625% 30/04/2026	480,000	EUR	464,854	0.04	PETROLEOS MEXICANOS 7.69% 23/01/2050	640,000	USD	415,934	0.04
			464,854	0.04				3,998,555	0.38
JERSEY					NETHERLANDS				
ADIANT GLOBAL HOLDINGS 7% 15/04/2028	1,106,000	USD	1,099,755	0.11	ABERTIS INFRAESTRUCTURAS FINANCE 3.248% VRN PERP	700,000	EUR	679,862	0.06
ADIANT GLOBAL HOLDINGS 8.25% 15/04/2031	1,379,000	USD	1,381,073	0.12	ASHLAND SERVICES 2% 30/01/2028	700,000	EUR	629,594	0.06
			2,480,828	0.23	CONSTELLIUM 4.25% 15/02/2026	1,700,000	EUR	1,763,275	0.17
LIBERIA					DUFY ONE 2% 15/02/2027				
ROYAL CARIBBEAN CRUISES 5.5% 01/04/2028	5,992,000	USD	5,506,416	0.52	GOODYEAR EUROPE 2.75% 15/08/2028	2,067,000	EUR	1,817,846	0.17
ROYAL CARIBBEAN CRUISES 8.25% 15/01/2029	1,500,000	USD	1,557,367	0.15	KONINKLIJKE KPN 6% VRN PERP	1,850,000	EUR	1,987,432	0.19
ROYAL CARIBBEAN CRUISES 9.25% 15/01/2029	2,558,000	USD	2,703,776	0.26	PETROBRAS GLOBAL FINANCE 6.5% 03/07/2033	850,000	USD	812,148	0.08
			9,767,559	0.93	PPF TELECOM 3.25% 29/09/2027	400,000	EUR	397,394	0.04
LUXEMBOURG					QPARK HOLDING 2% 01/03/2027				
AEGEA FINANCE 6.75% 20/05/2029	1,024,000	USD	946,627	0.09	SWISS REINSURANCE 2.6% VRN PERP	1,600,000	EUR	1,589,373	0.15
ARDAGH METAL PACKAGING FINANCE 6% 15/06/2027	400,000	USD	384,637	0.04	TENNET HOLDING 2.995% PERPETUAL	2,500,000	EUR	2,615,081	0.25
BK LC LUX 5.25% 30/04/2029	1,400,000	EUR	1,459,175	0.14	TRIVIUM PACKAGING FINANCE 3.75% 15/08/2026	1,500,000	EUR	1,472,971	0.14
CONTOURGLOBAL POWER HOLDINGS 3.125% 01/01/2028	1,200,000	EUR	1,047,334	0.10	VZ VENDOR FINANCING 2.875% 15/01/2029	3,750,000	EUR	3,076,467	0.29
CSN RESOURCES 4.625% 10/06/2031	720,000	USD	549,381	0.05	WABTEC TRANSPORTATION NETHERLAND 1.25% 03/12/2027	1,750,000	EUR	1,625,050	0.15
GRAND CITY PROPERTIES 1.5% VRN PERP	900,000	EUR	456,637	0.04	ZIGGO BOND 5.125% 28/02/2030	3,356,000	USD	2,514,527	0.24
MEXICO REMITTANCES FUNDING 4.875% 15/01/2028	1,000,000	USD	812,812	0.08	ZIGGO BOND FINANCE 6% 15/01/2027	3,600,000	USD	3,297,315	0.31
TELENET FINANCE LUX NOTE 3.5% 01/03/2028	3,200,000	EUR	3,155,373	0.30				25,902,890	2.46
			8,811,976	0.84	NORWAY				
MACAU					ADEVINTA ASA 2.625% 15/11/2025				
MGM CHINA HOLDINGS 5.25% 18/06/2025	1,909,000	USD	1,836,298	0.18		700,000	EUR	727,684	0.07
WYNN MACAU 5.5% 15/01/2026	500,000	USD	467,509	0.04				727,684	0.07
			2,303,807	0.22	PANAMA				
MAURITIUS					CARNIVAL 5.75% 01/03/2027				
CA MAGNUM HOLDINGS 5.375% 31/10/2026	300,000	USD	266,624	0.03		4,742,000	USD	4,336,667	0.41
			266,624	0.03					

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

Portfolio of Investments and Other Net Assets

as at 30 September 2023

Global High Yield Bond (continued)
Statement of investments as at 30 September 2023
(expressed in EUR)

Description	Quantity/ Face value	Currency	Evaluation	% net assets	Description	Quantity/ Face value	Currency	Evaluation	% net assets
CARNIVAL 6% 01/05/2029	723,000	USD	627,259	0.06	AMERICAN AIRLINES ADVANTAGE				
CARNIVAL 7% 15/08/2029	681,000	USD	676,121	0.06	5.75% 20/04/2029	14,480,000	USD	13,507,214	1.28
			5,640,047	0.53	ANTERO MIDSTREAM				
PERU					PARTNERS 5.375% 15/06/2029	3,853,000	USD	3,538,173	0.34
PERU LNG SRL 5.375%					ANTERO MIDSTREAM				
22/03/2030	1,000,000	USD	787,201	0.07	PARTNERS 5.75% 01/03/2027	6,954,000	USD	6,660,290	0.63
			787,201	0.07	ANTERO RESOURCES 5.375%				
POLAND					01/03/2030	7,822,000	USD	7,211,812	0.68
CANPACK 3.875% 15/11/2029	4,645,000	USD	3,801,665	0.36	ANTERO RESOURCES 8.375%				
			3,801,665	0.36	15/07/2026	1,272,000	USD	1,317,296	0.12
PORTUGAL					ARCHROCK PARTNERS 6.25%				
EDP ENERGIAS DE PORTUGAL					01/04/2028	2,110,000	USD	1,984,829	0.19
1.875% VRN 14/03/2082	500,000	EUR	406,858	0.04	ARCHROCK PARTNERS				
			406,858	0.04	6.875% 01/04/2027	7,251,000	USD	7,050,302	0.67
SAUDI ARABIA					ASHTON WOODS ASHTON				
ARABIAN CENTRES SUKUK					6.625% 15/01/2028	2,215,000	USD	2,100,957	0.20
5.375% 26/11/2024	800,000	USD	770,880	0.07	ASHTON WOODS USA 4.625%				
			770,880	0.07	01/08/2029	2,729,000	USD	2,319,769	0.22
SPAIN					BLUE RACER MIDSTREAM				
ALMIRALL 2.125%					7.625% 15/12/2025	6,540,000	USD	6,561,132	0.62
30/09/2026	300,000	EUR	295,754	0.03	BLUE RACER MIDSTREAM				
GRIFOLS ESCROW ISSUER					FINANCE 6.625% 15/07/2026	2,097,000	USD	2,057,426	0.20
4.75% 15/10/2028	2,562,000	USD	2,189,961	0.21	BUCKEYE PARTNERS 4.5%				
			2,485,715	0.24	01/03/2028	1,927,000	USD	1,703,984	0.16
SWEDEN					BUCKEYE PARTNERS 5.85%				
HEIMSTADEN BOSTAD					15/11/2043	8,505,000	USD	6,228,040	0.59
2.625% VRN PERP	1,000,000	EUR	468,907	0.04	BUILDERS FIRSTSOURCE				
HEIMSTADEN BOSTAD 3%					6.375% 15/06/2032	4,218,000	USD	3,989,376	0.38
VRN PERP	915,000	EUR	424,869	0.04	CAESARS ENTERTAINMENT				
SAMHALLSBYGGNADSBOLAGET					4.625% 15/10/2029	1,844,000	USD	1,563,270	0.15
I NORDEN 2.875% VRN PERP	800,000	EUR	135,813	0.01	CAESARS ENTERTAINMENT				
TELIA 4.625% VRN					7% 15/02/2030	2,433,000	USD	2,375,006	0.23
21/12/2082	2,150,000	EUR	2,184,536	0.21	CALLON PETROLEUM 8%				
VOLVO CAR 4.25%					01/08/2028	2,004,000	USD	2,009,514	0.19
31/05/2028	500,000	EUR	506,296	0.05	CALPINE 5% 01/02/2031	3,994,000	USD	3,240,772	0.31
			3,720,421	0.35	CALPINE 5.125% 15/03/2028	9,051,000	USD	8,117,641	0.77
TURKEY					CAMELOT RETURN MERGER				
YAPI VE KREDI BANKASI					8.75% 01/08/2028	4,408,000	USD	4,260,960	0.40
9.25% 16/10/2028	800,000	USD	806,078	0.08	CARNIVAL HOLDINGS BERMUDA				
			806,078	0.08	10.375% 01/05/2028	6,162,000	USD	6,626,840	0.63
UNITED STATES					CCO HOLDINGS 4.5%				
ADAPTHEALTH 4.625%					15/08/2030	11,116,000	USD	9,170,223	0.87
01/08/2029	6,823,000	USD	5,295,880	0.50	CCO HOLDINGS 4.75%				
ADIANT GLOBAL HOLDINGS					01/03/2030	2,640,000	USD	2,222,953	0.21
4.875% 15/08/2026	1,000,000	USD	946,114	0.09	CCO HOLDINGS 5.125%				
AIRCATTLE 5.25% VRN PERP	3,848,000	USD	3,045,097	0.29	01/05/2027	3,000,000	USD	2,800,929	0.27
ALLY FINANCIAL 4.7% VRN					CCO HOLDINGS 5.375%				
PERP	3,854,000	USD	2,420,415	0.23	01/06/2029	2,544,000	USD	2,283,291	0.22
ALLY FINANCIAL 5.75%					CCO HOLDINGS 7.375%				
20/11/2025	2,354,000	USD	2,291,996	0.22	01/03/2031	6,000,000	USD	5,803,526	0.55
AMERICAN AIRLINES					CENTENE 3.375% 15/02/2030	6,351,000	USD	5,328,528	0.51
11.75% 15/07/2025	3,521,000	USD	3,788,981	0.36	CENTENE 4.625% 15/12/2029	4,038,000	USD	3,652,926	0.35

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

Portfolio of Investments and Other Net Assets

as at 30 September 2023

Global High Yield Bond (continued)
Statement of investments as at 30 September 2023
(expressed in USD)

Description	Quantity/ Face value	Currency	Evaluation	% net assets	Description	Quantity/ Face value	Currency	Evaluation	% net assets
CENTRAL PARENT 7.25%					EQM MIDSTREAM PARTNERS				
15/06/2029	3,598,000	USD	3,506,047	0.33	7.5% 01/06/2027	4,200,000	USD	4,189,699	0.40
CENTURYLINK 4% 15/02/2027	1,348,000	USD	890,249	0.08	FORD MOTOR CREDIT				
CHART INDUSTRIES 7.5%					4.389% 01/08/2026	7,000,000	USD	6,631,403	0.63
01/01/2030	3,124,000	USD	3,151,575	0.30	FORTREA HOLDINGS 7.5%				
CHART INDUSTRIES 9.5%					01/07/2030	3,169,000	USD	3,097,744	0.29
01/01/2031	1,347,000	USD	1,434,451	0.14	FRONTIER COMMUNICATIONS				
CHENIERE ENERGY					5.875% 15/10/2027	6,125,000	USD	5,580,339	0.53
PARTNERS 3.25% 31/01/2032	4,000,000	USD	3,197,121	0.30	GEN DIGITAL 7.125%				
CHSCOMMUNITY HEALTH					30/09/2030	2,611,000	USD	2,576,489	0.24
SYSTEMS 5.25% 15/05/2030	5,297,000	USD	4,041,160	0.38	GENESIS ENERGY LP GENESIS				
CHSCOMMUNITY HEALTH					ENERGY 7.75% 1/2/2028	3,709,000	USD	3,524,219	0.33
SYSTEMS 8% 15/03/2026	1,865,000	USD	1,784,180	0.17	GLP CAPITAL 5.75%				
CINEMARK 5.875%					01/06/2028	2,069,000	USD	1,987,420	0.19
15/03/2026	4,564,000	USD	4,411,377	0.42	GPC MERGER 7.125%				
CIVITAS RESOURCES					15/08/2028	8,829,000	USD	7,450,704	0.71
8.375% 01/07/2028	644,000	USD	656,953	0.06	GRAY ESCROW 5.375%				
CLEVELANDCLIFFS 5.875%					15/11/2031	2,249,000	USD	1,478,734	0.14
01/06/2027	4,077,000	USD	3,884,453	0.37	GRAY ESCROW 7% 15/05/2027	2,011,000	USD	1,736,184	0.16
CLEVELANDCLIFFS 6.75%					HCA 3.5% 01/09/2030	2,014,000	USD	1,713,758	0.16
15/03/2026	2,137,000	USD	2,135,016	0.20	HERC HOLDINGS 5.5%				
CLEVELANDCLIFFS 6.75%					15/07/2027	2,252,000	USD	2,135,114	0.20
15/04/2030	3,637,000	USD	3,419,085	0.32	IHEART COMMUNICATIONS				
CLYDESDALE ACQUISITION					5.25% 15/08/2027	2,604,000	USD	2,069,209	0.20
HOLDINGS 6.625% 15/04/2029	2,949,000	USD	2,751,602	0.26	IQVIA 2.875% 15/06/2028	6,000,000	EUR	5,679,676	0.54
CLYDESDALE ACQUISITION					IQVIA 6.5% 15/05/2030	400,000	USD	393,899	0.04
HOLDINGS 8.75% 15/04/2030	4,655,000	USD	3,996,305	0.38	IRON MOUNTAIN 5.25%				
COLGATE ENERGY PARTNERS					15/03/2028	5,161,000	USD	4,769,307	0.45
5.875% 01/07/2029	6,527,000	USD	6,161,813	0.58	IRON MOUNTAIN 5.25%				
COLT MERGER 6.25%					15/07/2030	6,001,000	USD	5,254,631	0.50
01/07/2025	1,769,000	USD	1,748,210	0.17	JEFFERIES FINANCE 5%				
COLT MERGER 8.125%					15/08/2028	2,752,000	USD	2,323,776	0.22
01/07/2027	3,046,000	USD	3,062,788	0.29	JELD WEN 4.875%				
COMMSCOPE 4.75%					15/12/2027	3,841,000	USD	3,399,161	0.32
01/09/2029	1,348,000	USD	983,357	0.09	KAISER ALUMINUM 4.5%				
CORNERSTONE BUILDING					01/06/2031	2,034,000	USD	1,610,264	0.15
BRANDS 6.125% 15/01/2029	1,713,000	USD	1,302,910	0.12	KAISER ALUMINUM 4.625%				
CSC HOLDINGS 4.5%					01/03/2028	4,270,000	USD	3,752,225	0.36
15/11/2031	5,762,000	USD	4,108,200	0.39	KINETIK HOLDINGS 5.875%				
DAVE BUSTERS 7.625%					15/06/2030	6,952,000	USD	6,524,195	0.62
01/11/2025	7,778,000	USD	7,800,996	0.74	KOSMOS ENERGY 7.75%				
DIRECTV HOLDINGS 5.875%					01/05/2027	1,210,000	USD	1,120,616	0.11
15/08/2027	1,000,000	USD	888,877	0.08	LABL 9.5% 01/11/2028	7,137,000	USD	7,341,683	0.70
DISH DBS 5.75% 01/12/2028	4,476,000	USD	3,451,441	0.33	LEVEL 3 FINANCING 10.5%				
DISH NETWORK 11.75%					15/05/2030	4,113,000	USD	4,154,280	0.39
15/11/2027	3,083,000	USD	3,108,778	0.29	LEVI STRAUSS 3.375%				
EARTHSTONE ENERGY					15/03/2027	1,000,000	EUR	998,354	0.09
HOLDINGS 8% 15/04/2027	3,699,000	USD	3,787,371	0.36	LIFEPOINT HEALTH 4.375%				
ENLINK MIDSTREAM 5.375%					15/02/2027	3,645,000	USD	3,152,642	0.30
01/06/2029	5,971,000	USD	5,538,155	0.53	LIFEPOINT HEALTH 9.875%				
ENLINK MIDSTREAM 6.5%					15/08/2030	1,365,000	USD	1,328,751	0.13
01/09/2030	1,901,000	USD	1,846,603	0.18					

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

Portfolio of Investments and Other Net Assets

as at 30 September 2023

Global High Yield Bond (continued)
Statement of investments as at 30 September 2023
(expressed in USD)

Description	Quantity/ Face value	Currency	Evaluation	% net assets	Description	Quantity/ Face value	Currency	Evaluation	% net assets
MACYS RETAIL HOLDINGS 5.875% 01/04/2029	7,394,000	USD	6,491,957	0.62	SEAGATE 8.25% 15/12/2029	2,870,000	USD	2,958,893	0.28
MARRIOTT OWNERSHIP RESORTS 4.5% 15/06/2029	7,066,000	USD	5,929,875	0.56	SEALED AIR 5% 15/04/2029	3,903,000	USD	3,526,429	0.33
MODIVCARE ESCROW ISSUER 5% 01/10/2029	4,142,000	USD	2,971,003	0.28	SEALED AIR 6.125%	1,723,000	USD	1,674,810	0.16
MOZART DEBT MERGER 3.875% 01/04/2029	4,236,000	USD	3,601,235	0.34	SERVICE PROPERTIES TRUST 7.5% 15/09/2025	3,548,000	USD	3,488,675	0.33
MPT OPERATING PARTNERSHIP 3.325% 24/03/2025	700,000	EUR	654,676	0.06	SIERRACOL ENERGY ANDINA 6% 15/06/2028	443,000	USD	353,951	0.03
MSCI 3.875% 15/02/2031	2,479,000	USD	2,103,543	0.20	SIRIUS XM RADIO 3.125% 01/09/2026	2,006,000	USD	1,792,387	0.17
NATIONSTAR MORTGAGE HOLDINGS 5.75% 15/11/2031	7,657,000	USD	6,365,219	0.60	SIRIUS XM RADIO 5% 01/08/2027	3,000,000	USD	2,749,714	0.26
NAVIENT 6.75% 15/06/2026	10,284,000	USD	9,989,847	0.95	SPRINT 7.125% 15/06/2024	7,132,000	USD	7,180,093	0.68
NCL 5.875% 15/02/2027	1,903,000	USD	1,811,928	0.17	STANDARD INDUSTRIES 4.75% 15/01/2028	4,902,000	USD	4,441,099	0.42
NCL 8.375% 01/02/2028	1,315,000	USD	1,338,356	0.13	STAPLES 7.5% 15/04/2026	2,004,000	USD	1,651,045	0.16
NCR 5.125% 15/04/2029	3,000,000	USD	2,647,432	0.25	SYNCHRONY FINANCIAL 4.25% 15/08/2024	3,789,000	USD	3,703,163	0.35
NCR ATLEOS ESCROW 9.5% 01/04/2029	3,042,000	USD	2,961,090	0.28	TALLGRASS ENERGY PARTNERS 6% 01/03/2027	4,268,000	USD	4,027,833	0.38
NEPTUNE BIDCO 9.29% 15/04/2029	1,554,000	USD	1,414,461	0.13	TENET HEALTHCARE 5.125% 01/11/2027	2,500,000	USD	2,335,026	0.22
NEWELL BRANDS 4.2% 01/04/2026	1,969,000	USD	1,862,666	0.18	TENET HEALTHCARE 6.125% 01/10/2028	7,810,000	USD	7,346,585	0.70
NEWELL RUBBERMAID 5.5% 01/04/2046	2,216,000	USD	1,648,839	0.16	TRANSDIGM 5.5% 15/11/2027	2,152,000	USD	2,025,142	0.19
NOVELIS 4.75% 30/01/2030	1,654,000	USD	1,434,695	0.14	TRANSDIGM 6.25% 15/03/2026	2,003,000	USD	1,977,169	0.19
OCCIDENTAL PETROLEUM 6.125% 01/01/2031	645,000	USD	638,033	0.06	TRANSDIGM 6.75% 15/08/2028	6,106,000	USD	6,037,896	0.57
OPEN TEXT HOLDINGS 4.125% 01/12/2031	1,619,000	USD	1,295,929	0.12	TRAVEL LEISURE 4.5% 01/12/2029	793,000	USD	668,913	0.06
ORGANON FINANCE 4.125% 30/04/2028	3,250,000	USD	2,837,554	0.27	TRONOX 4.625% 15/03/2029	6,876,000	USD	5,574,652	0.53
OWENS MINOR 6.625% 01/04/2030	2,984,000	USD	2,673,369	0.25	UBER TECHNOLOGIES 8% 01/11/2026	3,930,000	USD	3,981,357	0.38
PACTIV EVERGREEN GROUP ISSUER 4.375% 15/10/2028	4,617,000	USD	4,024,397	0.38	UNITED AIRLINES 4.375% 15/04/2026	2,118,000	USD	1,961,174	0.19
PANTHER BF AGGREGATOR PANT 6.25% 15/05/2026	4,554,000	USD	4,474,438	0.42	UNITED AIRLINES 4.625% 15/04/2029	3,000,000	USD	2,593,030	0.25
PENNYMAC FINANCIAL SERVICES 5.75% 15/09/2031	7,386,000	USD	6,062,619	0.58	UNITED RENTALS NORTH AMERICA 5.25% 15/01/2030	3,377,000	USD	3,130,516	0.30
PETSMART FINANCE 7.75% 15/02/2029	9,680,000	USD	9,043,308	0.86	UNIVISION COMMUNICATIONS 7.375% 30/06/2030	1,039,000	USD	957,351	0.09
POST HOLDINGS 4.625% 15/04/2030	4,322,000	USD	3,715,925	0.35	VENTURE GLOBAL CALCASIEU PASS 6.25% 15/01/2030	3,033,000	USD	2,903,623	0.28
POST HOLDINGS 5.75% 01/03/2027	3,000,000	USD	2,884,274	0.27	VENTURE GLOBAL 8.125% 01/06/2028	6,334,000	USD	6,285,663	0.60
PRESIDIO HOLDINGS 8.25% 01/02/2028	4,306,000	USD	4,113,210	0.39	VICI PROPERTIES 4.125% 15/08/2030	3,000,000	USD	2,553,096	0.24
PRIME SECURITY SERVICES BORROWER 5.75% 15/04/2026	1,712,000	USD	1,664,954	0.16	VICI PROPERTIES 5.75% 01/02/2027	1,500,000	USD	1,456,111	0.14
PRIME SECURITY SERVICES BORROWER 6.25% 15/01/2028	4,571,000	USD	4,250,807	0.40	VIKING CRUISES 9.125% 15/07/2031	1,897,000	USD	1,912,689	0.18

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

Portfolio of Investments and Other Net Assets

as at 30 September 2023

Global High Yield Bond (continued)
Statement of investments as at 30 September 2023 (Continued)
(expressed in USD)

Description	Quantity/ Face value	Currency	Evaluation	% net assets
VIKING OCEAN CRUISES				
5.625% 15/02/2029	6,684,000	USD	6,131,190	0.58
VINE ENERGY HOLDINGS				
6.75% 15/04/2029	6,643,000	USD	6,512,309	0.62
VISTRA 7% VRN PERP	4,163,000	USD	3,831,099	0.36
VISTRA 8% VRN PERP	1,622,000	USD	1,559,164	0.15
WASH MULTIFAMILY ACQUISITION				
5.75% 15/04/2026	5,066,000	USD	4,742,374	0.45
WR GRACE HOLDINGS				
5.625% 15/08/2029	4,319,000	USD	3,497,781	0.33
WR GRACE HOLDINGS				
7.375% 01/03/2031	2,287,000	USD	2,222,724	0.21
WYNDHAM DESTINATIONS				
6.625% 31/07/2026	4,000,000	USD	3,893,621	0.37
			547,042,997	51.88
TOTAL BONDS			723,727,991	68.65
TOTAL TRANSFERABLE SECURITIES TRADED ON ANOTHER REGULATED MARKET			723,727,991	68.65
COLLECTIVE INVESTMENT SCHEMES				
IRELAND				
HSBC GLOBAL LIQUIDITY FUND				
	8,743,423	USD	8,743,423	0.83
ISHARES EURO HIGH YIELD CORP UCITS BOND ETF				
	392,500	EUR	37,059,587	3.51
			45,803,010	4.34
LUXEMBOURG				
HGIF GLOBAL ASSET BACKED HIGH YIELD "ZC"				
	113,252	USD	24,888,333	2.36
			24,888,333	2.36
TOTAL COLLECTIVE INVESTMENT SCHEMES			70,691,343	6.70
OTHER TRANSFERABLE SECURITIES				
BONDS				
NETHERLANDS				
IHS NETHERLANDS HOLDCO				
8% 18/09/2027	1,341,000	USD	1,128,425	0.11
			1,128,425	0.11
TOTAL BONDS			1,128,425	0.11
TOTAL OTHER TRANSFERABLE SECURITIES			1,128,425	0.11
TOTAL INVESTMENTS			1,034,292,710	98.10
OTHER NET ASSETS			20,043,536	1.90
TOTAL NET ASSETS			1,054,336,246	100.00

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

Portfolio of Investments and Other Net Assets

as at 30 September 2023

Global High Yield ESG Bond
Statement of investments as at 30 September 2023
(expressed in USD)

Description	Quantity/ Face value	Currency	Evaluation	% net assets	Description	Quantity/ Face value	Currency	Evaluation	% net assets
INVESTMENTS					GERMANY				
TRANSFERABLE SECURITIES ADMITTED TO AN OFFICIAL STOCK EXCHANGE LISTING					COMMERZBANK 1.375% VRN 29/12/2031				
	200,000	EUR	169,142	0.42		100,000	EUR	88,514	0.22
BONDS					COMMERZBANK 4% VRN 05/12/2030				
	100,000	EUR	93,533	0.23		100,000	EUR	101,535	0.25
AUSTRIA					MERCK KGAA 2.875% VRN 25/06/2079				
ERSTE GROUP BANK 4.25% VRN PERP	200,000	EUR	169,142	0.42		100,000	EUR	93,762	0.23
SAPPI PAPIER HOLDING 3.625% 15/03/2028	100,000	EUR	93,533	0.23	NIDDA HEALTHCARE HOLDING 7.5% 21/08/2026				
			262,675	0.65		100,000	EUR	106,884	0.27
BELGIUM					GREAT BRITAIN				
BELFIUS BANK 3.625% VRN PERP	200,000	EUR	158,278	0.39	NGG FINANCE 2.125% VRN 05/09/2082				
KBC GROUP 4.25% VRN PERP	200,000	EUR	182,418	0.45		100,000	EUR	91,409	0.23
			340,696	0.84	VODAFONE GROUP 2.625% VRN 27/08/2080				
FINLAND									
HUHTAMAKI 4.25% 09/06/2027	100,000	EUR	103,654	0.26		200,000	EUR	193,391	0.48
			103,654	0.26	IRELAND				
FRANCE					BANK OF IRELAND 6.75% VRN 01/03/2033				
BNP PARIBAS 7.375% VRN PERP	200,000	EUR	206,256	0.50		100,000	EUR	108,848	0.27
CASINO GUICHARD 2.798% 05/08/2026	100,000	EUR	1,503	0.00	ENERGIA GROUP ROI FINANCECO 6.875% 31/07/2028				
CROWN EUROPEAN HOLDINGS 5% 15/05/2028	100,000	EUR	105,618	0.26		100,000	EUR	104,157	0.26
ELECTRICITE DE FRANCE 2.875% VRN PERP	200,000	EUR	185,010	0.46	ITALY				
ELECTRICITE DE FRANCE 4% VRN PERP	100,000	EUR	103,428	0.26	INFRASTRUTTURE WIRELESS 1.625% 21/10/2028				
ELIS 4.125% 24/05/2027	100,000	EUR	103,921	0.26		100,000	EUR	92,867	0.23
ERAMET 7% 22/05/2028	100,000	EUR	103,460	0.26	INTESA SANPAOLO 6.184% VRN 20/02/2034				
FAURECIA 2.375% 15/06/2027	100,000	EUR	93,253	0.23		200,000	EUR	208,253	0.52
FAURECIA 2.375% 15/06/2029	100,000	EUR	86,554	0.21	TELECOM ITALIA SPAMILANO 7.875% 31/07/2028				
ILIAD 5.375% 14/06/2027	100,000	EUR	103,227	0.26		200,000	EUR	220,014	0.54
LA BANQUE POSTALE 5.5% VRN 05/03/2034	200,000	EUR	204,937	0.50	JERSEY				
LA POSTE 3.125% VRN PERP	200,000	EUR	196,575	0.49	AVIS BUDGET FINANCE 7.25% 31/07/2030				
NEXANS 5.5% 05/04/2028	100,000	EUR	108,147	0.27		200,000	EUR	210,988	0.52
RCI BANQUE 2.625% VRN 18/02/2030	100,000	EUR	99,829	0.25	LUXEMBOURG				
VALEO 1.625% 18/03/2026	100,000	EUR	99,789	0.25	SES 5.625% VRN PERP STENA INTERNATIONAL 7.25% 15/02/2028				
VEOLIA ENVIRONNEMENT 2.25% VRN PERP	200,000	EUR	192,600	0.48		100,000	EUR	105,552	0.26
VEOLIA ENVIRONNEMENT 2.5% VRN PERP	100,000	EUR	87,127	0.22	NETHERLANDS				
			2,081,234	5.16	AERCAP HOLDINGS 5.875% VRN 10/10/2079				
						332,000	USD	322,948	0.80
					DARLING GLOBAL FINANCE 3.625% 15/05/2026				
						100,000	EUR	103,018	0.26
					GAS NATURAL FENOSA FINANCE 3.375% VRN PERP				
						100,000	EUR	104,040	0.26
					LKQ EUROPEAN HOLDINGS 4.125% 01/04/2028				
						100,000	EUR	103,144	0.26
					NATURGY FINANCE 2.374% VRN PERP				
						100,000	EUR	93,797	0.23
					OI EUROPEAN GROUP 6.25% 15/05/2028				
						100,000	EUR	107,948	0.27

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

Portfolio of Investments and Other Net Assets

as at 30 September 2023

Global High Yield ESG Bond (continued)
Statement of investments as at 30 September 2023
(expressed in USD)

Description	Quantity/ Face value	Currency	Evaluation	% net assets	Description	Quantity/ Face value	Currency	Evaluation	% net assets
TELEFONICA EUROPE 6.135% VRN PERP	100,000	EUR	101,953	0.25	SPRINGLEAF FINANCE 5.375% 15/11/2029	100,000	USD	84,101	0.21
TELEFONICA EUROPE VRN PERP	100,000	EUR	98,515	0.24	SPRINT CAPITAL 6.875% 15/11/2028	421,000	USD	435,551	1.09
TENNET HOLDING 2.374% VRN PERP	100,000	EUR	100,156	0.25	SYNCHRONY FINANCIAL 4.375% 19/03/2024	283,000	USD	279,862	0.69
TRIVIUM PACKAGING FINANCE 5.5% 15/08/2026	463,000	USD	432,677	1.07	UNITED RENTALS NORTH AMERICA 3.75% 15/01/2032	97,000	USD	78,592	0.19
			1,568,196	3.89				2,237,504	5.55
PORTUGAL					TOTAL BONDS			9,185,748	22.77
EDP ENERGIAS DE PORTUGAL 5.943% VRN 23/04/2083	100,000	EUR	105,144	0.26	TOTAL TRANSFERABLE SECURITIES ADMITTED TO AN OFFICIAL STOCK EXCHANGE LISTING			9,185,748	22.77
EDP ENERGIAS DE PORTUGAL 1.875% VRN 02/08/2081	100,000	EUR	94,103	0.23					
			199,247	0.49	TRANSFERABLE SECURITIES TRADED ON ANOTHER REGULATED MARKET				
SPAIN					BONDS				
BANCO DE SABADELL 6% VRN 16/08/2033	100,000	EUR	99,337	0.26	AUSTRALIA				
CAIXABANK 1.25% VRN 18/06/2031	100,000	EUR	94,729	0.23	FMG RESOURCES 5.875% 15/04/2030	520,000	USD	476,112	1.18
CELLNEX TELECOM 1.75% 23/10/2030	100,000	EUR	86,161	0.21	MINERAL RESOURCES 8% 01/11/2027	47,000	USD	46,207	0.11
CELLNEX TELECOM 1.875% 26/06/2029	100,000	EUR	90,110	0.22	MINERAL RESOURCES 8.125% 01/05/2027	117,000	USD	116,030	0.29
GRIFOLS 2.25% 15/11/2027	100,000	EUR	93,638	0.23	MINERAL RESOURCES 8.5% 01/05/2030	41,000	USD	40,424	0.10
			463,975	1.15				678,773	1.68
SWEDEN					BELGIUM				
VERISURE MIDHOLDING 5.25% 15/02/2029	100,000	EUR	93,223	0.23	SOLVAY 2.5% VRN PERP	100,000	EUR	98,298	0.24
			93,223	0.23				98,298	0.24
UNITED STATES					CANADA				
ALBERTSONS SAFEWAY 4.875% 15/02/2030	58,000	USD	52,363	0.13	BC ULC NEW RED				
ALBERTSONS SAFEWAY 6.5% 15/02/2028	95,000	USD	94,065	0.23	FINANCE 4.375% 15/01/2028	398,000	USD	359,845	0.89
APACHE 4.25% 15/01/2030	122,000	USD	108,588	0.27	NOVA CHEMICALS CORP 4.875% 01/06/2024	341,000	USD	335,576	0.83
ARSENAL AIC PARENT 8% 01/10/2030	136,000	USD	135,554	0.34	OPEN TEXT 6.9% 01/12/2027	344,000	USD	345,119	0.86
BALL CORP 6.875% 15/03/2028	23,000	USD	23,184	0.06				1,040,540	2.58
FORD MOTOR 7.45% 16/07/2031	137,000	USD	142,294	0.35	CHINA				
FORD MOTOR CREDIT 6.125% 15/05/2028	100,000	EUR	109,171	0.27	GLOBAL AIRCRAFT LEASING 6.5% 15/09/2024	86,091	USD	82,547	0.20
FORD MOTOR CREDIT 6.95% 10/06/2026	400,000	USD	400,680	1.00				82,547	0.20
GOODYEAR TIRE RUBBER 5% 15/07/2029	113,000	USD	97,695	0.24	FRANCE				
IQVIA 2.25% 15/01/2028	100,000	EUR	93,151	0.23	CONSTELLIUM 5.625% 15/06/2028	487,000	USD	456,049	1.13
QUINTILES IMS 2.875% 15/09/2025	100,000	EUR	102,653	0.25	FNAC DARTY 2.625% 30/05/2026	100,000	EUR	98,753	0.24
					GETLINK 3.5% 30/10/2025	100,000	EUR	103,364	0.26
					MOBILUX FINANCE 4.25% 15/07/2028	100,000	EUR	91,446	0.23

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

Portfolio of Investments and Other Net Assets

as at 30 September 2023

Global High Yield ESG Bond (continued)
Statement of investments as at 30 September 2023
(expressed in USD)

Description	Quantity/ Face value	Currency	Evaluation	% net assets	Description	Quantity/ Face value	Currency	Evaluation	% net assets
PARTS EUROPE 6.5%					CONSTELLIUM 4.25%				
16/07/2025	100,000	EUR	105,877	0.26	15/02/2026	100,000	EUR	103,722	0.26
REXEL 2.125% 15/06/2028	200,000	EUR	186,714	0.46	DUFYR ONE 2% 15/02/2027	100,000	EUR	93,738	0.23
			1,042,203	2.58	KONINKLIJKE KPN 6% VRN PERP	100,000	EUR	107,429	0.27
GERMANY					TENNET HOLDING 2.995% PERPETUAL	100,000	EUR	104,603	0.26
CECONOMY 1.75% 24/06/2026	100,000	EUR	85,893	0.21	TRIVIUM PACKAGING FINANCE 3.75% 15/08/2026	100,000	EUR	98,198	0.24
DEUTSCHE BANK 4% VRN 24/06/2032	100,000	EUR	94,694	0.23	VZ VENDOR FINANCING 2.875% 15/01/2029	100,000	EUR	82,039	0.20
DEUTSCHE BANK 4.5% VRN PERP	200,000	EUR	150,752	0.37	ZIGGO BOND 5.125% 28/02/2030	280,000	USD	209,794	0.52
TECHEM VERWALTUNGSGESELL- SCHAFT 6% 30/07/2026	200,000	EUR	181,933	0.46	ZIGGO BOND FINANCE 6% 15/01/2027	215,000	USD	196,923	0.49
			513,272	1.27				1,183,511	2.93
GREAT BRITAIN					POLAND				
DRAX FINCO 2.625% 01/11/2025	100,000	EUR	97,769	0.24	CANPACK 3.875% 15/11/2029	200,000	USD	163,688	0.41
EC FINANCE 3% 15/10/2026	200,000	EUR	197,572	0.49				163,688	0.41
NOMAD FOODS BONDCO 2.5% 24/06/2028	100,000	EUR	92,278	0.23	SPAIN				
UPCB FINANCE VII 3.625% 15/06/2029	100,000	EUR	91,798	0.23	ALMIRALL 2.125% 30/09/2026	100,000	EUR	98,585	0.24
			479,417	1.19				98,585	0.24
ITALY					SWEDEN				
NEXI 1.625% 30/04/2026	100,000	EUR	96,845	0.24	HEIMSTADEN BOSTAD 3% VRN PERP	100,000	EUR	46,434	0.12
			96,845	0.24	VOLVO CAR 4.25% 31/05/2028	100,000	EUR	101,259	0.25
JERSEY								147,693	0.37
ADIANT GLOBAL HOLDINGS 7% 15/04/2028	39,000	USD	38,780	0.10	UNITED STATES				
ADIANT GLOBAL HOLDINGS 8.25% 15/04/2031	49,000	USD	49,073	0.12	ADAPTHEALTH 5.125% 01/03/2030	282,000	USD	220,222	0.55
			87,853	0.22	AIRCASLE 5.25% VRN PERP	153,000	USD	121,076	0.30
LIBERIA					ALLY FINANCIAL 4.7% VRN PERP	369,000		247,171	0.61
ROYAL CARIBBEAN CRUISES 5.375% 15/07/2027	109,000	USD	100,696	0.25	AMERICAN AIRLINES 11.75% 15/07/2025	73,000	USD	78,556	0.19
ROYAL CARIBBEAN CRUISES 8.25% 15/01/2029	325,000	USD	337,430	0.83	AMERICAN AIRLINES ADVANTAGE 5.75% 20/04/2029	325,000	USD	303,166	0.75
ROYAL CARIBBEAN CRUISES 9.25% 15/01/2029	86,000	USD	90,901	0.23	ARCHROCK PARTNERS 6.875% 01/04/2027	521,000	USD	506,578	1.26
			529,027	1.31	ASBURY AUTOMOTIVE GROUP 4.625% 15/11/2029	378,000	USD	325,094	0.81
LUXEMBOURG					ASBURY AUTOMOTIVE GROUP 5% 15/02/2032	5,000	USD	4,152	0.01
BK LC LUX 5.25% 30/04/2029	100,000	EUR	104,227	0.26	AXALTA COATING SYSTEMS 4.75% 15/06/2027	432,000	USD	401,716	1.00
GRAND CITY PROPERTIES 1.5% VRN PERP	100,000	EUR	50,737	0.13	BALL 4% 15/11/2023	400,000	USD	398,861	0.99
TELENET FINANCE LUX NOTE 3.5% 01/03/2028	200,000	EUR	197,211	0.48	BLUE RACER MIDSTREAM 7.625% 15/12/2025	184,000	USD	184,595	0.46
			352,175	0.87	BLUE RACER MIDSTREAM FINANCE 6.625% 15/07/2026	127,000	USD	124,603	0.31
NETHERLANDS									
ABERTIS INFRASTRUCTURAS FINANCE 3.248% VRN PERP	100,000	EUR	97,123	0.24					
ASHLAND SERVICES 2% 30/01/2028	100,000	EUR	89,942	0.22					

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

Portfolio of Investments and Other Net Assets

as at 30 September 2023

Global High Yield ESG Bond (continued)
Statement of investments as at 30 September 2023
(expressed in USD)

Description	Quantity/ Face value	Currency	Evaluation	% net assets	Description	Quantity/ Face value	Currency	Evaluation	% net assets
BUILDERS FIRSTSOURCE 5% 01/03/2030	162,000	USD	144,652	0.36	GRAY ESCROW 5.375% 15/11/2031	87,000	USD	57,203	0.14
BUILDERS FIRSTSOURCE 6.375% 15/06/2032	319,000	USD	301,710	0.75	GRAY ESCROW 7% 15/05/2027	260,000	USD	224,469	0.56
CAMELOT RETURN MERGER 8.75% 01/08/2028	250,000	USD	241,661	0.60	HCA 5.875% 01/02/2029	278,000	USD	274,040	0.68
CCO HOLDINGS 4.75% 01/03/2030	374,000	USD	314,918	0.78	HERC HOLDINGS 5.5% 15/07/2027	287,000	USD	272,104	0.67
CCO HOLDINGS 5.125% 01/05/2027	341,000	USD	318,372	0.79	HILTON GRAND VACATIONS BORROWER 5% 01/06/2029	270,000	USD	235,327	0.58
CCO HOLDINGS 6.375% 01/09/2029	195,000	USD	182,079	0.45	IHEARTCOMMUNICATIONS 5.25% 15/08/2027	148,000	USD	117,605	0.29
CENTENE 3.375% 15/02/2030	263,000	USD	220,659	0.55	IQVIA 2.875% 15/06/2028	400,000	EUR	378,645	0.94
CENTENE 4.625% 15/12/2029	146,000	USD	132,077	0.33	IQVIA 6.5% 15/05/2030	300,000	USD	295,425	0.73
CENTURYLINK 4% 15/02/2027	47,000	USD	31,040	0.08	IRON MOUNTAIN 5.25% 15/07/2030	577,000	USD	505,237	1.25
CHART INDUSTRIES 7.5% 01/01/2030	112,000	USD	112,989	0.28	JELD WEN 4.875% 15/12/2027	375,000	USD	331,863	0.82
CHART INDUSTRIES 9.5% 01/01/2031	149,000	USD	158,674	0.39	KINETIK HOLDINGS 5.875% 15/06/2030	280,000	USD	262,770	0.65
CHENIERE ENERGY PARTNERS 3.25% 31/01/2032	326,000	USD	260,565	0.65	LABL 9.5% 01/11/2028	298,000	USD	306,546	0.76
CHSCOMMUNITY HEALTH SYSTEMS 5.25% 15/05/2030	200,000	USD	152,583	0.38	LEVEL 3 FINANCING 10.5% 15/05/2030	166,000	USD	167,666	0.42
CHSCOMMUNITY HEALTH SYSTEMS 8% 15/03/2026	77,000	USD	73,663	0.18	LEVI STRAUSS 3.375% 15/03/2027	100,000	EUR	99,835	0.25
CINEMARK 5.875% 15/03/2026	195,000	USD	188,479	0.47	LIFEPOINT HEALTH 4.375% 15/02/2027	165,000	USD	142,712	0.35
COLGATE ENERGY PARTNERS 5.875% 01/07/2029	130,000	USD	122,726	0.30	MACYS RETAIL HOLDINGS 5.875% 01/04/2029	255,000	USD	223,891	0.55
COMMSCOPE 4.75% 01/09/2029	48,000	USD	35,016	0.09	MARRIOTT OWNERSHIP RESORTS 4.5% 15/06/2029	177,000	USD	148,541	0.37
CSC HOLDINGS 4.5% 15/11/2031	207,000	USD	147,587	0.37	MEDNAX 5.375% 15/02/2030	455,000	USD	404,898	1.00
DANA 5.375% 15/11/2027	227,000	USD	211,585	0.52	MODIVCARE ESCROW ISSUER 5% 01/10/2029	148,000	USD	106,158	0.26
DAVE BUSTERS 7.625% 01/11/2025	285,000	USD	285,843	0.71	MOZART DEBT MERGER 3.875% 01/04/2029	175,000	USD	148,776	0.37
DIRECTV HOLDINGS 5.875% 15/08/2027	150,000	USD	133,332	0.33	MSCI 3.875% 15/02/2031	176,000	USD	149,344	0.37
ENCOMPASS HEALTH 4.5% 01/02/2028	588,000	USD	537,798	1.34	NATIONSTAR MORTGAGE HOLDINGS 5.125% 15/12/2030	419,000	USD	342,859	0.85
ENLINK MIDSTREAM 5.375% 01/06/2029	363,000	USD	336,686	0.83	NATIONSTAR MORTGAGE HOLDINGS 6% 15/01/2027	150,000	USD	142,199	0.35
ENLINK MIDSTREAM 6.5% 01/09/2030	13,000	USD	12,628	0.03	NCL 3.625% 15/12/2024	350,000	USD	336,419	0.83
FORD MOTOR 3.25% 12/02/2032	17,000	USD	13,135	0.03	NCR 5% 01/10/2028	99,000	USD	88,814	0.22
FORTREA HOLDINGS 7.5% 01/07/2030	230,000	USD	224,828	0.56	NCR 5.125% 15/04/2029	244,000	USD	215,324	0.53
FRONTIER COMMUNICATIONS 5.875% 15/10/2027	255,000	USD	232,324	0.58	NCR ATLEOS ESCROW 9.5% 01/04/2029	123,000	USD	119,728	0.30
GEN DIGITAL 7.125% 30/09/2030	105,000	USD	103,612	0.26	NEPTUNE BIDCO 9.29% 15/04/2029	53,000	USD	48,241	0.12
					NEWELL BRANDS 4.2% 01/04/2026	79,000	USD	74,734	0.19
					NEWELL RUBBERMAID 5.5% 01/04/2046	96,000	USD	71,430	0.18
					NEXSTAR ESCROW 5.625% 15/07/2027	338,000	USD	302,241	0.75

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

Portfolio of Investments and Other Net Assets

as at 30 September 2023

Global High Yield ESG Bond (continued)
Statement of investments as at 30 September 2023
(expressed in USD)

Description	Quantity/ Face value	Currency	Evaluation	% net assets	Description	Quantity/ Face value	Currency	Evaluation	% net assets
NOVELIS 4.75% 30/01/2030	159,000	USD	137,918	0.34	UNITED AIRLINES 4.625% 15/04/2029	195,000	USD	168,547	0.42
OUTFRONT MEDIA CAPITAL 4.25% 15/01/2029	159,000	USD	126,751	0.31	UNITED RENTALS NORTH AMERICA 5.25% 15/01/2030	153,000	USD	141,833	0.35
OWENS MINOR 4.5% 31/03/2029	185,000	USD	152,496	0.38	UNIVISION COMMUNICATIONS 6.625% 01/06/2027	140,000	USD	131,182	0.33
OWENSBROCKWAY GLASS CONTAINER 6.625% 13/05/2027	250,000	USD	244,948	0.61	VENTURE GLOBAL 8.125% 01/06/2028	267,000	USD	264,962	0.66
PANTHER BF AGGREGATOR PANT 6.25% 15/05/2026	284,000	USD	279,038	0.69	VENTURE GLOBAL CALCASIEU PASS 6.25% 15/01/2030	110,000	USD	105,308	0.26
PEARL MERGER 6.75% 01/10/2028	462,000	USD	382,830	0.95	VIKING CRUISES 9.125% 15/07/2031	72,000	USD	72,595	0.18
PENNYMAC FINANCIAL SERVICES 5.375% 15/10/2025	179,000	USD	170,423	0.42	VIKING OCEAN CRUISES 5.625% 15/02/2029	170,000	USD	155,940	0.39
PENNYMAC FINANCIAL SERVICES 5.75% 15/09/2031	274,000	USD	224,906	0.56	VINE ENERGY HOLDINGS 6.75% 15/04/2029	473,000	USD	463,694	1.15
PETSMART FINANCE 7.75% 15/02/2029	350,000	USD	326,979	0.81	WASH MULTIFAMILY ACQUISITION 5.75% 15/04/2026	213,000	USD	199,393	0.49
PRIME SECURITY SERVICES BORROWER 5.25% 15/04/2024	125,000	USD	124,354	0.31	WR GRACE HOLDINGS 5.625% 15/08/2029	235,000	USD	190,317	0.47
PRIME SECURITY SERVICES BORROWER 5.75% 15/04/2026	225,000	USD	218,817	0.54	WR GRACE HOLDINGS 7.375% 01/03/2031	42,000	USD	40,820	0.10
PRIME SECURITY SERVICES BORROWER 6.25% 15/01/2028	244,000	USD	226,908	0.56	WYNDHAM DESTINATIONS 6.625% 31/07/2026	461,000	USD	448,740	1.11
SEAGATE 8.25% 15/12/2029	355,000	USD	365,995	0.91				22,525,323	55.85
SEALED AIR 5% 15/04/2029	129,000	USD	116,554	0.29				29,119,750	72.18
SEALED AIR 6.125% 01/02/2028	60,000	USD	58,322	0.14	TOTAL BONDS				
SELECT MEDICAL 6.25% 15/08/2026	137,000	USD	134,091	0.33	TOTAL TRANSFERABLE SECURITIES TRADED ON ANOTHER REGULATED MARKET			29,119,750	72.18
SIRIUS XM RADIO 5% 01/08/2027	280,000	USD	256,640	0.64	COLLECTIVE INVESTMENT SCHEMES				
SPRINGLEAF FINANCE 6.625% 15/01/2028	99,000	USD	91,395	0.23	IRELAND				
SPRINGLEAF FINANCE CORP 6.875% 15/03/2025	179,000	USD	177,687	0.44	HSBC GLOBAL LIQUIDITY FUND	896,188	USD	896,188	2.22
SPRINT 7.125% 15/06/2024	44,000	USD	44,297	0.11	HSBC US DOLLAR ESG LIQUIDITY FUND Y INC	3	USD	3	0.00
STANDARD INDUSTRIES 4.75% 15/01/2028	95,000	USD	86,068	0.21				896,191	2.22
STANDARD INDUSTRIES 5% 15/02/2027	279,000	USD	259,756	0.64	LUXEMBOURG				
SURGERY CENTER HOLDINGS 6.75% 01/07/2025	41,000	USD	40,793	0.10	HGIF GLOBAL ASSET BACKED HIGH YIELD "ZC"	3,831	USD	841,821	2.09
SYNCHRONY FINANCIAL 4.25% 15/08/2024	81,000	USD	79,165	0.20				841,821	2.09
TENET HEALTHCARE 6.125% 01/10/2028	500,000	USD	470,332	1.17	TOTAL COLLECTIVE INVESTMENT SCHEMES			1,738,012	4.31
TMOBILE USA 3.5% 15/04/2031	91,000	USD	77,222	0.19	TOTAL INVESTMENTS			40,043,510	99.26
TRONOX 4.625% 15/03/2029	273,000	USD	221,332	0.55	OTHER NET ASSETS			299,053	0.74
UBER TECHNOLOGIES 8% 01/11/2026	300,000	USD	303,920	0.75	TOTAL NET ASSETS			40,342,563	100.00

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

Portfolio of Investments and Other Net Assets

as at 30 September 2023

Global High Yield Securitised Credit Bond
Statement of investments as at 30 September 2023
(expressed in USD)

Description	Quantity/ Face value	Currency	Evaluation	% net assets	Description	Quantity/ Face value	Currency	Evaluation	% net assets
INVESTMENTS					TRANSFERABLE SECURITIES TRADED ON ANOTHER REGULATED MARKET				
TRANSFERABLE SECURITIES ADMITTED TO AN OFFICIAL STOCK EXCHANGE LISTING					ASSET BACKED SECURITIES				
BONDS					GREAT BRITAIN				
CHINA					POLARIS FRN 23/12/2058				
TRAFFORD CENTRE FINANCE	500,000	GBP	540,248	0.65		2,000,000	GBP	2,383,238	2.88
4.75% 28/04/2024			540,248	0.65				2,383,238	2.88
GREAT BRITAIN					IRELAND				
GREENE KING FINANCE FRN	1,500,000	GBP	1,393,131	1.69	ARROW CMBS FRN 22/05/2030	2,000,000	EUR	1,623,967	1.97
15/03/2036			1,393,131	1.69	CONTEGO CLO VI DAC			1,005,879	1.22
TOTAL BONDS								1,004,052	1.21
			1,933,379	2.34	ELM PARK CLO FRN			1,078,355	1.30
ASSET BACKED SECURITIES								1,000,000	1.18
AUSTRALIA								1,000,000	1.18
FIRSTMAC MORTGAGE FUNDING	1,000,000	AUD	581,210	0.70	INVESCO CLO FRN			980,294	1.18
TRUST FRN 15/01/2052			581,210	0.70	15/07/2034			975,647	1.18
GREAT BRITAIN								971,814	1.17
CMF FRN 16/01/2057	975,000	GBP	1,185,799	1.43	INVESCO EURO CLO FRN			971,814	1.17
MARSTONS ISSUER 5.641%					15/04/2033				
VRN 15/07/2035	1,108,000	GBP	1,026,655	1.24	INVESCO EURO CLO FRN				
			2,212,454	2.67	15/07/2031				
IRELAND									
TAURUS CMBS FRN	1,500,000	EUR	823,834	1.00	LAST MILE SECURITIES				
20/02/2030			823,834	1.00	DAC FRN 17/08/2031	657,000	EUR	636,575	0.77
ITALY									
ERNA FRN 25/07/2031	1,000,000	EUR	509,257	0.62	LAST MILE SECURITIES FRN 17/08/2031				
			509,257	0.62	(XS2320421766)	1,500,000	EUR	1,465,581	1.78
LUXEMBOURG									
SC GERMANY COMPARTMENT					TAURUS FRN 22/12/2030	1,000,000	EUR	979,179	1.18
CONSUME FRN 14/11/2034	2,300,000	EUR	926,732	1.12	TAURUS FRN 17/05/2031				
			926,732	1.12	(XS2303819929)	1,000,000	GBP	1,145,988	1.39
UNITED STATES									
EUROSAIL FRN 13/03/2045	165,000	EUR	169,108	0.20	TAURUS FRN 17/05/2031	700,000	GBP	787,061	0.95
SLM STUDENT LOAN TRUST								12,654,392	15.30
FRN 15/12/2039	1,400,000	USD	-	0.00	UNITED STATES				
			169,108	0.20	ALIGNED DATA CENTERS				
TOTAL ASSET BACKED SECURITIES									
			5,222,595	6.31	ISSUER 2.482% 15/08/2046	750,000	USD	646,307	0.78
TOTAL TRANSFERABLE SECURITIES ADMITTED TO AN OFFICIAL STOCK EXCHANGE LISTING									
			7,155,974	8.65	ALLEGANY PARK CLO FRN				
					20/01/2035	1,000,000	USD	944,164	1.14
					APIDOS CLO FRN 20/01/2033	1,000,000	USD	982,756	1.19
					APIDOS CLO FRN 25/04/2035	2,000,000	USD	2,009,318	2.43
					APIDOS CLO FRN				
					25/04/2035 (US03769UJ79)	1,000,000	USD	1,004,996	1.21
					APIDOS CLO XXXI FRN				
					15/04/2031	1,000,000	USD	984,806	1.19
					APIDOS CLO XXXI FRN				
					15/04/2031 (US03767XAC83)	1,000,000	USD	963,692	1.16
					BAMLL MORTGAGE TRUST				
					3.5958% VRN 14/04/2033	1,225,000	USD	1,093,553	1.32
					BBCMS MORTGAGE TRUST				
					FRN 15/03/2037	1,500,000	USD	859,330	1.04
					BBCMS MORTGAGE TRUST FRN				
					15/03/2037 (US05548WAL19)	1,500,000	USD	754,495	0.91
					BF MORTGAGE TRUST FRN				
					15/12/2035	1,285,000	USD	615,873	0.74

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

Portfolio of Investments and Other Net Assets

as at 30 September 2023

Global High Yield Securitised Credit Bond (continued)
Statement of investments as at 30 September 2023
(expressed in USD)

Description	Quantity/ Face value	Currency	Evaluation	% net assets	Description	Quantity/ Face value	Currency	Evaluation	% net assets
BF NYT MORTGAGE TRUST FRN 15/11/2035	518,500	USD	288,768	0.35	PIKES PEAK CLO FRN 20/04/2036	1,500,000	USD	1,515,447	1.83
BIOD MORTGAGE TRUST FRN 15/05/2035	1,200,000	USD	1,063,960	1.29	PREFERRED TERM FRN 22/09/2036	2,759,000	USD	238,039	0.29
BOYCE PARK CLO FRN 21/04/2035	1,000,000	USD	931,003	1.13	PROGRESS RESIDENTIAL 3.407% 17/05/2038	2,000,000	USD	1,748,490	2.11
BWAY MORTGAGE TRUST 3.6332% 10/03/2033	750,000	USD	678,030	0.82	PROGRESS RESIDENTIAL 4.65% 17/03/2040	500,000	USD	450,939	0.55
BWAY MORTGAGE TRUST 3.927% VRN 10/03/2033	1,100,000	USD	936,540	1.13	PROGRESS RESIDENTIAL 6.15% 17/03/2040	500,000	USD	468,804	0.57
BX TRUST FRN 25/11/2028	2,510,000	USD	1,728,662	2.09	PROGRESS RESIDENTIAL TRUST 2.225% 17/07/2038	1,000,000	USD	870,603	1.05
CAMB COMMERCIAL MORTGAGE TRUST FRN 15/12/2037	1,174,000	USD	1,140,179	1.38	PROGRESS RESIDENTIAL TRUST 4.053% 17/11/2040	1,292,000	USD	1,059,037	1.28
CAMB COMMERCIAL MORTGAGE TRUST FRN 15/12/2037 (US12482HAS31)	1,000,000	USD	971,144	1.17	WHETSTONE PARK CLO FRN 20/01/2035	1,000,000	USD	943,112	1.14
CIFC FUNDING FRN 18/07/2031	2,250,000	USD	2,135,375	2.59				50,721,935	61.31
CORE MORTGAGE TRUST FRN 15/12/2031	2,340,000	USD	1,767,167	2.14	TOTAL ASSET BACKED SECURITIES			65,759,565	79.49
FREDDIE MAC FRN 25/08/2033	1,500,000	USD	1,411,350	1.71	TOTAL TRANSFERABLE SECURITIES			65,759,565	79.49
FREDDIE MAC STACR REMIC TRUST FRN 25/01/2051	1,000,000	USD	721,210	0.87	TRADED ON ANOTHER REGULATED MARKET				
FREDDIE MAC STACR REMIC TRUST FRN 25/10/2033	1,490,000	USD	1,482,759	1.79	COLLECTIVE INVESTMENT SCHEMES				
FREDDIE MAC STRUCTURED AGENCY FRN 25/11/2050	950,000	USD	483,831	0.58	IRELAND				
GALAXY CLO FRN 15/01/2031	1,000,000	USD	936,189	1.13	HSBC US DOLLAR ESG LIQUIDITY FUND Y INC	1,788,903	USD	1,788,903	2.16
GILBERT PARK FRN 15/10/2030	1,625,697	USD	1,519,911	1.84				1,788,903	2.16
HIGHBRIDGE LOAN MANAGEMENT FRN 23/04/2036	2,000,000	USD	2,005,923	2.42	TOTAL COLLECTIVE INVESTMENT SCHEMES			1,788,903	2.16
HPS LOAN MANAGEMENT FRN 25/01/2034	1,000,000	USD	952,097	1.15	OTHER TRANSFERABLE SECURITIES				
HPS LOAN MANAGEMENT 15-2019 FRN 22/01/2035	1,000,000	USD	973,552	1.18	ASSET BACKED SECURITIES				
HPS LOAN MANAGEMENT 15-2019 FRN 22/01/2035 (US40439DAW83)	1,000,000	USD	949,096	1.15	IRELAND				
HUDSON YARDS 3.557% VRN 10/07/2039	1,500,000	USD	1,161,265	1.40	ATOM MORTGAGE SECURITIES FRN 22/07/2031	1,000,000	GBP	758,817	0.92
INVESCO US CLO FRN 22/04/2035	1,000,000	USD	1,001,310	1.21				758,817	0.92
INVESCO US CLO FRN 22/04/2035 (US46146GAJ13)	1,250,000	USD	1,264,845	1.53	UNITED STATES				
MADISON PARK FUNDING FRN 15/07/2030	1,000,000	USD	846,131	1.02	APIDOS CLO FRN 17/07/2030	1,250,000	USD	1,188,516	1.44
MADISON PARK FUNDING FRN 21/07/2030	1,500,000	USD	1,448,672	1.75	APIDOS CLO FRN 15/04/2033	1,000,000	USD	925,128	1.12
MORGAN STANLEY CAPITAL FRN 15/12/2023	2,000,000	USD	1,878,186	2.27	KNDL MORTGAGE TRUST FRN 15/05/2036	2,000,000	USD	1,977,996	2.39
NEUBERGER BERMAN LOAN CLO FRN 18/10/2030	1,000,000	USD	947,618	1.15	PIKES PEAK CLO FRN 15/07/2034	1,000,000	USD	922,247	1.11
PIKES PEAK CLO FRN 20/04/2033	1,000,000	USD	943,401	1.14				5,013,887	6.06
					TOTAL ASSET BACKED SECURITIES			5,772,704	6.98
					TOTAL OTHER TRANSFERABLE SECURITIES			5,772,704	6.98
					TOTAL INVESTMENTS			80,477,146	97.28
					OTHER NET ASSETS			2,248,998	2.72
					TOTAL NET ASSETS			82,726,144	100.00

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

Portfolio of Investments and Other Net Assets

as at 30 September 2023

Global Inflation Linked Bond
Statement of investments as at 30 September 2023
(expressed in USD)

Description	Quantity/ Face value	Currency	Evaluation	% net assets	Description	Quantity/ Face value	Currency	Evaluation	% net assets
INVESTMENTS					GERMANY				
TRANSFERABLE SECURITIES ADMITTED TO AN OFFICIAL STOCK EXCHANGE LISTING					GERMANY (GOVT) 0.1% 15/04/2026				
	10,800,000	AUD	6,781,921	1.18	31,500,000	EUR	40,510,579	7.02	
BONDS					GERMANY (GOVT) 0.1% 15/04/2033				
	6,000,000	AUD	4,533,284	0.79	7,600,000	EUR	9,170,445	1.59	
AUSTRALIA					GERMANY (GOVT) 0.1% 15/04/2046				
AUSTRALIA (GOVT) 0.25% 21/11/2032	10,800,000	AUD	6,781,921	1.18	5,850,000	EUR	7,055,867	1.22	
AUSTRALIA (GOVT) 0.75% 21/11/2027	6,000,000	AUD	4,533,284	0.79	12,700,000	EUR	16,773,026	2.91	
AUSTRALIA (GOVT) 1% 21/02/2050	3,600,000	AUD	2,081,908	0.36					
AUSTRALIA (GOVT) 1.25% 21/08/2040	3,300,000	AUD	2,327,684	0.40					
AUSTRALIA (GOVT) 1.75% 21/06/2051	1,500,000	AUD	516,134	0.09					
AUSTRALIA (GOVT) 2% 21/08/2035	500,000	AUD	420,339	0.07					
AUSTRALIA (GOVT) 2.5% 20/09/2030	3,300,000	AUD	3,128,181	0.54					
AUSTRALIA (GOVT) 3% 20/09/2025	2,250,000	AUD	2,148,933	0.37					
			21,938,384	3.80				16,773,026	2.91
								73,509,917	12.74
CANADA					GREAT BRITAIN				
CANADA (GOVT) 4.25% 01/12/2026	3,200,000	CAD	4,505,799	0.78	UK (GOVT) 0.125% 22/03/2024	200,000	GBP	374,328	0.06
			4,505,799	0.78	UK (GOVT) 0.125% 22/03/2026	8,500,000	GBP	14,824,235	2.57
FRANCE					UK (GOVT) 0.125% 22/03/2029				
FRANCE (GOVT) 0.1% 01/03/2025	6,100,000	EUR	7,434,217	1.29	7,300,000	GBP	13,754,377	2.38	
FRANCE (GOVT) 0.1% 01/03/2026	950,000	EUR	1,158,686	0.20	UK (GOVT) 0.125% 10/08/2031	9,750,000	GBP	14,788,558	2.56
FRANCE (GOVT) 0.1% 01/03/2028	6,700,000	EUR	8,038,045	1.39	UK (GOVT) 0.125% 22/11/2036	3,500,000	GBP	5,563,373	0.96
FRANCE (GOVT) 0.1% 01/03/2029	2,400,000	EUR	2,903,988	0.50	UK (GOVT) 0.125% 22/03/2044	130,000	GBP	191,250	0.03
FRANCE (GOVT) 0.1% 25/07/2031	2,250,000	EUR	2,656,416	0.46	UK (GOVT) 0.125% 10/08/2048	340,000	GBP	410,642	0.07
FRANCE (GOVT) 0.1% 25/07/2038	9,000,000	EUR	9,520,979	1.65	UK (GOVT) 0.25% 22/03/2052	13,000,000	GBP	17,717,556	3.08
FRANCE (GOVT) 0.1% 25/07/2053	1,750,000	EUR	1,602,562	0.28	UK (GOVT) 0.5% 22/03/2050	3,525,000	GBP	5,980,666	1.04
FRANCE (GOVT) 0.25% 25/07/2024	6,400,000	EUR	8,438,483	1.46	UK (GOVT) 0.625% 22/03/2040	8,070,000	GBP	15,646,988	2.71
FRANCE (GOVT) 0.7% 25/07/2030	200,000	EUR	260,732	0.05	UK (GOVT) 0.625% 22/11/2042	1,550,000	GBP	2,976,619	0.52
FRANCE (GOVT) 1.8% 25/07/2040	200,000	EUR	328,775	0.06	UK (GOVT) 0.75% 22/03/2034	10,560,000	GBP	20,783,130	3.60
FRANCE (GOVT) 3.15% 25/07/2032	1,000,000	EUR	1,923,288	0.33	UK (GOVT) 1.125% 22/11/2037	780,000	GBP	1,797,178	0.31
			44,266,171	7.67				114,808,900	19.89
					ITALY				
					ITALY (GOVT) 0.10% 15/05/2033				
					16,700,000	EUR	16,109,090	2.79	
					ITALY (GOVT) 2.55% 15/09/2041				
					730,000	EUR	1,014,937	0.18	
								17,124,027	2.97
					JAPAN				
					JAPAN (GOVT) 0.2% 10/03/2030				
					390,000,000	JPY	3,013,583	0.52	
								3,013,583	0.52
					MEXICO				
					MEXICO (GOVT) 4.5% 22/11/2035				
					70,000	MXN	3,093,544	0.54	
								3,093,544	0.54

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

Portfolio of Investments and Other Net Assets

as at 30 September 2023

Global Inflation Linked Bond (continued)
Statement of investments as at 30 September 2023
(expressed in USD)

Description	Quantity/ Face value	Currency	Evaluation	% net assets	Description	Quantity/ Face value	Currency	Evaluation	% net assets
NEW ZEALAND					FRANCE				
NEW ZEALAND (GOVT) 1.75% 15/05/2041	3,700,000	NZD	1,285,707	0.22	FRANCE (GOVT) 0.1% 25/07/2047	2,050,000	EUR	2,094,198	0.36
NEW ZEALAND (GOVT) 2.75% 15/04/2025	6,000,000	NZD	3,449,027	0.60				2,094,198	0.36
NEW ZEALAND (GOVT) 3.5% 14/04/2033	24,000,000	NZD	12,487,630	2.17	ITALY				
			17,222,364	2.99	ITALY (GOVT) 0.15% 15/05/2051	4,350,000	EUR	2,960,792	0.51
SPAIN					ITALY (GOVT) 0.4% 15/05/2030	3,950,000	EUR	4,428,738	0.77
SPAIN (GOVT) 0.65% 30/11/2027	1,000,000	EUR	1,268,698	0.22	ITALY (GOVT) 0.65% 15/05/2026	6,000,000	EUR	7,220,136	1.25
SPAIN (GOVT) 0.7% 30/11/2033	9,100,000	EUR	10,653,434	1.85				14,609,666	2.53
SPAIN (GOVT) 1% 30/11/2030	5,600,000	EUR	7,092,735	1.23	JAPAN				
			19,014,867	3.30	JAPAN (GOVT) 0.005% 10/03/2031	320,000,000	JPY	2,419,678	0.42
SWEDEN								2,419,678	0.42
SWEDEN (GOVT) 1% 01/06/2025	18,000,000	SEK	2,125,679	0.37	NEW ZEALAND				
SWEDEN (GOVT) 3.5% 01/12/2028	20,750,000	SEK	3,344,685	0.58	NEW ZEALAND (GOVT) 2.5% 20/09/2035	2,900,000	NZD	2,065,283	0.36
			5,470,364	0.95				2,065,283	0.36
UNITED STATES					SWEDEN				
US (GOVT) 1.125% 15/01/2033	34,800,000	USD	32,371,308	5.61	SWEDEN (GOVT) 0.125% 01/06/2026	66,000,000	SEK	7,594,399	1.32
US (GOVT) 1.5% 15/02/2053	2,400,000	USD	2,055,495	0.36	SWEDEN (GOVT) 0.125% 01/06/2030	18,000,000	SEK	1,860,368	0.32
			34,426,803	5.97	SWEDEN (GOVT) 0.125% 01/06/2032	13,000,000	SEK	1,426,668	0.25
TOTAL BONDS			358,394,723	62.12				10,881,435	1.89
TOTAL TRANSFERABLE SECURITIES ADMITTED TO AN OFFICIAL STOCK EXCHANGE LISTING			358,394,723	62.12	UNITED STATES				
TRANSFERABLE SECURITIES TRADED ON ANOTHER REGULATED MARKET					US (GOVT) 0.125% 15/04/2025	10,400,000	USD	11,751,676	2.04
BONDS					US (GOVT) 0.125% 15/07/2030	3,000,000	USD	3,109,391	0.54
CANADA					US (GOVT) 0.125% 15/01/2031	6,900,000	USD	6,951,346	1.21
CANADA (GOVT) 0.5% 01/12/2050	4,600,000	CAD	2,822,617	0.49	US (GOVT) 0.125% 15/01/2032	19,300,000	USD	17,896,303	3.10
CANADA (GOVT) 1.25% 01/12/2047	1,900,000	CAD	1,505,781	0.26	US (GOVT) 0.125% 15/02/2051	9,350,000	USD	6,165,381	1.07
CANADA (GOVT) 1.75% 01/12/2053	5,400,000	CAD	2,531,302	0.44	US (GOVT) 0.125% 15/02/2052	15,900,000	USD	9,675,342	1.68
CANADA (GOVT) 3% 01/12/2036	2,250,000	CAD	2,784,005	0.48	US (GOVT) 0.375% 15/07/2025	5,950,000	USD	7,349,146	1.27
CANADA (GOVT) 4% 01/12/2031	3,500,000	CAD	5,063,858	0.88	US (GOVT) 0.375% 15/01/2027	19,800,000	USD	23,343,218	4.05
			14,707,563	2.55	US (GOVT) 0.5% 15/01/2028	22,900,000	USD	26,207,601	4.53
					US (GOVT) 0.625% 15/01/2024	11,600,000	USD	14,202,708	2.46
					US (GOVT) 0.75% 15/02/2042	7,920,000	USD	8,171,751	1.42
					US (GOVT) 2.5% 15/01/2029	11,350,000	USD	16,310,798	2.83

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

Portfolio of Investments and Other Net Assets

as at 30 September 2023

Global Inflation Linked Bond (continued)
Statement of investments as at 30 September 2023
(expressed in USD)

Description	Quantity/ Face value	Currency	Evaluation	% net assets
US TREASURY 2.125% 15/02/2041	1,900,000	USD	2,581,091	0.45
			153,715,752	26.65
TOTAL BONDS			200,493,575	34.76
TOTAL TRANSFERABLE SECURITIES TRADED ON ANOTHER REGULATED MARKET			200,493,575	34.76
COLLECTIVE INVESTMENT SCHEMES				
IRELAND				
HSBC US DOLLAR ESG LIQUIDITY FUND	100,273	USD	100,273	0.02
			100,273	0.02
TOTAL COLLECTIVE INVESTMENT SCHEMES			100,273	0.02
OTHER TRANSFERABLE SECURITIES				
BONDS				
CANADA				
CANADA (GOVT) 1.5% 01/12/2044	3,400,000	CAD	3,049,310	0.52
CANADA (GOVT) 2% 01/12/2041	1,050,000	CAD	1,068,184	0.19
			4,117,494	0.71
JAPAN				
JAPAN (GOVT) 0.005% 10/03/2032	480,000,000	JPY	3,571,995	0.62
			3,571,995	0.62
TOTAL BONDS			7,689,489	1.33
TOTAL OTHER TRANSFERABLE SECURITIES			7,689,489	1.33
TOTAL INVESTMENTS			566,678,060	98.23
OTHER NET ASSETS			10,189,254	1.77
TOTAL NET ASSETS			576,867,314	100.00

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

Portfolio of Investments and Other Net Assets

as at 30 September 2023

Global Investment Grade Securitised Credit Bond
Statement of investments as at 30 September 2023
(expressed in USD)

Description	Quantity/ Face value	Currency	Evaluation	% net assets	Description	Quantity/ Face value	Currency	Evaluation	% net assets
INVESTMENTS					LONDON WALL MORTGAGE				
TRANSFERABLE SECURITIES ADMITTED TO AN OFFICIAL STOCK EXCHANGE LISTING					CAPITAL FRN 15/05/2051				
ASSET BACKED SECURITIES					4,250,000 GBP 5,093,521 0.31				
AUSTRALIA					MORTIMER BTL FRN 23/06/2053				
AFG TRUST FRN 10/03/2051	2,000,000	AUD	608,488	0.04	1,750,000 GBP 1,539,074 0.09				
APOLLO SERIES TRUST FRN 13/10/2049	900,000	AUD	271,294	0.02	MORTIMER BTL FRN 23/06/2053 (XS2349428164)				
APOLLO TRUST FRN 13/09/2048	3,125,000	AUD	803,700	0.05	3,510,000 GBP 4,209,800 0.26				
FIRSTMAC MORTGAGE FUNDING TRUST FRN 17/11/2050	18,000,000	AUD	3,425,714	0.20	2,400,000 GBP 2,911,831 0.18				
FIRSTMAC MORTGAGE FUNDING TRUST FRN 25/02/2051	5,000,000	AUD	1,122,956	0.07	PERMANENT MASTER ISSUER FRN 15/07/2073				
LA TROBE FINANCIAL CAPITAL MARKET FRN 12/03/2052	4,000,000	AUD	825,272	0.05	9,500,000 GBP 11,613,853 0.72				
LA TROBE FINANCIAL CAPITAL MARKET FRN 14/11/2053	1,820,000	AUD	752,427	0.05	PRECISE MORTGAGE FUNDING FRN 16/10/2056				
LION SERIES TRUST FRN 18/05/2054	2,950,000	AUD	1,590,496	0.10	STRATTON MORTGAGE FUNDING FRN 12/12/2043				
NATIONAL RMBS TRUST FRN 24/08/2049	5,300,000	AUD	1,717,796	0.10	STRATTON MORTGAGE FUNDING FRN 20/07/2060				
PEPPER RESIDENTIAL SECURITIES TRUST FRN 18/11/2060	10,200,000	AUD	1,399,130	0.09	TOWER BRIDGE FUNDING FRN 20/12/2063				
PEPPER RESIDENTIAL SECURITIES TRUST FRN 12/03/2061	4,000,000	AUD	935,592	0.06	TOWER BRIDGE FUNDING FRN 20/12/2063 (XS2432286461)				
TRITON TRUST BOND SERIES FRN 12/04/2051	12,300,000	AUD	4,862,483	0.29	TWIN BRIDGES FRN 12/03/2055				
			18,315,348	1.12	TWIN BRIDGES FRN 12/09/2055				
					6,830,000 GBP <u>8,114,578</u> <u>0.50</u>				
					76,617,599 4.69				
FRANCE					IRELAND				
CARS ALLIANCE FUNDING FRN 18/08/2031	4,500,000	EUR	4,765,355	0.29	CARLYLE GLOBAL MARKET STRATEGIES FRN 10/11/2035				
			4,765,355	0.29	5,000,000 EUR 5,124,176 0.31				
GREAT BRITAIN					CVC CORDATUS LOAN FUND FRN 17/06/2032				
ATLAS FUNDING FRN 25/07/2058	1,500,000	GBP	1,830,787	0.11	4,000,000 EUR 4,102,082 0.25				
CMF FRN 16/01/2057	3,623,000	GBP	4,409,381	0.27	CVC CORDATUS LOAN FUND FRN 22/06/2034				
FINSBURY SQUARE FRN 16/12/2067	1,350,000	GBP	632,632	0.04	7,000,000 EUR 7,033,618 0.43				
GEMGARTO PLC FRN 16/12/2067	2,200,000	GBP	2,666,547	0.16	DILOSK RMBS FRN 20/12/2060				
GREAT HALL MORTGAGES FRN 18/06/2039	1,000,000	EUR	944,938	0.06	7,215,000 EUR 7,560,226 0.46				
HOLMES MASTER ISSUER FRN 15/10/2072	7,000,000	GBP	8,565,677	0.52	DRYDEN CLO FRN 15/04/2035				
HOPS HILL FRN 27/05/2054	1,300,000	GBP	1,583,847	0.10	5,250,000 EUR 5,372,897 0.33				
LANEBROOK MTG TRANSACTION FRN 20/7/2058	3,460,000	GBP	4,119,636	0.25	HARVEST CLO FRN 15/01/2031				
					2,500,000 EUR 2,571,658 0.16				
					INVESCO CLO FRN 15/07/2036				
					3,000,000 EUR 3,217,918 0.20				
					INVESCO EURO FRN 15/07/2031				
					7,950,000 EUR 8,107,223 0.50				
					INVESCO EURO FRN 15/04/2033				
					4,000,000 EUR 4,106,839 0.25				
					LAST MILE LOGISTICS CMBS FRN 17/08/2033				
					6,400,000 GBP 7,812,494 0.48				
					LAST MILE LOGISTICS PAN EURO FINANCE FRN 17/08/2033				
					8,400,000 EUR 8,481,713 0.52				
					RIVER GREEN FINANCE FRN 22/01/2032				
					3,500,000 EUR 3,307,734 0.20				
					SCORPIO EUROPEAN LOAN CONDUIT FRN 17/05/2029				
					5,000,000 GBP 5,773,006 0.35				
					SCORPIO EUROPEAN LOAN CONDUIT FRN 17/05/2029 (XS2005604777)				
					1,750,000 GBP 2,047,777 0.13				

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

Portfolio of Investments and Other Net Assets

as at 30 September 2023

Global Investment Grade Securitised Credit Bond (continued)
Statement of investments as at 30 September 2023
(expressed in USD)

Description	Quantity/ Face value	Currency	Evaluation	% net assets	Description	Quantity/ Face value	Currency	Evaluation	% net assets
SCORPIO EUROPEAN LOAN CONDUIT FRN					GREAT HALL MORTGAGES FRN				
17/05/2029 (XS2005605071)	1,500,000	GBP	1,754,826	0.11	18/03/2039	300,000	GBP	353,885	0.02
ST PAUL'S CLO FRN								13,520,014	0.83
15/04/2033	4,500,000	EUR	4,533,114	0.28				249,440,907	15.27
ST PAUL'S CLO FRN					TOTAL ASSET BACKED SECURITIES				
22/04/2035	1,000,000	EUR	1,028,296	0.06	TOTAL TRANSFERABLE SECURITIES				
TAURUS CMBS FRN					ADMITTED TO AN OFFICIAL STOCK				
20/02/2030	5,000,000	EUR	3,074,855	0.19	EXCHANGE LISTING				
TAURUS CMBS FRN					TRANSFERABLE SECURITIES TRADED ON ANOTHER REGULATED				
20/02/2030 (XS2128007676)	5,500,000	EUR	3,339,504	0.20	MARKET				
			88,349,956	5.41	BONDS				
ITALY					UNITED STATES				
TAURUS CMBS FRN					AMERICAN TOWER TRUST				
18/05/2030	4,000,000	EUR	1,208,342	0.07	3.652% 23/03/2048				
			1,208,342	0.07	1,500,000	USD		1,371,788	0.08
JERSEY					SBA TOWER TRUST 2.593%				
APIDOS CLO FRN 25/04/2035	2,000,000	USD	1,980,572	0.12	15/10/2056				
APIDOS CLO FRN 24/10/2036	10,500,000	USD	10,523,550	0.65	12,000,000	USD		9,169,087	0.57
			12,504,122	0.77				10,540,875	0.65
LUXEMBOURG					TOTAL BONDS				
COMPARTMENT FRN					10,540,875				
21/04/2027	4,000,000	EUR	1,464,808	0.09	0.65				
SC GERMANY COMPARTMENT					ASSET BACKED SECURITIES				
CONSUMER FRN 14/11/2035	3,800,000	EUR	2,787,788	0.17	AUSTRALIA				
SC GERMANY SA COMPARTMENT					AFG TRUST FRN 10/04/2052				
CONSUMER FRN 14/11/2035	2,300,000	EUR	1,655,744	0.10	3,450,000	AUD		328,282	0.02
			5,908,340	0.36	FIRSTMAC MORTGAGE FUNDING				
NETHERLANDS					TRUST FRN 17/01/2051				
DELPHINUS FRN 22/03/2102	7,500,000	EUR	7,945,736	0.48	10,800,000	AUD		3,404,882	0.21
GREEN STORM FRN					INTERSTAR MILLENNIUM				
22/02/2068	1,000,000	EUR	1,068,704	0.07	SERIES FRN 27/03/2038				
GREEN STORM FRN					16,000,000	AUD		118,537	0.01
22/05/2069	3,500,000	EUR	3,750,950	0.23	LA TROBE FINANCIAL CAPITAL MARKET				
GREEN STORM FRN					FRN 14/11/2053				
22/02/2070	4,000,000	EUR	4,232,646	0.26	6,000,000	AUD		2,482,492	0.15
JUBILEE CLO FRN					PEPPER RESIDENTIAL SECURITIES				
15/06/2032	5,000,000	EUR	5,128,807	0.31	TRUST FRN 18/08/2060				
MAGOI FRN 27/07/2039	2,000,000	EUR	510,078	0.03	5,500,000	AUD		810,612	0.05
SAECURE FRN 28/04/2090	4,800,000	EUR	5,010,663	0.31	PEPPER RESIDENTIAL SECURITIES				
			27,647,584	1.69	14,000,000	AUD		9,035,444	0.55
SPAIN					SAPPHIRE XXVI SERIES				
DRIVER ESPANA FRN					TRUST FRN 21/01/2054				
25/09/2030	570,601	EUR	604,247	0.04	7,000,000	AUD		2,739,153	0.17
			604,247	0.04	SMHL SERIES SECURITISATION				
UNITED STATES					FUND FRN 26/04/2049				
AMERICAN HOMES 4.407%					2,200,000	AUD		291,215	0.02
17/04/2052	1,800,000	USD	1,740,336	0.11	TRUSTEE FOR LION SERIES				
APIDOS CLO FRN 21/04/2035	9,000,000	USD	8,915,948	0.55	6,650,000	AUD		4,306,339	0.26
BROADGATE FINANCING								23,516,956	1.44
5.098% 05/04/2035	350,000	GBP	332,006	0.02	CHINA				
CONNECTICUT AVENUE SECURITIES					ATRIUM FRN 23/01/2031				
TRUST FRN 25/03/2042	3,200,000	USD	2,177,839	0.13	VENTURE CLO FRN				
					20/07/2030				
					2,250,000	USD		2,246,393	0.14
					VENTURE XXVIII CLO FRN				
					2,000,000	USD		1,947,590	0.12
					20/07/2030				
					10,000,000	USD		9,959,740	0.61
								14,153,723	0.87
					GREAT BRITAIN				
					EUROHOME UK MORTGAGES				
					3,500,000	GBP		2,549,258	0.16
					FRN 15/09/2044				

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

Portfolio of Investments and Other Net Assets

as at 30 September 2023

Global Investment Grade Securitised Credit Bond (continued)
Statement of investments as at 30 September 2023
(expressed in USD)

Description	Quantity/ Face value	Currency	Evaluation	% net assets	Description	Quantity/ Face value	Currency	Evaluation	% net assets
FRIARY FRN 21/10/2071	4,500,000	GBP	5,505,156	0.34	HAUS EUROPEAN LOAN CONDUIT FRN				
GREAT HALL MORTGAGES FRN					30/07/2051	7,850,000	EUR	7,685,628	0.47
18/03/2039	2,750,000	EUR	2,648,821	0.16	HAUS EUROPEAN LOAN CONDUIT FRN				
POLARIS FRN 23/09/2059	18,989,000	GBP	23,199,037	1.41	30/07/2051 (XS2372978572)	1,200,000	EUR	1,162,807	0.07
POLARIS FRN 23/09/2059					INVESCO CLO FRN				
(XS2673975897)	3,824,000	GBP	4,673,179	0.29	15/04/2034	6,000,000	USD	5,919,960	0.36
POLARIS FRN 23/12/2058	3,000,000	GBP	3,613,498	0.22	INVESCO CLO FRN				
TOWER BRIDGE FUNDING FRN					15/04/2034 (US46090XAG60)	5,500,000	USD	5,374,325	0.33
20/12/2063	6,600,000	GBP	7,889,078	0.48	INVESCO CLO FRN				
TOWER BRIDGE FUNDING					15/08/2034	6,500,000	EUR	6,595,317	0.40
FRN 21/07/2064	4,000,000	GBP	4,879,620	0.30	JUBILEE CLO FRN				
			54,957,647	3.36	20/11/2031	2,300,000	EUR	2,389,684	0.15
IRELAND					JUBILEE FRN 21/01/2038	5,000,000	EUR	5,293,750	0.32
AGORA SECURITIES FRN					JUBILEE FRN 21/01/2038				
17/08/2031	6,800,000	GBP	8,054,140	0.49	(XS2666004291)	15,000,000	EUR	15,881,252	0.97
ARROW CMBS FRN					JUBILEE FRN 21/01/2038				
22/05/2030	3,000,000	EUR	2,533,998	0.16	(XS2666004374)	20,000,000	EUR	21,175,002	1.30
ARROW CMBS FRN					LAST MILE LOGISTICS FRN				
22/05/2030 (XS1906449282)	2,000,000	EUR	1,685,077	0.10	17/08/2026	3,500,000	EUR	3,469,206	0.21
ARROW CMBS FRN					LAST MILE LOGISTICS FRN				
22/05/2030 (XS1906450025)	4,000,000	EUR	3,375,260	0.21	17/08/2026 (XS2356454913)	3,200,000	EUR	3,135,087	0.19
BARINGS EURO CLO DAC					LAST MILE SECURITIES				
FRN 24/07/2032	9,500,000	EUR	9,799,922	0.60	FRN 17/08/2031	4,400,000	EUR	4,337,801	0.27
BERG FINANCE FRN					LAST MILE SECURITIES FRN				
22/07/2033	7,300,000	EUR	1,338,580	0.08	17/08/2031 (XS2320420792)	5,552,000	EUR	5,701,984	0.35
BERG FINANCE FRN					LAST MILE SECURITIES FRN				
22/07/2033 (XS2331952270)	6,000,000	EUR	926,725	0.06	17/08/2031 (XS2320420875)	2,800,000	EUR	2,784,426	0.17
BERG FINANCE FRN					LAST MILE SECURITIES FRN				
22/07/2033 (XS2331952601)	4,500,000	EUR	818,637	0.05	17/08/2031 (XS2320421501)	5,000,000	EUR	5,053,962	0.31
BRUEGEL FRN 22/05/2031	7,400,000	EUR	6,851,112	0.42	RIVER GREEN FINANCE FRN				
BRUEGEL FRN 22/05/2031					22/01/2032	2,000,000	EUR	1,939,583	0.12
(XS2346732972)	2,000,000	EUR	1,812,513	0.11	SCORPIO EUROPEAN LOAN				
DRYDEN FRN 20/10/2035	7,600,000	USD	7,600,000	0.47	CONDUIT FRN 17/05/2029	1,000,000	GBP	1,176,106	0.07
ELM PARK FRN 15/04/2034	10,000,000	EUR	10,182,120	0.62	ST PAUL'S CLO FRN				
ELM PARK FRN 15/04/2034					22/04/2035	6,400,000	EUR	6,571,048	0.40
(XS2325161946)	10,000,000	EUR	10,089,476	0.62	TAURUS CMBS FRN				
FINANCE IRELAND RMBS					17/08/2031	4,500,000	GBP	5,011,467	0.31
FRN 24/06/2061	3,300,000	EUR	3,466,446	0.21	TAURUS DAC FRN 17/05/2031	2,000,000	GBP	2,301,166	0.14
FINANCE IRELAND RMBS FRN					TAURUS FRN 17/05/2031	11,909,000	GBP	14,055,099	0.86
24/06/2061 (XS2345323328)	5,000,000	EUR	5,273,071	0.32	TAURUS FRN 17/05/2031				
FROST CMBS DAC FRN					(XS2303819176)	3,400,000	GBP	3,940,820	0.24
22/11/2026	5,200,000	EUR	4,855,929	0.30	TAURUS FRN 17/11/2029	7,196,000	GBP	8,244,959	0.50
FROST CMBS DAC FRN					TAURUS FRN 22/12/2030	6,000,000	EUR	6,020,877	0.37
22/11/2026 (XS2402428697)	7,500,000	EUR	7,327,769	0.45	VIRIDIS EUROPEAN LOAN				
GLENBEIGH 2 ISSUER DAC					CONDUIT FRN 22/07/2029	3,000,000	GBP	3,485,526	0.21
FRN 24/06/2050	7,000,000	EUR	5,126,837	0.31	VIRIDIS EUROPEAN LOAN CONDUIT FRN				
GLENBEIGH FRN 24/03/2046	15,500,000	EUR	11,583,777	0.71	22/07/2029 (XS2352587229)	2,900,000	GBP	3,420,947	0.21
HARVEST CLO FRN					VITA SCIENTIA DAC FRN				
20/10/2032	2,400,000	EUR	2,454,333	0.15	27/08/2025	7,500,000	EUR	7,694,695	0.47
HARVEST FRN 20/10/2032	20,000,000	EUR	20,849,222	1.28				285,827,428	17.49

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

Portfolio of Investments and Other Net Assets

as at 30 September 2023

Global Investment Grade Securitised Credit Bond (continued)
Statement of investments as at 30 September 2023
(expressed in USD)

Description	Quantity/ Face value	Currency	Evaluation	% net assets	Description	Quantity/ Face value	Currency	Evaluation	% net assets
ITALY					ARES XLV CLO FRN				
ERNA FRN 25/07/2031	6,500,000	EUR	3,380,859	0.21	15/10/2030	2,500,000	USD	2,475,905	0.15
			3,380,859	0.21	AVENUE OF THE AMERICAS 5.6896% 13/10/2037	8,000,000	USD	7,901,294	0.48
NETHERLANDS					BAIN CAPITAL CREDIT CLO				
DRYDEN CLO FRN 18/10/2034	2,500,000	EUR	2,527,505	0.15	FRN 18/04/2034	5,000,000	USD	4,894,005	0.30
GREEN LION FRN 23/07/2065	12,000,000	EUR	12,728,458	0.78	BAIN CAPITAL CREDIT CLO FRN 19/04/2034	10,000,000	USD	9,781,450	0.60
JUBILEE CLO FRN 15/04/2035	4,000,000	EUR	4,072,571	0.25	BAIN CAPITAL CREDIT CLO FRN 23/10/2034	8,500,000	USD	8,462,762	0.52
JUBILEE CLO FRN 15/04/2035 (XS2308743520)	4,000,000	EUR	4,029,336	0.25	BAIN CAPITAL CREDIT CLO FRN 16/07/2035	10,000,000	USD	10,036,690	0.61
			23,357,870	1.43	BAIN CAPITAL CREDIT FRN 23/10/2034	7,500,000	USD	7,359,630	0.45
UNITED STATES					BAIN CAPITAL CREDIT FRN				
280 PARK AVENUE MORTGAGE FRN 15/09/2034	10,235,000	USD	9,662,574	0.59	23/10/2034 (US05682EAC75)	8,000,000	USD	7,964,952	0.49
280 PARK AVENUE MORTGAGE TRUST FRN 15/09/2034	8,000,000	USD	7,377,074	0.45	BAIN CAPITAL CREDIT FRN 23/10/2034 (US05682EAG89)	6,000,000	USD	5,902,740	0.36
ALBA FRN 25/11/2042	926,000	GBP	450,049	0.03	BAMLL COMMERCIAL MORTGAGE 3.7157% VRN 14/0	3,500,000	USD	3,199,963	0.20
ALIGNED DATA CENTERS ISSUER 1.937% 15/08/2046	13,000,000	USD	11,361,635	0.70	BAMLL MORTGAGE TRUST 3.218% 14/04/2033	13,000,000	USD	12,126,356	0.74
ALLEGANY PARK CLO FRN 20/01/2035	2,000,000	USD	1,977,868	0.12	BARCLAYS COMMERCIAL MORTGAGE FRN 15/03/2037	5,017,000	USD	4,295,607	0.26
ALLEGANY PARK CLO FRN 20/01/2035 (US017154AQ81)	1,500,000	USD	1,453,911	0.09	BBCMS 2018 TALL MORTGAGE TRUST FRN 15/03/2037	7,580,000	USD	5,987,767	0.37
AMERICAN HOMES 4 RENT 4.596% 17/12/2036	1,970,000	USD	1,922,315	0.12	BF NYT MORTGAGE TRUST FRN 15/11/2035	4,400,000	USD	3,297,602	0.20
AMMC CLO FRN 26/05/2031	3,000,000	USD	2,961,102	0.18	BOYCE PARK CLO FRN 21/04/2035	10,250,000	USD	9,851,670	0.60
APIDOS CLO FRN 15/01/2033	3,000,000	USD	2,974,701	0.18	BX TRUST 5.76% 13/10/2027	12,015,455	USD	11,618,339	0.71
APIDOS CLO FRN 18/10/2031	10,850,000	USD	10,665,593	0.65	BX TRUST 6.3% 13/10/2027	3,000,000	USD	2,786,694	0.17
APIDOS CLO FRN 18/10/2031 (US03768CAG42)	3,000,000	USD	2,978,664	0.18	BX TRUST 6.79% 13/10/2027	1,000,000	USD	942,690	0.06
APIDOS CLO FRN 18/10/2031 (US03768CAJ80)	5,000,000	USD	4,932,565	0.30	BX TRUST FRN 25/11/2028	4,000,000	USD	2,774,319	0.17
APIDOS CLO FRN 20/01/2033	5,000,000	USD	4,962,540	0.30	BX TRUST FRN 25/11/2028 (US05608FAG63)	4,500,000	USD	3,127,693	0.19
APIDOS CLO FRN 22/10/2034	4,000,000	USD	3,903,684	0.24	BX TRUST FRN 15/11/2032	11,000,000	USD	2,076,561	0.13
APIDOS CLO FRN 22/10/2034 (US03769HAA59)	6,200,000	USD	6,171,418	0.38	BXP TRUST 3.379% 13/06/2039	10,000,000	USD	8,968,515	0.55
APIDOS CLO XXVII FRN 17/07/2030	10,000,000	USD	9,933,140	0.61	CAMB COMMERCIAL FRN 15/12/2037	9,110,000	USD	9,071,195	0.56
APIDOS CLO XXVII FRN 17/07/2030 (US03767JAK16)	9,000,000	USD	8,906,103	0.55	CAMB COMMERCIAL MORTGAGE TRUST FRN 15/12/2037	16,310,000	USD	16,153,684	0.99
APIDOS CLO XXXI FRN 15/04/2031	18,000,000	USD	17,917,253	1.10	CIFC FUNDING FRN 17/10/2031	3,250,000	USD	3,201,013	0.20
APIDOS CLO XXXI FRN 15/04/2031 (US03767VAL27)	8,300,000	USD	8,232,338	0.50	CIFC FUNDING FRN 18/07/2031	5,000,000	USD	4,993,860	0.31
APIDOS CLO XXXI FRN 15/04/2031 (US03767VAN82)	8,550,000	USD	8,378,641	0.51	CIFC FUNDING FRN 20/04/2032	9,750,000	USD	9,679,673	0.59
APIDOS CLO XXXIX FRN 21/04/2035	12,500,000	USD	12,308,113	0.75	CIFC FUNDING FRN 20/04/2032 (US12553DAN75)	3,000,000	USD	2,950,365	0.18
APIDOS CLO XXXVII FRN 22/10/2034	7,750,000	USD	7,710,475	0.47	CIMNL 2.09% 20/07/2051	2,400,000	USD	1,879,988	0.12

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

Portfolio of Investments and Other Net Assets

as at 30 September 2023

Global Investment Grade Securitised Credit Bond (continued)
Statement of investments as at 30 September 2023
(expressed in USD)

Description	Quantity/ Face value	Currency	Evaluation	% net assets	Description	Quantity/ Face value	Currency	Evaluation	% net assets
COMM 2018 HOME MORTGAGE TRUST 3.815% VRN 10/04/2033	2,000,000	USD	1,786,618	0.11	HUDSON YARDS MORTGAGE TRUST 3.38% VRN 10/07/2039	1,500,000	USD	1,242,159	0.08
COMM MORTGAGE TRUST 3.815% VRN 10/04/2033	6,700,000	USD	5,492,391	0.34	IMT TRUST 3.6132% VRN 15/06/2034	1,000,000	USD	968,748	0.06
COMMERCIAL MORTGAGE TRUST 1.802% 10/01/2038	2,500,000	USD	2,138,511	0.13	INDEPENDENCE PLAZA TRUST 3.763% 10/07/2035	2,305,000	USD	2,164,911	0.13
COMMERCIAL MORTGAGE TRUST 2.056% VRN 10/01/2038	1,845,000	USD	1,551,906	0.09	INDEPENDENCE PLAZA TRUST 3.911% 10/07/2035	5,000,000	USD	4,651,371	0.28
COMMERCIAL MORTGAGE TRUST 2.321% VRN 10/01/2038	1,000,000	USD	820,712	0.05	INVCO FRN 15/07/2034	9,500,000	USD	9,426,081	0.58
CONNECTICUT AVENUE SECURITIES TRUST FRN 25/06/2043	5,000,000	USD	4,731,992	0.29	INVCO FRN 15/07/2034 (US46149MAD83)	9,500,000	USD	9,327,072	0.57
COOK PARK FRN 17/04/2030	11,500,000	USD	11,351,420	0.69	INVITATION HOMES TRUST FRN 17/01/2038	3,513,000	USD	3,506,401	0.21
CORE MORTGAGE TRUST FRN 15/12/2031	2,500,000	USD	1,948,545	0.12	JP MORGAN CHASE 3.44957% VRN 05/01/2039	2,100,000	USD	1,518,816	0.09
CORE TRUST FRN 15/12/2031	5,630,000	USD	1,039,092	0.06	JP MORGAN CHASE COMMERCIAL 3.3765% 05/01/2039	2,100,000	USD	1,567,579	0.10
DBCG MORTGAGE TRUST FRN 15/06/2034	6,450,000	USD	6,383,635	0.39	KNDL KNSQ MORTGAGE TRUST FRN 15/05/2036	15,005,000	USD	14,932,775	0.91
DBGS BIOD MORTGAGE TRUST FRN 15/05/2035	5,500,000	USD	5,003,953	0.31	KNDL MORTGAGE TRUST FRN 15/05/2036	4,000,000	USD	3,976,286	0.24
DBGS MORTGAGE TRUST FRN 15/05/2035	18,096,000	USD	16,319,504	1.00	MADISON PARK FUNDING FRN 15/07/2030	12,500,000	USD	12,298,075	0.75
DBGS MORTGAGE TRUST FRN 15/05/2035 (US23306GAE70)	4,787,000	USD	4,295,623	0.26	MADISON PARK FUNDING FRN 18/10/2030	9,300,000	USD	9,281,084	0.57
DRYDEN SENIOR LOAN FUND FRN 20/10/2035	7,600,000	USD	7,626,998	0.47	MORGAN STANLEY CAPITAL I TRUST FRN 15/12/2023	8,500,000	USD	8,131,083	0.50
FLEXENTIAL ISSUER 3.25% 27/11/2051	3,750,000	USD	3,287,549	0.20	MORGAN STANLEY CAPITAL I TRUST FRN 15/12/2023 (US61772WAG24)	4,800,000	USD	4,344,298	0.27
FREDDIE MAC STRUCTURED AGENCY FRN 25/02/2042	2,000,000	USD	1,192,651	0.07	MORGAN STANLEY CAPITAL TRUST 2.8098% 09/11/2031	7,500,000	USD	5,821,485	0.36
GALAXY CLO FRN 15/01/2031	12,500,000	USD	12,336,475	0.76	MORGAN STANLEY CAPITAL TRUST 2.8098% 09/11/2031 (US61773PAE16)	7,500,000	USD	6,055,913	0.37
GILBERT PARK CLO FRN 15/10/2030	3,300,000	USD	3,275,537	0.20	NAVIENT STUDENT LOAN TRUST 3.5% 15/12/2044	1,000,000	USD	912,955	0.06
GS MORTGAGE SECURITIES TRUST 3.871% 10/02/2037	2,431,000	USD	2,036,399	0.12	NEUBERGER BERMAN CLO FRN 15/01/2030	3,000,000	USD	2,958,930	0.18
HERO FUNDING TRUST 4.07% 20/09/2048	1,000,000	USD	192,695	0.01	NYC COMMERCIAL MORTGAGE TRUST 3.142% 10/04/2031	10,412,000	USD	6,757,851	0.41
HERO FUNDING TRUST 4.67% 20/09/2048	2,000,000	USD	474,305	0.03	NYC COMMERCIAL MORTGAGE TRUST 3.2055% 10/04/2031	10,000,000	USD	6,782,847	0.42
HOME PARTNERS OF AMERICA 2.402% 17/12/2026	4,000,000	USD	3,369,392	0.21	NYT MORTGAGE TRUST FRN 15/11/2035	7,355,000	USD	6,407,137	0.39
HPS LOAN MANAGEMENT FRN 25/01/2034	9,150,000	USD	8,967,952	0.55	NYT MORTGAGE TRUST FRN 15/11/2035 (US62954PAA84)	4,000,000	USD	3,771,754	0.23
HPS LOAN MANAGEMENT FRN 25/01/2034 (US40437WAU27)	5,000,000	USD	4,857,515	0.30	OCTAGON INVESTMENT PARTNERS FRN 15/07/2030	10,000,000	USD	9,877,510	0.60
HPS LOAN MANAGEMENT FRN 22/01/2035	15,000,000	USD	14,732,999	0.90	OCTAGON INVESTMENT PARTNERS FRN 15/07/2030 (US67590YQAQ35)	3,000,000	USD	2,979,102	0.18
HUDSON YARDS MORTGAGE 2.835% 10/08/2038	6,250,000	USD	5,650,571	0.35	PIKES PEAK CLO 5 FRN 20/04/2033	4,000,000	USD	3,978,852	0.24
HUDSON YARDS MORTGAGE 3.228% 10/07/2039	15,000,000	USD	12,696,533	0.78					

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

Portfolio of Investments and Other Net Assets

as at 30 September 2023

Global Investment Grade Securitised Credit Bond (continued)
Statement of investments as at 30 September 2023
(expressed in USD)

Description	Quantity/ Face value	Currency	Evaluation	% net assets	Description	Quantity/ Face value	Currency	Evaluation	% net assets
PROGRESS RESIDENTIAL 1.558% 17/05/2038	1,876,000	USD	1,663,596	0.10	WHETSTONE PARK CLO FRN 20/01/2035 (US96329YAG26)	3,000,000	USD	2,917,089	0.18
PROGRESS RESIDENTIAL 1.808% 17/05/2038	2,500,000	USD	2,217,845	0.14				726,491,590	44.46
PROGRESS RESIDENTIAL 2.039% 17/05/2038	7,000,000	USD	6,232,751	0.38	TOTAL ASSET BACKED SECURITIES			1,131,686,073	69.26
PROGRESS RESIDENTIAL 2.262% 17/11/2040	11,500,000	USD	9,535,550	0.58	TOTAL TRANSFERABLE SECURITIES			1,142,226,948	69.91
PROGRESS RESIDENTIAL 4.5% 17/10/2028	1,000,000	USD	911,149	0.06	TRADED ON ANOTHER REGULATED MARKET				
PROGRESS RESIDENTIAL 4.5% 17/10/2028 (US74331GAA76)	2,500,000	USD	2,350,554	0.14	COLLECTIVE INVESTMENT SCHEMES				
PROGRESS RESIDENTIAL 4.5% 17/10/2028 (US74331GAC33)	1,000,000	USD	919,116	0.06	IRELAND				
PROGRESS RESIDENTIAL TRUST 1.658% 16/07/2026	3,500,000	USD	3,069,992	0.19	HSBC US DOLLAR ESG			82,554,693	5.05
PROGRESS RESIDENTIAL TRUST 1.808% 16/07/2026	1,750,000	USD	1,533,667	0.09	LIQUIDITY FUND Y INC	82,554,693	USD	82,554,693	5.05
PROGRESS RESIDENTIAL TRUST 2.362% 17/11/2040	3,250,000	USD	2,661,278	0.16	TOTAL COLLECTIVE INVESTMENT SCHEMES			82,554,693	5.05
SABEY DATA CENTER ISSUER 1.881% 20/06/2046	6,000,000	USD	5,204,327	0.32	OTHER TRANSFERABLE SECURITIES				
SARANAC CLO FRN 20/02/2033	4,500,000	USD	4,447,800	0.27	ASSET BACKED SECURITIES				
SLM PRIVATE CREDIT STUDENT TRUST FRN 15/09/2033	5,747,000	USD	5,251,037	0.32	AUSTRALIA				
SLM PRIVATE LOAN FRN 16/12/2041	9,891,000	USD	3,334,510	0.20	LA TROBE FINANCIAL CAPITAL				
SLM PRIVATE LOAN TRUST FRN 15/12/2038	2,456,000	USD	1,233,089	0.08	MARKET FRN 14/07/2054	5,000,000	AUD	3,257,966	0.20
SLM STUDENT LOAN TRUST FRN 15/06/2039	15,000,000	USD	5,108,913	0.31	LIBERTY SERIES FRN 25/06/2054	2,500,000	AUD	1,618,109	0.10
SMB PRIVATE EDUCATION LOAN FRN 17/02/2032	1,000,000	USD	123,846	0.01	PROGRESS TRUST FRN 12/07/2054	5,000,000	AUD	3,238,429	0.20
VANTAGE DATA CENTERS 1.645% 15/09/2045	9,150,000	USD	8,271,388	0.51	RESIMAC PREMIER SERIES FRN 07/02/2052	6,500,000	AUD	4,221,214	0.25
VANTAGE DATA CENTERS 1.992% 15/09/2045	1,000,000	USD	836,663	0.05	TRITON BOND TRUST FRN 09/08/2054	3,500,000	AUD	2,260,867	0.14
VANTAGE DATA CENTERS 2.165% 15/10/2046	13,000,000	USD	11,383,124	0.70	TOTAL OTHER TRANSFERABLE SECURITIES			14,596,585	0.89
VENTURE CLO FRN 20/10/2034	2,500,000	USD	2,455,285	0.15	GREAT BRITAIN				
VENTURE CLO FRN 20/07/2035	5,000,000	USD	4,973,277	0.30	FINSBURY SQUARE FRN 16/12/2067	5,500,000	GBP	6,605,653	0.40
VOYA CLO FRN 18/10/2031	4,000,000	USD	3,917,672	0.24	PERMANENT MASTER ISSUER FRN 15/07/2073	7,000,000	GBP	8,564,597	0.53
WHETSTONE PARK CLO FRN 20/01/2035	12,500,000	USD	12,433,025	0.76	TOWER BRIDGE FUNDING FRN 20/11/2063	3,200,000	GBP	3,865,295	0.24
WHETSTONE PARK CLO FRN 20/01/2035 (US96329YAC12)	5,500,000	USD	5,397,761	0.33	TOWER BRIDGE FUNDING FRN 20/11/2063 (XS2360876622)	1,700,000	GBP	2,035,959	0.12
					TOTAL GREAT BRITAIN			21,071,504	1.29
					IRELAND				
					ATOM MORTGAGE SECURITIES FRN 22/07/2031	4,500,000	GBP	4,093,576	0.25
					ATOM MORTGAGE SECURITIES FRN 22/07/2031 (XS2373055826)	5,600,000	GBP	5,041,130	0.31
					DILLIONS PARK FRN 15/10/2034	5,000,000	EUR	4,955,117	0.30
					DILLIONS PARK FRN 15/10/2034 (XS2388462934)	5,000,000	EUR	5,099,705	0.31
					TAURUS CMBS FRN 17/08/2031	8,000,000	GBP	8,811,864	0.54

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

Portfolio of Investments and Other Net Assets

as at 30 September 2023

Global Investment Grade Securitised Credit Bond (continued)
Statement of investments as at 30 September 2023
(expressed in USD)

Description	Quantity/ Face value	Currency	Evaluation	% net assets
TAURUS CMBS FRN				
17/08/2031 (XS2368104613)	4,300,000	GBP	4,659,311	0.29
TAURUS UK FRN 17/11/2029	2,447,000	GBP	2,798,590	0.17
TAURUS UK FRN				
17/11/2029 (XS2049076339)	1,500,000	GBP	1,698,862	0.10
			37,158,155	2.27
NETHERLANDS				
DRYDEN CLO FRN				
15/04/2034	9,880,000	EUR	10,126,760	0.62
			10,126,760	0.62
UNITED STATES				
BXP TRUST 3.4248% VRN				
13/06/2039	5,540,000	USD	4,754,892	0.29
DBC G MORTGAGE TRUST				
2017 FRN 15/06/2034	8,725,000	USD	8,614,012	0.53
DBC G MORTGAGE TRUST FRN				
15/06/2034 (US233062AJ76)	1,250,000	USD	1,225,887	0.08
PIKES PEAK CLO FRN				
15/07/2034	10,000,000	USD	9,961,320	0.61
PROGRESS RESIDENTIAL				
4.451% 20/07/2039	1,000,000	USD	942,707	0.06
VERDE CLO FRN				
15/04/2032	6,150,000	USD	6,096,753	0.37
			31,595,571	1.94
TOTAL ASSET BACKED SECURITIES			114,548,575	7.01
TOTAL OTHER TRANSFERABLE SECURITIES			114,548,575	7.01
TOTAL INVESTMENTS			1,588,771,123	97.24
OTHER NET ASSETS			45,056,163	2.76
TOTAL NET ASSETS			1,633,827,286	100.00

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

Portfolio of Investments and Other Net Assets

as at 30 September 2023

Global Lower Carbon Bond
Statement of investments as at 30 September 2023
(expressed in USD)

Description	Quantity/ Face value	Currency	Evaluation	% net assets	Description	Quantity/ Face value	Currency	Evaluation	% net assets
INVESTMENTS					CREDIT MUTUEL ARKEA				
TRANSFERABLE SECURITIES ADMITTED TO AN OFFICIAL STOCK EXCHANGE LISTING					3.875% 22/05/2028				
BONDS					100,000 EUR 104,365 0.06				
AUSTRALIA					DANONE 1% VRN PERP				
BHP BILLITON FINANCE					1,000,000	EUR		925,142	0.50
USA 5.5% 08/09/2053	1,000,000	USD	965,268	0.52	DANONE 3.47% 22/05/2031			921,071	0.49
SYDNEY AIRPORT FINANCE					800,000	EUR		822,882	0.44
1.75% 26/04/2028	1,000,000	EUR	957,022	0.51	ENGIE 3.5% 27/09/2029				
			1,922,290	1.03	ESSILORLUXOTTICA 0.5%				
					05/06/2028	1,000,000	EUR	913,530	0.49
AUSTRIA					FONCIERE DES REGIONS				
ERSTE GROUP BANK 0.875%					1.875% 20/05/2026	1,000,000	EUR	996,530	0.53
22/05/2026	1,000,000	EUR	977,037	0.52	GECINA 1.625% 14/03/2030	1,000,000	EUR	909,108	0.49
ERSTE GROUP BANK 4%					KERING 3.25% 27/02/2029	1,500,000	EUR	1,548,118	0.82
VRN 07/06/2033	200,000	EUR	196,408	0.11	LOREAL 2.875% 19/05/2028	1,200,000	EUR	1,234,348	0.66
			1,173,445	0.63	ORANGE 3.875% 11/09/2035	1,500,000	EUR	1,543,499	0.82
					PERNOD RICARD 0.5%				
BELGIUM					24/10/2027				
KBC GROUP 1.625% VRN					1,000,000	EUR		936,819	0.50
18/09/2029	400,000	EUR	406,899	0.22	RCI BANQUE 4.75%				
KBC GROUP 2.875% VRN					06/07/2027	500,000	EUR	530,565	0.28
29/06/2025	500,000	EUR	522,567	0.28	SANOFI 1.5% 01/04/2030	1,000,000	EUR	936,155	0.50
			929,466	0.50	SCOR 3.875% VRN PERP	1,100,000	EUR	1,113,762	0.60
								20,181,902	10.80
CANADA					GERMANY				
CANADIAN IMPERIAL BANK OF COMMERCE					ALLIANZ 2.121% VRN				
5.001% 28/04/2028	200,000	USD	192,464	0.10	08/07/2050	1,000,000	EUR	864,775	0.46
ROYAL BANK OF CANADA					DEUTSCHE BANK AG NEW				
2.125% 26/04/2029	1,000,000	EUR	940,352	0.50	YORK 7.146% VRN 13/07/2027	1,000,000	USD	1,007,485	0.54
WASTE CONNECTIONS 2.2%					DEUTSCHE BOERSE 1.25%				
15/01/2032	970,000	USD	750,687	0.40	VRN 16/06/2047	1,100,000	EUR	1,025,217	0.55
WASTE CONNECTIONS 3.2%					EUROGRID 1.113%				
01/06/2032	330,000	USD	274,968	0.15	15/05/2032	1,000,000	EUR	825,369	0.44
			2,158,471	1.15	FRESENIUS MEDICAL CARE				
					1.5% 29/05/2030	800,000	EUR	692,416	0.37
FINLAND					MUENCHENER RUECKVERSICHERUNGSGE				
SAMPO 2.5% VRN 03/09/2052	700,000	EUR	568,598	0.30	1% VRN 26/05/2042	1,000,000	EUR	756,772	0.40
SAMPO 3.375% VRN					VONOVIA 0.625% 24/03/2031	1,000,000	EUR	769,498	0.41
23/05/2049	1,000,000	EUR	940,346	0.51				5,941,532	3.17
			1,508,944	0.81	GREAT BRITAIN				
					BARCLAYS 5.262% VRN				
FRANCE					29/01/2034				
ALD 4% 05/07/2027	1,000,000	EUR	1,037,556	0.56	875,000	EUR		914,074	0.49
BANQUE FEDERATIVE DU CREDIT					BARCLAYS 5.304%				
MUTUEL 0.1% 08/10/2027	1,500,000	EUR	1,360,658	0.73	09/08/2026	1,000,000	USD	980,050	0.52
BNP PARIBAS 2.5% VRN					BARCLAYS 6.692% VRN				
31/03/2032	1,500,000	EUR	1,430,389	0.77	13/09/2034	335,000	USD	329,012	0.18
CAPGEMINI 1.125%					BARCLAYS 7.325% VRN				
23/06/2030	1,000,000	EUR	889,764	0.48	02/11/2026	780,000	USD	792,911	0.42
CREDIT AGRICOLE 1.625%					BP CAPITAL MARKETS				
VRN 05/06/2030	1,000,000	EUR	996,991	0.53	4.375% VRN PERP	805,000	USD	770,065	0.41
CREDIT AGRICOLE					NATIONAL GRID 0.25%				
ASSURANCES 4.5% VRN PERP	1,000,000	EUR	1,030,650	0.55	01/09/2028	1,000,000	EUR	871,604	0.47
					NATWEST GROUP 1.642%				
					VRN 14/06/2027	655,000	USD	579,376	0.31
					NATWEST MARKETS 1.6%				
					29/09/2026	640,000	USD	563,061	0.30

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

Portfolio of Investments and Other Net Assets

as at 30 September 2023

Global Lower Carbon Bond (continued)
Statement of investments as at 30 September 2023
(expressed in USD)

Description	Quantity/ Face value	Currency	Evaluation	% net assets	Description	Quantity/ Face value	Currency	Evaluation	% net assets
PRUDENTIAL FUNDING ASIA					COMPASS GROUP FINANCE				
3.625% 24/03/2032	945,000	USD	809,069	0.43	NETHERLANDS 3% 08/03/2030	1,000,000	EUR	997,055	0.53
ROYAL BANK OF SCOTLAND					DELTA LLOYD 4.375% VRN	1,000,000	EUR	1,042,798	0.55
4.269% VRN 22/03/2025	200,000	USD	197,901	0.11	EDP FINANCE 1.875%				
ROYAL BANK OF SCOTLAND GROUP					21/09/2029	1,000,000	EUR	931,051	0.50
3.754% VRN 01/11/2029	200,000	USD	190,494	0.10	ENEL FINANCE INTERNATIONAL				
SANTANDER UK GROUP HOLDINGS					0.5% 17/06/2030	1,100,000	EUR	909,864	0.49
4.796% VRN 15/11/2024	710,000	USD	708,726	0.38	ENEL FINANCE INTERNATIONAL				
SSE PLC 4% 05/09/2031	1,000,000	EUR	1,039,717	0.56	1.5% 21/07/2025	600,000	EUR	607,964	0.33
STANDARD CHARTERED					ING GROEP 6.114% VRN				
1.822% 23/11/2025	1,305,000	USD	1,233,950	0.65	11/09/2034	1,000,000	USD	977,147	0.52
VODAFONE GROUP 4.875%					ING GROEP FRN 1%				
19/06/2049	500,000	USD	402,575	0.22	13/11/2030	600,000	EUR	576,091	0.31
VODAFONE GROUP PLC					ING GROEP FRN 28/03/2026	1,030,000	USD	1,039,417	0.56
1.625% 24/11/2030	1,000,000	EUR	896,073	0.48	KONINKLIJKE AHOLD				
			11,278,658	6.03	DELHAIZE 0.375% 18/03/2030	1,000,000	EUR	851,648	0.46
IRELAND					SIEMENS FINANCIERINGSMAATSCHAPPI				
AERCAP IRELAND CAPITAL					2.75% 09/09/2030	900,000	EUR	893,727	0.48
4.45% 01/10/2025	1,150,000	USD	1,108,436	0.60	TENNET HOLDING 1.375%				
AERCAP IRELAND CAPITAL					05/06/2028	800,000	EUR	775,870	0.42
4.625% 15/10/2027	795,000	USD	746,634	0.40	TENNET HOLDING 1.5%				
BANK OF IRELAND 1.375%					03/06/2039	200,000	EUR	175,105	0.09
VRN 11/08/2031	1,000,000	EUR	941,154	0.50	UNILEVER FINANCE				
			2,796,224	1.50	NETHERLANDS 3.5% 23/02/203	637,000	EUR	646,120	0.35
ITALY					UNIVERSAL MUSIC GROUP				
UNICREDIT 0.8% VRN					4% 13/06/2031	1,000,000	EUR	1,032,622	0.55
05/07/2029	1,200,000	EUR	1,061,086	0.57	VESTEDA FINANCE 1.5%				
			1,061,086	0.57	24/05/2027	1,200,000	EUR	1,152,209	0.62
LUXEMBOURG					NORWAY				
AROUNDTOWN 1.625% VRN					DNB BANK 5% VRN				
PERP	700,000	EUR	251,316	0.13	13/09/2033	1,000,000	EUR	1,044,737	0.56
BLACKSTONE PROPERTY								1,044,737	0.56
PARTNERS 2.2% 24/07/2025	1,000,000	EUR	993,815	0.54	SINGAPORE				
CNH INDUSTRIAL FINANCE					DBS GROUP HOLDINGS				
EUROPE 1.625% 03/07/2029	900,000	EUR	828,098	0.44	5.479% 12/09/2025	2,000,000	USD	2,006,929	1.07
GRAND CITY PROPERTIES								2,006,929	1.07
0.125% 11/01/2028	1,000,000	EUR	811,014	0.43	SPAIN				
MEDTRONIC GLOBAL					BANCO SANTANDER 0.3%				
HOLDINGS 1.125% 07/03/2027	800,000	EUR	771,492	0.41	04/10/2026	500,000	EUR	475,412	0.25
SEGRO CAPITAL 1.875%					BANCO SANTANDER 2.706%				
23/03/2030	1,000,000	EUR	899,794	0.48	27/06/2024	600,000	USD	584,889	0.31
SES 3.5% 14/01/2029	1,000,000	EUR	989,230	0.54	BANCO SANTANDER 5.75%				
			5,544,759	2.97	VRN 23/08/2033	500,000	EUR	525,361	0.28
NETHERLANDS					BANCO SANTANDER 6.921%				
ABN AMRO BANK 6.339%					08/08/2033	200,000	USD	192,181	0.10
VRN 18/09/2027	1,000,000	USD	999,381	0.53	CAIXABANK 0.75% VRN				
AERCAP HOLDINGS 5.875%					10/07/2026	1,000,000	EUR	993,716	0.54
VRN 10/10/2079	375,000	USD	364,775	0.20	INMOBILIARIA COLONIAL				
ARGENTUM NETHERLANDS					SOCIMI 2% 17/04/2026	1,000,000	EUR	1,004,557	0.55
2.75% VRN 19/02/2049	800,000	EUR	743,932	0.40					
ASR NEDERLAND 7% VRN									
07/12/2043	1,000,000	EUR	1,090,575	0.57					

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

Portfolio of Investments and Other Net Assets

as at 30 September 2023

Global Lower Carbon Bond (continued)
Statement of investments as at 30 September 2023
(expressed in USD)

Description	Quantity/ Face value	Currency	Evaluation	% net assets	Description	Quantity/ Face value	Currency	Evaluation	% net assets
MAPFRE 4.125% VRN 07/09/2048	600,000	EUR	585,573	0.31	US (GOVT) 3.625% 15/02/2053	1,092,000	USD	907,725	0.49
RED ELECTRICA 4.625% VRN PERP	200,000	EUR	208,294	0.11	US (GOVT) 3.625% 15/05/2053	1,337,000	USD	1,112,635	0.60
			4,569,983	2.45	US (GOVT) 3.875% 15/08/2033	1,037,000	USD	982,639	0.53
SWEDEN					US (GOVT) 4% 30/06/2028	500,000	USD	487,168	0.26
SKANDINAVISKA ENSKILDA BANKEN 3.875% 09/05/2028	1,300,000	EUR	1,365,372	0.73	US (GOVT) 4.125% 31/07/2028	100,000	USD	97,949	0.05
			1,365,372	0.73	US (GOVT) 4.125% 31/08/2030	1,050,000	USD	1,021,043	0.55
SWITZERLAND					US (GOVT) 4.375% 31/08/2028	365,000	USD	361,806	0.19
UBS AG LONDON 5.65% 11/09/2028	1,000,000	USD	987,200	0.53	US BANCORP 5.775% VRN 12/06/2029	370,000	USD	361,359	0.19
UBS GROUP 2.746% 11/02/2033	620,000	USD	470,579	0.25	VERIZON COMMUNICATIONS 0.875% 02/04/2025	1,200,000	EUR	1,213,147	0.65
			1,457,779	0.78	WASTE MANAGEMENT 4.875% 15/02/2029	945,000	USD	925,640	0.50
UNITED STATES					WELLS FARGO 0.5% 26/04/2024	800,000	EUR	829,947	0.44
ABBVIE 2.625% 15/11/2028	400,000	EUR	398,627	0.21	TOTAL BONDS			20,695,146	11.07
ALEXANDRIA REAL ESTATE EQUITIES 5.15% 15/04/2053	110,000	USD	92,289	0.05	TOTAL TRANSFERABLE SECURITIES ADMITTED TO AN OFFICIAL STOCK EXCHANGE LISTING			101,444,074	54.28
ANHEUSERBUSCH 4.7% 01/02/2036	335,000	USD	308,865	0.17	TRANSFERABLE SECURITIES TRADED ON ANOTHER REGULATED MARKET				
ANHEUSERBUSCH 4.9% 01/02/2046	165,000	USD	145,561	0.08	BONDS				
APPLE 0.875% 24/05/2025	1,200,000	EUR	1,215,852	0.65	BELGIUM				
ASHTAD CAPITAL 5.95% 15/10/2033	235,000	USD	224,007	0.12	KBC GROUP 6.324% VRN 21/09/2034	365,000	USD	356,101	0.19
ATT 2.05% 19/05/2032	800,000	EUR	702,867	0.38				356,101	0.19
BANK OF AMERICA 5.872% VRN 15/09/2034	1,065,000	USD	1,041,219	0.56	CANADA				
CSX 5.2% 15/11/2033	1,000,000	USD	972,007	0.52	CCL INDUSTRIES 3.05% 01/06/2030	905,000	USD	751,913	0.40
CVS HEALTH 5.875% 01/06/2053	150,000	USD	139,822	0.07	ROYAL BANK OF CANADA 5.2% 01/08/2028	500,000	USD	487,828	0.26
GENERAL MOTORS FINANCIAL 5.8% 23/06/2028	500,000	USD	489,048	0.26	WASTE CONNECTIONS 4.2% 15/01/2033	430,000	USD	385,464	0.21
GILEAD SCIENCES 5.25% 15/10/2033	780,000	USD	763,553	0.41				1,625,205	0.87
GOLDMAN SACHS GROUP 4.223% 01/05/2029	135,000	USD	125,208	0.07	FRANCE				
HCA 5.9% 01/06/2053	190,000	USD	172,275	0.09	BNP PARIBAS 1.323% VRN 13/01/2027	470,000	USD	421,697	0.23
JOHN DEERE CAPITAL 5.15% 08/09/2026	1,000,000	USD	998,106	0.53	BNP PARIBAS 2.219% VRN 09/06/2026	565,000	USD	527,231	0.28
JPMORGAN CHASE 4.6% VRN PERP	2,430,000	USD	2,274,341	1.21	BNP PARIBAS 2.824% 26/01/2041	300,000	USD	185,330	0.10
MORGAN STANLEY 5.424% VRN 21/07/2034	750,000	USD	710,561	0.38					
SYNCHRONY BANK 5.4% 22/08/2025	335,000	USD	323,137	0.17					
TMOBILE 5.05% 15/07/2033	490,000	USD	456,271	0.24					
TMOBILE US 5.75% 15/01/2034	175,000	USD	171,462	0.09					
US (GOVT) 3.5% 15/02/2033	727,000	USD	669,010	0.36					

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

Portfolio of Investments and Other Net Assets

as at 30 September 2023

Global Lower Carbon Bond (continued)
Statement of investments as at 30 September 2023
(expressed in USD)

Description	Quantity/ Face value	Currency	Evaluation	% net assets	Description	Quantity/ Face value	Currency	Evaluation	% net assets
BNP PARIBAS CARDIF 4.032% VRN PERP	1,000,000	EUR	1,021,279	0.55	SWITZERLAND				
CREDIT AGRICOLE 1.907% VRN 16/06/2026	935,000	USD	869,571	0.47	CREDIT SUISSE LONDON 0.25% 01/09/2028	1,500,000	EUR	1,306,304	0.70
CREDIT AGRICOLE 3.25% 04/10/2024	500,000	USD	486,462	0.26				1,306,304	0.70
CREDIT AGRICOLE 6.316% VRN 03/10/2029	300,000	USD	300,688	0.16	UNITED STATES				
ELECTRICITE DE FRANCE 1% 13/10/2026	1,000,000	EUR	973,404	0.52	ALEXANDRIA REAL ESTATE EQUITIES 4% 01/02/2050	825,000	USD	580,592	0.31
SOCIETE GENERALE FRN 21/01/2026	2,010,000	USD	1,998,427	1.06	AMAZONCOM 3.95% 13/04/2052	1,020,000	USD	794,797	0.43
			6,784,089	3.63	AMGEN 4.05% 18/08/2029	2,000,000	USD	1,858,570	0.99
GERMANY					AMGEN 4.875% 01/03/2053	330,000	USD	277,624	0.15
DEUTSCHE BANK 5% VRN 05/09/2030	1,000,000	EUR	1,021,142	0.55	APPLE 3.95% 08/08/2052	500,000	USD	394,619	0.21
			1,021,142	0.55	ATT 3.8% 01/12/2057	908,000	USD	580,665	0.31
GREAT BRITAIN					BANK OF AMERICA 2.482% VRN 21/09/2036	1,000,000	USD	731,108	0.39
VODAFONE GROUP 3.25% VRN 04/06/2081	385,000	USD	339,773	0.18	BANK OF AMERICA 3.559% VRN 23/04/2027	155,000	USD	145,546	0.08
			339,773	0.18	BANK OF AMERICA 4.183% 25/11/2027	250,000	USD	232,678	0.12
IRELAND					BANK OF AMERICA 4.571% VRN 27/04/2033	650,000	USD	580,118	0.31
AERCAP IRELAND CAPITAL 3.5% 15/01/2025	345,000	USD	332,963	0.18	BROADCOM 3.187% 15/11/2036	921,000	USD	664,675	0.36
AIB GROUP 6.608% VRN 13/09/2029	230,000	USD	229,533	0.12	BROADCOM 3.5% 15/02/2041	160,000	USD	111,684	0.06
			562,496	0.30	BROADCOM 4.15% 15/11/2030	560,000	USD	498,122	0.27
ITALY					BROADCOM 4.15% 15/04/2032	425,000	USD	370,073	0.20
INTESA SANPAOLO 4.198% 01/06/2032	385,000	USD	284,358	0.15	BROADCOM 4.926% 15/05/2037	757,000	USD	656,473	0.35
			284,358	0.15	CAPITAL ONE FINANCIAL 5.817% VRN 01/02/2034	235,000	USD	213,442	0.11
NETHERLANDS					CHARTER COMMUNICATIONS OPERATING 2.8% 01/04/2031	650,000	USD	509,094	0.27
ABB FINANCE 0.625% 31/03/2024	500,000	EUR	520,903	0.28	CHARTER COMMUNICATIONS OPERATING 5.125% 01/07/2048	1,000,000	USD	734,991	0.39
COOPERATIEVE RABOBANK 0.25% 30/10/2026	1,200,000	EUR	1,146,402	0.61	CHARTER COMMUNICATIONS OPERATING 5.75% 01/04/2048	675,000	USD	544,007	0.29
ENEL FINANCE INTERNATIONAL 5.5% 15/06/2052	290,000	USD	242,621	0.13	CITIGROUP 3.878% VRN 24/01/2039	1,280,000	USD	1,000,111	0.54
FERROVIAL 4.375% 13/09/2030	1,000,000	EUR	1,045,011	0.56	CITIGROUP 4.7% VRN PERP	505,000	USD	458,643	0.25
IBERDROLA INTERNATIONAL 3.25% VRN PERP	1,000,000	EUR	1,032,745	0.55	CONSTELLATION BRANDS 4.35% 09/05/2027	915,000	USD	876,526	0.47
ING GROEP 2.125% VRN 26/05/2031	800,000	EUR	780,089	0.42	COREBRIDGE GLOBAL FUNDING 5.9% 19/09/2028	2,000,000	USD	1,998,873	1.07
			4,767,771	2.55	CROWN CASTLE INTERNATIONAL 3.3% 01/07/2030	650,000	USD	551,291	0.29
SWEDEN					CROWN CASTLE INTERNATIONAL 4% 15/11/2049	1,000,000	USD	698,376	0.37
SVENSKA HANDELSBANKEN 0.05% 06/09/2028	1,311,000	EUR	1,142,375	0.61	DELL INTERNATIONAL 4.9% 01/10/2026	1,615,000	USD	1,577,660	0.84
VATTENFALL 0.5% 24/06/2026	1,000,000	EUR	966,991	0.52	DELL INTERNATIONAL 6.02% 15/06/2026	115,000	USD	115,478	0.06
			2,109,366	1.13					

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

Portfolio of Investments and Other Net Assets

as at 30 September 2023

Global Lower Carbon Bond (continued)
Statement of investments as at 30 September 2023
(expressed in USD)

Description	Quantity/ Face value	Currency	Evaluation	% net assets	Description	Quantity/ Face value	Currency	Evaluation	% net assets
ENEL FINANCE AMERICA 2.875% 12/07/2041	1,275,000	USD	767,145	0.41	VERIZON COMMUNICATIONS 2.85% 03/09/2041	500,000	USD	324,344	0.17
ENERGY TRANSFER OPERATING 6.25% 15/04/2049	2,035,000	USD	1,882,041	1.01	WARNERMEDIA HOLDINGS 5.05% 15/03/2042	375,000	USD	292,425	0.16
FIVE CORNERS FUNDING TRUST 5.997% 15/02/2053	570,000	USD	544,146	0.29	WASTE MANAGEMENT 4.15% 15/04/2032	685,000	USD	625,347	0.33
FORTUNE BRANDS HOME SECURITY 4.5% 25/03/2052	470,000	USD	348,047	0.19	TOTAL BONDS			40,761,919	290.81
GENERAL MOTORS FINANCIAL 2.7% 20/08/2027	1,770,000	USD	1,555,288	0.83	TOTAL TRANSFERABLE SECURITIES TRADED ON ANOTHER REGULATED MARKET			59,918,524	301.06
GOLDMAN SACHS GROUP 0.925% VRN 21/10/2024	1,860,000	USD	1,850,067	0.99	COLLECTIVE INVESTMENT SCHEMES				
JACKSON FINANCIAL 1.125% 22/11/2023	130,000	USD	128,989	0.07	GREAT BRITAIN				
JACKSON FINANCIAL 3.125% 23/11/2031	310,000	USD	239,688	0.13	HSBC CORPORATE BOND FUND INS- TITUTIONAL ACCUMULATION	4,224,175	GBP	16,833,736	9.01
JACKSON FINANCIAL 4% 23/11/2051	615,000	USD	389,277	0.21	IRELAND			16,833,736	9.01
JPMORGAN CHASE & CO 4.005% VRN 23/04/2029	50,000	USD	46,141	0.02	HSBC GLOBAL LIQUIDITY FUND	167	USD	167	0.00
LOWES 4.25% 01/04/2052	755,000	USD	564,283	0.30	TOTAL COLLECTIVE INVESTMENT SCHEMES			167	0.00
MERCEDESSENZ FINANCE NORTH AMERICA 5.1% 03/08/2028	325,000	USD	319,453	0.17	TOTAL INVESTMENTS			16,833,903	9.01
METROPOLITAN LIFE GLOBAL FUNDING 5.4% 12/09/2028	1,000,000	USD	990,435	0.53	OTHER NET ASSETS			8,699,625	4.65
MOHAWK INDUSTRIES 5.85% 18/09/2028	235,000	USD	234,381	0.13	TOTAL NET ASSETS			186,896,126	369.00
MORGAN STANLEY 1.164% VRN 21/10/2025	950,000	USD	897,083	0.48					
MORGAN STANLEY 2.484% VRN 16/09/2036	160,000	USD	116,960	0.06					
SANTANDER HOLDINGS 3.5% 07/06/2024	875,000	USD	856,836	0.46					
STATE STREET 3.031% VRN 01/11/2034	915,000	USD	775,897	0.42					
SYNCHRONY FINANCIAL 2.875% 28/10/2031	1,145,000	USD	815,883	0.44					
SYNCHRONY FINANCIAL 4.875% 13/06/2025	615,000	USD	589,309	0.32					
TMOBILE USA 3.5% 15/04/2031	500,000	USD	424,295	0.23					
US (GOVT) 1.875% 15/02/2032	1,951,000	USD	1,589,150	0.85					
US (GOVT) 2.25% 15/02/2052	75,000	USD	46,283	0.02					
US (GOVT) 2.625% 31/07/2029	2,780,000	USD	2,498,850	1.34					
US (GOVT) 3.25% 15/05/2042	2,255,000	USD	1,806,466	0.97					
US (GOVT) 3.625% 31/05/2028	515,000	USD	494,179	0.26					
US (GOVT) 4% 15/11/2052	1,115,000	USD	993,395	0.53					

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

Portfolio of Investments and Other Net Assets

as at 30 September 2023

Global Securitised Credit Bond
Statement of investments as at 30 September 2023
(expressed in USD)

Description	Quantity/ Face value	Currency	Evaluation	% net assets	Description	Quantity/ Face value	Currency	Evaluation	% net assets
INVESTMENTS					TRANSFERABLE SECURITIES TRADED ON ANOTHER REGULATED MARKET				
TRANSFERABLE SECURITIES ADMITTED TO AN OFFICIAL STOCK EXCHANGE LISTING					ASSET BACKED SECURITIES				
BONDS					CHINA				
GREAT BRITAIN					ATRIUM XV FRN 23/01/2031				
TRAFFORD CENTRE FINANCE					1,250,000	USD		1,214,911	1.51
FRN 28/04/2035	2,150,000	GBP	846,704	1.06	ATRIUM XV FRN				
			846,704	1.06	23/01/2031 (US04965FAL58)	1,250,000	USD	1,233,455	1.54
TOTAL BONDS			846,704	1.06				2,448,366	3.05
ASSET BACKED SECURITIES					GREAT BRITAIN				
AUSTRALIA					POLARIS FRN 23/12/2058				
LA TROBE FINANCIAL CAPITAL					1,800,000	GBP		2,144,914	2.67
MARKET FRN 14/11/2053	1,810,000	AUD	742,729	0.93				2,144,914	2.67
PEPPER RESIDENTIAL SECURITIES									
TRUST FRN 18/11/2060	1,000,000	AUD	136,143	0.17	IRELAND				
PEPPER RESIDENTIAL SECURITIES					ARROW CMBS FRN 22/05/2030				
TRUST FRN 12/03/2061	600,000	AUD	139,265	0.17	22/07/2033	2,000,000	EUR	354,941	0.44
			1,018,137	1.27	CABINTEELY PARK CLO DAC				
GREAT BRITAIN					FRN 15/08/2034				
CANARY WHARF FRN					1,000,000	EUR		997,131	1.24
22/10/2037	526,000	GBP	506,896	0.63	CABINTEELY PARK CLO DAC FRN				
PRECISE MORTGAGE					15/08/2034 (XS2417672990)	500,000	EUR	466,356	0.58
FUNDING FRN 16/10/2056	500,000	GBP	606,554	0.76	HAUS EUROPEAN LOAN				
RMAC SECURITIES FRN					CONDUIT FRN 30/07/2051	1,000,000	EUR	872,392	1.09
12/06/2044	1,800,000	GBP	758,818	0.95	INVESCO EURO CLO FRN				
STRATTON MORTGAGE					15/04/2033	1,000,000	EUR	992,361	1.24
FUNDING FRN 12/12/2043	1,550,000	GBP	1,886,645	2.35	INVESCO CLO FRN 15/07/2034	500,000	USD	490,147	0.61
			3,758,913	4.69	JUBILEE CLO FRN				
IRELAND					20/11/2031				
OTRANTO PARK CLO FRN					1,000,000	EUR		1,040,279	1.30
15/05/2035	511,000	EUR	536,631	0.67	LAST MILE LOGISTICS FRN				
RIVER GREEN FINANCE FRN					17/08/2026	1,000,000	EUR	954,383	1.19
22/01/2032	1,000,000	EUR	963,338	1.20	LAST MILE LOGISTICS FRN				
SCORPIO EUROPEAN LOAN					17/08/2026 (XS2356454913)	1,640,000	EUR	1,605,215	2.01
CONDUIT FRN 17/05/2029	1,000,000	GBP	1,134,440	1.41	ST PAULS CLO XII				
TAURUS CMBS FRN					DAC FRN 15/04/2033	1,250,000	EUR	1,257,117	1.57
20/02/2030	1,000,000	EUR	578,726	0.72	TAURUS FRN 17/05/2031	500,000	GBP	572,994	0.71
			3,213,135	4.00	(XS2303820349)	500,000	GBP	562,186	0.70
UNITED STATES					TAURUS UK DAC FRN				
CONNECTICUT AVENUE					17/11/2029	1,000,000	GBP	1,106,613	1.38
SECURITIES FRN 25/12/2041	1,225,000	USD	1,213,017	1.51				11,994,166	14.96
SARANAC CLO FRN					UNITED STATES				
20/02/2033	1,250,000	USD	1,258,314	1.57	225 LIBERTY STREET TRUST				
			2,471,331	3.08	4.8035% VRN 10/02/2036				
TOTAL ASSET BACKED SECURITIES					280 PARK AVENUE				
			10,461,516	13.04	MORTGAGE FRN 15/09/2034				
TOTAL TRANSFERABLE SECURITIES ADMITTED TO AN OFFICIAL STOCK EXCHANGE LISTING					ALLEGANY PARK CLO FRN				
			11,308,220	14.10	20/01/2035				
					AMMC CLO FRN 26/05/2031				
					1,000,000	USD		944,164	1.18
					1,000,000	USD		955,171	1.19

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

Portfolio of Investments and Other Net Assets

as at 30 September 2023

Global Securitised Credit Bond (continued)
Statement of investments as at 30 September 2023
(expressed in USD)

Description	Quantity/ Face value	Currency	Evaluation	% net assets	Description	Quantity/ Face value	Currency	Evaluation	% net assets
APIDOS CLO XXVII FRN 17/07/2030	1,000,000	USD	990,633	1.24	HPS LOAN MANAGEMENT FRN 25/01/2034	1,000,000	USD	945,234	1.18
APIDOS CLO XXXI FRN 15/04/2031	1,500,000	USD	1,477,209	1.84	HPS LOAN MANAGEMENT 15-2019 FRN 22/01/2035	1,000,000	USD	973,552	1.21
APIDOS CLO XXXIX FRN 21/04/2035	750,000	USD	743,274	0.93	HUDSON YARDS MORTGAGE 3.557% VRN 10/07/2039	2,043,000	USD	1,518,127	1.89
BAMLL COMMERCIAL MORTGAGE 3.7157% VRN 14/04/2033	1,000,000	USD	913,250	1.14	JP MORGAN CHASE COMMITMENTS 3.44957% VRN 05/01/2039	1,500,000	USD	984,584	1.23
BBCMS MORTGAGE TRUST FRN 15/03/2037	2,000,000	USD	1,497,247	1.87	KNDL MORTGAGE TRUST FRN 15/05/2036	1,000,000	USD	982,604	1.23
BF MORTGAGE TRUST FRN 15/12/2035	1,150,000	USD	750,266	0.94	MADISON PARK FUNDING FRN 18/10/2030	680,000	USD	673,382	0.84
BF NYT MORTGAGE TRUST FRN 15/11/2035	518,500	USD	288,768	0.36	NEUBERGER BERMAN CLO FRN 15/01/2030	1,000,000	USD	975,097	1.22
BOYCE PARK CLO FRN 21/04/2035	1,000,000	USD	931,003	1.16	NEUBERGER BERMAN CLO FRN 18/10/2030	1,500,000	USD	1,482,821	1.85
BWAY MORTGAGE TRUST 3.7172% 10/03/2033	320,000	USD	282,510	0.35	PIKES PEAK CLO FRN 25/10/2034	500,000	USD	483,689	0.60
BX TRUST FRN 25/11/2028	1,000,000	USD	688,710	0.86	PIKES PEAK CLO FRN 25/10/2034 (US72132UBG76)	1,000,000	USD	975,503	1.22
CAMB COMMERCIAL MORTGAGE TRUST FRN 15/12/2037	1,200,000	USD	1,187,906	1.48	PROGRESS RESIDENTIAL TRUST 2.109% 16/07/2026	1,024,500	USD	887,820	1.11
CIFC FUNDING FRN 18/07/2031	1,200,000	USD	1,183,762	1.48	PROGRESS RESIDENTIAL 2.409% 17/05/2038	1,000,000	USD	868,672	1.08
CIFC FUNDING FRN 17/10/2031	1,000,000	USD	984,715	1.23	SARANAC CLO FRN 20/02/2033	1,000,000	USD	929,195	1.16
CORE MORTGAGE TRUST FRN 15/12/2031	1,291,000	USD	990,067	1.23	VANTAGE DATA CENTERS 1.992% 15/09/2045	1,400,000	USD	1,175,788	1.47
DBGS MORTGAGE TRUST FRN 15/05/2035	1,000,000	USD	896,435	1.12	VENTURE 28A CLO FRN 20/10/2034	1,500,000	USD	1,149,951	1.43
DBGS MORTGAGE TRUST FRN 15/05/2035 (US23306GAG29)	1,160,000	USD	1,039,721	1.30	WHETSTONE PARK CLO FRN 20/01/2035	1,500,000	USD	1,442,586	1.80
FLEXENTIAL ISSUER 3.25% 27/11/2051	1,000,000	USD	870,003	1.08				45,884,093	57.22
FREDDIE MAC FRN 25/08/2033	1,000,000	USD	940,900	1.17	TOTAL ASSET BACKED SECURITIES			62,471,539	77.90
FREDDIE MAC STACR REMIC TRUST FRN 25/10/2033	1,500,000	USD	1,492,710	1.86	TOTAL TRANSFERABLE SECURITIES			62,471,539	77.90
FREDDIE MAC STACR REMIC TRUST FRN 25/01/2051	1,250,000	USD	901,513	1.12	TRADED ON ANOTHER REGULATED MARKET				
GALAXY XXIII CLO FRN 24/04/2029	1,000,000	USD	959,430	1.20	COLLECTIVE INVESTMENT SCHEMES				
GALAXY CLO FRN 24/04/2029 (US36319TAU07)	500,000	USD	499,988	0.62	IRELAND				
GALAXY CLO FRN 15/01/2031	500,000	USD	468,095	0.58	HSBC US DOLLAR ESG LIQUIDITY FUND Y INC	2,591,936	USD	2,591,936	3.23
GALAXY XX CLO FRN 20/04/2031	500,000	USD	487,028	0.61				2,591,936	3.23
GILBERT PARK FRN 15/10/2030	1,000,000	USD	934,929	1.17	TOTAL COLLECTIVE INVESTMENT SCHEMES			2,591,936	3.23
HIGHBRIDGE LOAN MANAGEMENT FRN 23/04/2036	1,000,000	USD	1,013,922	1.26	OTHER TRANSFERABLE SECURITIES				
HOME PARTNERS OF AMERICA 2.852% 17/12/2026	2,500,000	USD	2,072,233	2.57	ASSET BACKED SECURITIES				
					AUSTRALIA				
					PEPPER RESIDENTIAL SECURITIES TRUST FRN 20/06/2060	2,000,000	AUD	347,884	0.43
								347,884	0.43

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

Portfolio of Investments and Other Net Assets

as at 30 September 2023

Global Securitised Credit Bond (continued)
Statement of investments as at 30 September 2023
(expressed in USD)

Description	Quantity/ Face value	Currency	Evaluation	% net assets
IRELAND				
ARROW CMBS FRN 22/05/2030	200,000	EUR	165,373	0.21
ATOM MORTGAGE SECURITIES FRN 22/07/2031	1,500,000	GBP	1,259,560	1.57
EOS EUROPEAN LOAN CONDUIT FRN 23/04/2029	950,000	EUR	475,413	0.59
			1,900,346	2.37
UNITED STATES				
KNDL MORTGAGE TRUST FRN 15/05/2036	1,359,000	USD	1,344,049	1.68
			1,344,049	1.68
TOTAL ASSET BACKED SECURITIES			3,592,279	4.48
TOTAL OTHER TRANSFERABLE SECURITIES			3,592,279	4.48
TOTAL INVESTMENTS			79,963,974	99.71
OTHER NET ASSETS			228,947	0.29
TOTAL NET ASSETS			80,192,921	100.00

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

Portfolio of Investments and Other Net Assets

as at 30 September 2023

Global Short Duration Bond
Statement of investments as at 30 September 2023
(expressed in USD)

Description	Quantity/ Face value	Currency	Evaluation	% net assets	Description	Quantity/ Face value	Currency	Evaluation	% net assets
INVESTMENTS					SOCIETE GENERALE 0.94%				
TRANSFERABLE SECURITIES ADMITTED TO AN OFFICIAL STOCK EXCHANGE LISTING					21/02/2024				
BONDS					400,000,000 JPY 2,679,968 0.21				
AUSTRALIA					SOCIETE GENERALE 5%				
AUSNET SERVICES HOLDINGS					19/05/2027				
1.625% VRN 11/03/2081					3,000,000 AUD 1,824,448 0.14				
WESTFIELD AMERICA MANAGEMENT					TDF INFRASTRUCTURE				
2.125% 30/03/2025					5.625% 21/07/2028				
					7,400,000 EUR 7,866,120 0.61				
					TOTAL 1.75% VRN PERP				
					3,125,000 EUR 3,240,917 0.25				
					TOTALENERGIES 2% VRN PER				
					2,000,000 EUR 1,854,496 0.14				
					VEOLIA ENVIRONNEMENT 2%				
					VRN PERP				
					5,300,000 EUR 4,716,199 0.37				
					91,112,791 7.06				
					GERMANY				
					BUNDESSCHATZANWEISUNGEN				
					2.8% 12/06/2025				
					39,900,000 EUR 41,902,527 3.25				
					BUNDESSCHATZANWEISUNGEN				
					3.1% 18/09/2025				
					31,600,000 EUR 33,390,713 2.59				
					CONTINENTAL AG 4%				
					01/03/2027				
					10,461,000 EUR 11,035,589 0.86				
					DEUTSCHE BANK 4% VRN				
					24/06/2026				
					10,500,000 GBP 12,188,391 0.94				
					DEUTSCHE BANK 5.625%				
					VRN 19/05/2031				
					2,700,000 EUR 2,776,484 0.22				
					DEUTSCHE BANK 10% VRN				
					PERP				
					2,000,000 EUR 2,101,707 0.16				
					FRESENIUS KGAA 4.25%				
					28/05/2026				
					6,000,000 EUR 6,326,954 0.49				
					GERMANY (GOVT) 1%				
					15/08/2025				
					31,250,000 EUR 31,788,481 2.46				
					LANDESBANK BADENWUERTT-				
					EMBERG 5% 17/05/2028				
					2,800,000 AUD 1,581,023 0.12				
					143,091,869 11.09				
					GREAT BRITAIN				
					BARCLAYS 0.654% VRN				
					09/06/2027				
					1,500,000,000 JPY 9,843,018 0.76				
					BARCLAYS 2.166% VRN				
					23/06/2027				
					3,000,000 CAD 1,973,805 0.15				
					BARCLAYS PLC 4.918% VRN				
					08/08/2030				
					5,000,000 EUR 5,224,608 0.41				
					BARCLAYS 5.875% VRN PERP				
					500,000 GBP 573,100 0.04				
					BP CAPITAL MARKETS				
					3.25% VRN PERP				
					3,000,000 EUR 2,974,887 0.23				
					BP CAPITAL MARKETS				
					4.375% VRN PERP				
					3,482,000 USD 3,330,890 0.26				
					CYBG 4% VRN 25/09/2026				
					1,000,000 GBP 1,143,434 0.09				
					HEATHROW FINANCE 5.75%				
					03/03/2025				
					4,364,000 GBP 5,220,779 0.40				
					HSBC HOLDINGS 0.797%				
					VRN 14/09/2026				
					400,000,000 JPY 2,655,157 0.21				
					HSBC HOLDINGS 6.364%				
					VRN 16/11/2032				
					8,125,000 EUR 8,801,886 0.68				
					LLOYDS BANKING GROUP 4%				
					07/03/2025				
					1,500,000 AUD 946,637 0.07				

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

Portfolio of Investments and Other Net Assets

as at 30 September 2023

Global Short Duration Bond (continued)
Statement of investments as at 30 September 2023
(expressed in USD)

Description	Quantity/ Face value	Currency	Evaluation	% net assets	Description	Quantity/ Face value	Currency	Evaluation	% net assets
NATIONWIDE BUILDING					MACAU				
SOCIETY 2% VRN 25/07/2029	7,000,000	EUR	7,184,811	0.56	SANDS CHINA 5.125% 08/08/2025	3,000,000	USD	2,910,133	0.23
NATWEST MARKETS PLC 6.625% 22/06/2026	6,000,000	GBP	7,434,051	0.58				2,910,133	0.23
PENSION INSURANCE 8% 23/11/2026	1,500,000	GBP	1,875,745	0.15	MEXICO				
PGH CAPITAL 6.625% 18/12/2025	1,500,000	GBP	1,827,216	0.14	MEXICO (GOVT) 7.5% 03/06/2027	2,100,000	MXN	11,062,900	0.86
RECKITT BENCKISER TREASURY SERVICES 3.625%	10,000,000	EUR	10,483,098	0.81				11,062,900	0.86
ROYAL BANK OF SCOTLAND GROUP 3.622% VRN 14/08/2030	16,000,000	GBP	18,342,922	1.41	NETHERLANDS				
STANDARD CHARTERED 2.5% VRN 09/09/2030	750,000	EUR	750,206	0.06	ALCOA NEDERLAND HOLDING 5.5% 15/12/2027	4,100,000	USD	3,926,911	0.30
STANDARD CHARTERED 2.9% VRN 28/06/2025	3,800,000	AUD	2,406,324	0.19	GENERALI FINANCE 4.596% VRN PERP	100,000	EUR	103,633	0.01
THAMES WATER UTILITIES FINANCE 4% 18/04/2027	5,972,000	EUR	5,913,168	0.46	MERCEDESBEZ INTERNATIONAL FINANCE 5.625% 17/08/2026	5,200,000	GBP	6,382,167	0.50
VIRGIN MONEY 5.125% VRN 11/12/2030	648,000	GBP	744,112	0.06	PETROBRAS GLOBAL FINANCE 5.093% 15/01/2030	500	USD	465	0.00
VODAFONE GROUP 2.625% VRN 27/08/2080	3,550,000	EUR	3,432,689	0.27				10,413,176	0.81
			103,082,543	7.99	NEW ZEALAND				
IRELAND					NEW ZEALAND (GOVT) 0.25% 15/05/2028	4,600,000	NZD	2,200,458	0.17
BANK OF IRELAND GROUP 1.875% VRN 05/06/2026	6,875,000	EUR	6,945,157	0.54	NEW ZEALAND (GOVT) 4.5% 15/04/2027	40,900,000	NZD	23,886,574	1.85
			6,945,157	0.54				26,087,032	2.02
ITALY					POLAND				
UNIONE DI BANCHE ITALIANE 5.875% VRN 04/03/2029	900,000	EUR	953,502	0.07	POLAND (GOVT) 2.75% 25/04/2028	29,000,000	PLN	6,004,798	0.47
			953,502	0.07				6,004,798	0.47
JAPAN					PORTUGAL				
JAPAN (GOVT) 0.005% 20/06/2027	472,000,000	JPY	3,142,016	0.24	EDP ENERGIAS DE PORTUGAL 1.875% VRN 02/08/2081	6,200,000	EUR	5,834,389	0.45
JAPAN (GOVT) 0.1% 20/09/2027	609,000,000	JPY	4,062,580	0.31				5,834,389	0.45
JAPAN (GOVT) 2.1% 20/06/2027	680,000,000	JPY	4,880,575	0.38	ROMANIA				
			12,085,171	0.93	ROMANIA (GOVT) 2.375% 19/04/2027	2,500,000	EUR	2,417,030	0.19
JERSEY					ROMANIA (GOVT) 5% 27/09/2026	5,057,000	EUR	5,374,027	0.41
HEATHROW FUNDING 6.75% 03/12/2028	2,000,000	GBP	2,496,254	0.19				7,791,057	0.60
			2,496,254	0.19	SERBIA				
LUXEMBOURG					SERBIA (GOVT) 6.25% 26/05/2028	3,030,000	USD	2,975,232	0.23
AROUNDTOWN 1.625% VRN PERP	5,700,000	EUR	2,046,432	0.16				2,975,232	0.23
AROUNDTOWN 2.875% VRN PERP	2,400,000	EUR	994,058	0.08	SOUTH KOREA				
BLACKSTONE PROPERTY PARTNERS 2.2% 24/07/2025	3,000,000	EUR	2,981,445	0.23	KOREA (GOVT) 2.375% 10/12/2027	15,000,010,000	KRW	10,455,973	0.81
SES 5.625% VRN PERP	3,500,000	EUR	3,694,315	0.28				10,455,973	0.81
			9,716,250	0.75	SPAIN				
					CAIXABANK 1.25% VRN 18/06/2031	2,000,000	EUR	1,894,571	0.15
					CAIXABANK 1.625% VRN 13/04/2026	1,500,000	EUR	1,514,516	0.12

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

Portfolio of Investments and Other Net Assets

as at 30 September 2023

Global Short Duration Bond (continued)
Statement of investments as at 30 September 2023
(expressed in USD)

Description	Quantity/ Face value	Currency	Evaluation	% net assets	Description	Quantity/ Face value	Currency	Evaluation	% net assets
CELLNEX FINANCE 1% 15/09/2027	2,000,000	EUR	1,836,826	0.14	SYNCHRONY BANK 5.4% 22/08/2025	6,000,000	USD	5,787,533	0.45
CELLNEX FINANCE 2.25% 12/04/2026	4,400,000	EUR	4,403,541	0.34	SYNCHRONY BANK 5.625% 23/08/2027	2,000,000	USD	1,868,972	0.14
			9,649,454	0.75	TOYOTA MOTOR CREDIT 5% 14/08/2026	8,520,000	USD	8,443,010	0.65
SWEDEN					US (GOVT) 4.75% 31/07/2025	23,300,000	USD	23,151,190	1.79
AKELIUS RESIDENTIAL PROPERTY 2.249% VRN 17/05/2081	5,000,000	EUR	4,376,210	0.34	US (GOVT) 5% 31/08/2025	19,700,000	USD	19,663,832	1.52
MOLNLYCKE HOLDING 4.25% 08/09/2028	8,002,000	EUR	8,361,157	0.65				140,450,232	10.89
			12,737,367	0.99	TOTAL BONDS			712,087,522	55.19
SWITZERLAND					ASSET BACKED SECURITIES				
CREDIT SUISSE GROUP 2.125% VRN 12/09/2025	2,410,000	GBP	2,815,869	0.22	AUSTRALIA				
CREDIT SUISSE GROUP 2.125% VRN 13/10/2026	7,000,000	EUR	7,039,877	0.55	LA TROBE FINANCIAL CAPITAL MARKET FRN 14/11/2053	1,810,000	AUD	748,293	0.06
CREDIT SUISSE GROUP 6.373% VRN 15/07/2026	10,364,000	USD	10,334,588	0.79	LION SERIES TRUST FRN 18/05/2054	2,950,000	AUD	1,590,497	0.12
CREDIT SUISSE AGLONDON 7.75% 10/03/2026	2,818,000	GBP	3,554,488	0.28				2,338,790	0.18
SWISS (GOVT) 3.25% 27/06/2027	5,000,000	CHF	5,892,232	0.46	GREAT BRITAIN				
UBS GROUP 6.327% VRN 22/12/2027	7,000,000	USD	7,000,686	0.54	GEMGARTO PLC FRN 16/12/2067	2,200,000	GBP	2,666,547	0.21
			36,637,740	2.84	GREAT HALL MORTGAGES FRN 18/06/2039	2,500,000	GBP	2,759,583	0.21
UNITED STATES					JUPITER MORTGAGE FRN 20/07/2060	2,250,000	GBP	2,740,841	0.21
AMERICAN TOWER 4.125% 16/05/2027	13,261,000	EUR	13,878,788	1.08	LANEBROOK MTG TRANSACTION FRN 20/7/2058	1,684,000	GBP	2,005,048	0.16
AMERICAN EXPRESS 5.282% VRN 27/07/2029	6,205,000	USD	6,059,364	0.47	PIERPONT FRN 21/09/2054	2,100,000	GBP	2,528,349	0.20
BANK OF AMERICA 5.526% 18/08/2026	17,200,000	USD	17,130,401	1.33	RESLOC FRN 15/12/2043	2,000,000	GBP	761,687	0.06
DIGITAL EURO FINCO 2.625% 15/04/2024	1,627,000	EUR	1,698,026	0.13	RMAC SECURITIES FRN 12/06/2044	2,510,000	EUR	912,892	0.07
FISERV 5.375% 21/08/2028	10,654,000	USD	10,525,305	0.82	TWIN BRIDGES FRN 14/06/2055	3,000,000	GBP	3,412,061	0.26
FORD MOTOR CREDIT 2.748% 14/06/2024	177,000	GBP	209,207	0.02				17,787,008	1.38
FORD MOTOR CREDIT 4.95% 28/05/2027	2,500,000	USD	2,348,613	0.18	IRELAND				
FORD MOTOR CREDIT 6.86% 05/06/2026	5,000,000	GBP	6,023,848	0.47	DRYDEN CLO FRN 15/04/2035	1,000,000	EUR	1,023,409	0.08
GENERAL MOTORS FINANCIAL 5.15% 15/08/2026	4,867,000	GBP	5,790,005	0.45	HARVEST CLO VIII FRN 15/01/2031	2,500,000	EUR	2,543,004	0.20
GENERAL MOTORS FINANCIAL 5.4% 06/04/2026	5,833,000	USD	5,716,090	0.44	HARVEST CLO FRN 20/10/2032	1,500,000	EUR	1,515,686	0.12
MORGAN STANLEY 5.449% VRN 20/07/2029	1,567,000	USD	1,530,342	0.12	INVESCO EURO FRN 15/07/2031	2,000,000	EUR	2,039,553	0.16
OCCIDENTAL PETROLEUM 5.55% 15/03/2026	6,500,000	USD	6,432,822	0.50	INVESCO FRN 15/07/2031	2,963,000	EUR	2,951,854	0.23
OTIS WORLDWIDE 5.25% 16/08/2028	4,256,000	USD	4,192,884	0.33	LAST MILE LOGISTICS PAN EURO FINANCE FRN 17/08/2033	1,500,000	EUR	1,514,592	0.12
					PENTA CLO FRN 17/12/2030	2,900,000	EUR	2,889,837	0.22
					RIVER GREEN FINANCE FRN 22/01/2032	900,000	EUR	818,135	0.06
					ST PAUL'S CLO FRN 15/04/2033	2,000,000	EUR	2,014,717	0.16

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

Portfolio of Investments and Other Net Assets

as at 30 September 2023

Global Short Duration Bond (continued)
Statement of investments as at 30 September 2023
(expressed in USD)

Description	Quantity/ Face value	Currency	Evaluation	% net assets	Description	Quantity/ Face value	Currency	Evaluation	% net assets
ST PAUL'S CLO FRN 22/04/2035	2,000,000	EUR	2,056,592	0.16	CZECH REPUBLIC CZECH REPUBLIC (GOVT) 0.25% 10/02/2027	210,000,000	CZK	7,853,620	0.61
TAURUS CMBS FRN 20/02/2030	1,000,000	EUR	579,274	0.04				7,853,620	0.61
TAURUS FRN 17/11/2029	1,000,000	GBP	1,114,991	0.09	FRANCE BPCE 0.53% VRN 10/12/2026	100,000,000	JPY	661,137	0.05
			21,061,644	1.64	BPCE 5.975% VRN 18/01/2027	2,667,000	USD	2,638,896	0.20
ITALY CASSIA FRN 22/05/2034	900,000	EUR	916,620	0.07	CREDIT AGRICOLE 5.589% 05/07/2026	8,125,000	USD	8,068,555	0.63
			916,620	0.07	CREDIT AGRICOLE 6.316% VRN 03/10/2029	4,500,000	USD	4,510,325	0.35
UNITED STATES AMERICAN HOMES 4.201% 17/12/2036	1,300,000	USD	1,267,098	0.10				15,878,913	1.23
AMERICAN HOMES 5.639% 17/04/2052	2,800,000	USD	2,752,702	0.21	GERMANY DEUTSCHE BANK 4% VRN 24/06/2032	1,300,000	EUR	1,231,024	0.10
			4,019,800	0.31	COMMERZBANK 6.125% VRN PERP	1,000,000	EUR	955,800	0.07
TOTAL ASSET BACKED SECURITIES			46,123,862	3.58				2,186,824	0.17
TOTAL TRANSFERABLE SECURITIES					GREAT BRITAIN BARCLAYS 8.875% VRN PERP	4,408,000	GBP	4,996,707	0.39
ADMITTED TO AN OFFICIAL STOCK			758,211,384	58.77	HISCOX 6% 22/09/2027	1,375,000	GBP	1,672,827	0.13
EXCHANGE LISTING					HSBC HOLDINGS PLC 5.887% VRN 14/08/2027	4,800,000	USD	4,746,799	0.37
TRANSFERABLE SECURITIES TRADED ON ANOTHER REGULATED MARKET					LLOYDS BANKING GROUP PLC 5.985% VRN 07/08/2027	3,384,000	USD	3,357,994	0.26
BONDS					LLOYDS BANKING GROUP 8.5% VRN PERP	900,000	GBP	1,027,605	0.08
AUSTRALIA QBE INSURANCE GROUP 5.875% VRN PERP	500,000	USD	478,036	0.04	NATIONWIDE BUILDING SOCIETY 5.875% VRN PERP	1,500,000	GBP	1,720,708	0.13
			478,036	0.04	ROTHESAY LIFE 5.5% VRN 17/09/2029	1,700,000	GBP	2,036,851	0.16
CANADA BANK OF MONTREAL 2.85% 06/03/2024	1,000,000	CAD	731,321	0.06	YORKSHIRE BUILDING SOCIETY 7.375% VRN 12/09/2027	6,050,000	GBP	7,436,211	0.57
CANADIAN IMPERIAL BANK 2.95% VRN 19/06/2029	1,500,000	CAD	1,085,088	0.08				26,995,702	2.09
TORONTODOMINION BANK 2.85% 08/03/2024	1,000,000	CAD	731,236	0.06	HONG KONG HONGKONG SHANGHAI BANKING CORPO- RATION 0.204% 25/06/2024	700,000,000	JPY	4,678,003	0.36
			2,547,645	0.20				4,678,003	0.36
CHINA CHINA (GOVT) 2.4% 15/07/2028	49,000,000	CNY	6,690,467	0.52	IRELAND AVOLON HOLDINGS FUNDING 4.25% 15/04/2026	3,181,000	USD	2,996,617	0.23
EXPORT IMPORT BANK OF CHINA 2.61% 27/01/2027	33,000,000	CNY	4,538,060	0.35				2,996,617	0.23
EXPORTIMPORT BANK OF CHINA 2.87% 06/02/2028	35,000,000	CNY	4,852,263	0.38	ISRAEL ENERGEE ISRAEL FINANCE 4.875% 30/03/2026	5,500,000	USD	5,125,875	0.40
EXPORT IMPORT BANK OF CHINA 4.89% 26/03/2028	125,000,000	CNY	18,774,500	1.45				5,125,875	0.40
SANDS CHINA 3.8% 08/01/2026	4,000,000	USD	3,748,891	0.29	ITALY UNIONE DI BANCHE ITALIANE 5.875% VRN PERP	1,150,000	EUR	1,162,681	0.09
			38,604,181	2.99				1,162,681	0.09
COLOMBIA COLOMBIA (GOVT) 3.875% 25/04/2027	7,300,000	USD	6,658,827	0.52					
			6,658,827	0.52					

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

Portfolio of Investments and Other Net Assets

as at 30 September 2023

Global Short Duration Bond (continued)
Statement of investments as at 30 September 2023
(expressed in USD)

Description	Quantity/ Face value	Currency	Evaluation	% net assets	Description	Quantity/ Face value	Currency	Evaluation	% net assets
LUXEMBOURG					SBA TOWER TRUST 1.884%				
BLACKSTONE PROPERTY PARTNERS					15/07/2050	600,000	USD	542,608	0.04
EUROPE 2% 15/02/2024	1,600,000	EUR	1,672,982	0.13	US (GOVT) 0.25%				
GRAND CITY PROPERTIES					31/08/2025	8,700,000	USD	7,940,109	0.62
1.5% VRN PERP	5,800,000	EUR	2,942,771	0.23	US (GOVT) 0.5% 28/02/2026	10,750,000	USD	9,680,459	0.75
LOGICOR FINANCING 2.25%					US (GOVT) 2% 15/08/2025	33,400,000	USD	31,567,565	2.44
13/05/2025	6,950,000	EUR	6,987,164	0.54	US (GOVT) 3.125%				
LOGICOR FINANCING SARL					15/08/2025	49,265,000	USD	47,542,649	3.68
0.625% 17/11/2025	2,206,000	EUR	2,111,760	0.16	WEA FINANCE 2.875%				
MEXICO REMITTANCES					15/01/2027	977,000	USD	841,680	0.07
FUNDING 4.875% 15/01/2028	7,640,000	USD	6,209,886	0.48				145,995,118	11.31
SES 2.875% VRN PERP	1,326,000	EUR	1,232,971	0.10	TOTAL BONDS			302,615,652	23.45
			21,157,534	1.64					
NETHERLANDS					ASSET BACKED SECURITIES				
CTP 0.5% 21/06/2025	2,711,000	EUR	2,621,620	0.20	AUSTRALIA				
DIGITAL DUTCH FINCO					SAPPHIRE TRUST FRN				
0.625% 15/07/2025	2,000,000	EUR	1,960,496	0.15	16/08/2054	6,000,000	AUD	3,829,512	0.30
IBERDROLA INTERNATIONAL								3,829,512	0.30
1.874% VRN PERP	4,900,000	EUR	4,696,908	0.37	CHINA				
IBERDROLA INTERNATIONAL					ATRIUM FRN 23/01/2031				
2.625% VRN PERP	1,200,000	EUR	1,256,581	0.10	15/000,000	USD	1,497,596	0.12	
			10,535,605	0.82				1,497,596	0.12
SERBIA					IRELAND				
SERBIA (GOVT) 3.125%					BARINGS EURO CLO DAC				
15/05/2027	3,000,000	EUR	2,875,790	0.22	FRN 24/07/2032	1,000,000	EUR	946,901	0.07
			2,875,790	0.22	BERG FINANCE FRN				
SWEDEN					22/07/2033	1,000,000	EUR	177,638	0.01
SWEDEN (GOVT) 1%					CONTEGO DAC FRN				
12/11/2026	80,000,000	SEK	6,884,681	0.53	14/05/2032	750,000	EUR	763,183	0.06
			6,884,681	0.53	DILOSK RMBS FRN				
UNITED STATES					20/12/2060	1,750,000	EUR	1,814,052	0.14
AIRCATTLE 5.25%					ELM PARK CLO FRN				
11/08/2025	5,060,000	USD	4,931,187	0.38	15/04/2034	2,000,000	EUR	1,980,789	0.15
BANK OF AMERICA 1.978%					ELM PARK FRN 15/04/2034	1,000,000	EUR	1,018,212	0.08
VRN 15/09/2027	3,000,000	CAD	1,980,639	0.15	FINANCE IRELAND RMBS				
COLUMBIA PIPELINES					FRN 24/06/2061	1,000,000	EUR	1,050,438	0.08
HOLDING 6.055% 15/08/2026	2,000,000	USD	2,008,261	0.16	FROST CMBS DAC FRN				
GENERAL MOTORS					22/11/2026	1,000,000	GBP	1,087,386	0.08
FINANCIAL 1.55% 02/09/2025	1,000,000	AUD	594,289	0.05	INVESCO EURO CLO FRN				
JACKSON NATIONAL LIFE					15/07/2031	2,500,000	EUR	2,462,099	0.19
GLOBAL 5.25% 12/04/2028	12,800,000	USD	11,944,568	0.93	INVESCO EURO CLO FRN				
MOHAWK INDUSTRIES 5.85%					15/04/2033	793,000	EUR	787,913	0.06
18/09/2028	2,752,000	USD	2,744,752	0.21	JUBILEE CLO FRN				
NATIONAL GRID NORTH					20/11/2031	2,500,000	EUR	2,603,313	0.21
AMERICA 4.151% 12/09/2027	14,482,000	EUR	15,263,316	1.18	JUBILEE CLO FRN				
NISSAN MOTOR ACCEPTANCE					20/11/2031 (XS1980848169)	2,000,000	EUR	2,077,986	0.16
2% 09/03/2026	5,000,000	USD	4,473,877	0.35	LAST MILE LOGISTIC FRN				
NISSAN MOTOR ACCEPTANCE					17/08/2033	750,000	EUR	717,673	0.06
6.95% 15/09/2026	902,000	USD	908,795	0.07	LAST MILE SECURITIES				
PARAMOUNT GLOBAL 6.375%					FRN 17/08/2031	1,421,000	EUR	1,459,387	0.11
VRN 30/03/2062	3,830,000	USD	3,030,364	0.23	LAST MILE SECURITIES FRN				
					17/08/2031 (XS2320420529)	1,718,000	EUR	1,693,714	0.13
					PENTA CLO DAC FRN				
					17/12/2030	2,000,000	EUR	2,044,297	0.16

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

Portfolio of Investments and Other Net Assets

as at 30 September 2023

Global Short Duration Bond (continued)
Statement of investments as at 30 September 2023
(expressed in USD)

Description	Quantity/ Face value	Currency	Evaluation	% net assets	Description	Quantity/ Face value	Currency	Evaluation	% net assets
PENTA CLO FRN 20/04/2035	1,000,000	EUR	1,023,597	0.08	BWAY MORTGAGE TRUST				
PENTA CLO FRN					3.4462% 10/03/2033	830,000	USD	756,600	0.06
20/04/2035 (XS2289567245)	1,000,000	EUR	1,027,564	0.08	BWAY MORTGAGE TRUST				
SCORPIO EUROPEAN LOAN					3.6332% 10/03/2033	750,000	USD	678,833	0.05
CONDUIT FRN 17/05/2029	1,500,000	GBP	1,764,160	0.14	BWAY MORTGAGE TRUST				
TAURUS FRN 17/05/2031	1,500,000	GBP	1,770,312	0.14	3.927% VRN 10/03/2033	1,000,000	USD	852,975	0.07
TAURUS FRN 17/05/2031					BX TRUST FRN 25/11/2028	1,000,000	USD	690,581	0.05
(XS2303819929)	1,000,000	GBP	1,146,767	0.09	CAMB COMMERCIAL MORTGAGE				
			29,417,381	2.28	TRUST FRN 15/12/2037	1,000,000	USD	993,492	0.08
ITALY					CAMB COMMERCIAL MORTGAGE TRUST FRN				
ERNA FRN 25/07/2031	1,000,000	EUR	520,132	0.04	15/12/2037 (US12482HAN44)	2,835,008	USD	2,803,768	0.21
			520,132	0.04	CIFC FUNDING FRN				
NETHERLANDS					18/07/2031	2,000,000	USD	1,973,046	0.15
JUBILEE CLO FRN					CIFC FUNDING FRN				
15/04/2035	1,000,000	EUR	1,001,946	0.08	17/10/2031	1,000,000	USD	980,812	0.08
			1,001,946	0.08	CIFC FUNDING FRN				
UNITED STATES					17/10/2031 (US17181TAE10)	1,500,000	USD	1,477,391	0.11
ALLEGANY PARK CLO FRN					CIFC FUNDING FRN				
20/01/2035	1,000,000	USD	969,274	0.08	20/04/2032	2,000,000	USD	1,966,910	0.15
AMERICAN HOMES 4 RENT					COMMERCIAL MORTGAGE TRUST				
6.231% 17/10/2036	210,000	USD	207,892	0.02	2.321% VRN 10/01/2038	670,000	USD	549,877	0.04
AMMC CLO 21 FRN					CONNECTICUT AVENUE FRN				
02/11/2030	2,300,000	USD	2,137,818	0.17	25/10/2041	500,000	USD	499,401	0.04
AMMC CLO FRN 26/05/2031	1,000,000	USD	951,633	0.07	CONNECTICUT AVENUE SECURITIES				
APIDOS CLO FRN					TRUST FRN 25/06/2043	2,000,000	USD	1,892,797	0.15
18/10/2031	2,000,000	USD	1,973,026	0.15	COOK PARK FRN 17/04/2030	1,000,000	USD	987,080	0.08
APIDOS CLO FRN					CORE MORTGAGE TRUST FRN				
15/04/2033	2,000,000	USD	1,968,242	0.15	15/12/2031	1,500,000	USD	1,151,577	0.09
APIDOS CLO FRN 22/10/2034	2,000,000	USD	1,951,842	0.15	DBCG MORTGAGE TRUST FRN				
APIDOS CLO XXVII FRN					15/06/2034	1,000,000	USD	989,711	0.08
17/07/2030	1,600,000	USD	1,579,618	0.12	DBGS MORTGAGE TRUST FRN				
APIDOS CLO XXXI FRN					15/05/2035	2,500,000	USD	2,241,144	0.17
15/04/2031	2,000,000	USD	1,959,916	0.15	DBGS MORTGAGE TRUST FRN				
APIDOS CLO XXXIX					15/05/2035 (US23306GAE70)	2,000,000	USD	1,794,704	0.14
FRN 21/04/2035	750,000	USD	713,702	0.06	FANNIE MAE CONNECTICUT				
APIDOS CLO XXXIX FRN					AVENUE FRN 25/01/2030	1,445,000	USD	1,444,342	0.11
21/04/2035 (US03766HAJ95)	1,000,000	USD	977,125	0.08	FREDDIE MAC FRN				
ARES XLV CLO FRN					25/08/2033	2,775,000	USD	2,575,338	0.19
15/10/2030	2,000,000	USD	1,980,724	0.15	FREDDIE MAC STACR REMIC				
BAMLL MORTGAGE TRUST					TRUST FRN 25/10/2033	1,000,000	USD	218,338	0.02
3.5958% VRN 14/04/2033	1,500,000	USD	1,340,861	0.10	FREDDIE MAC STACR REMIC TRUST FRN				
BAMLL COMMERCIAL MORTGAGE					25/10/2033 (US35564KEL98)	1,200,000	USD	1,203,733	0.09
3.7157% VRN 14/04/2033	1,000,000	USD	914,275	0.07	FREDDIE MAC STACR REMIC				
BBCMS MORTGAGE TRUST					TRUST FRN 25/01/2042	510,000	USD	380,550	0.03
FRN 15/03/2037	1,000,000	USD	750,843	0.06	FREDDIE MAC STACR REMIC				
BF MORTGAGE TRUST FRN					TRUST FRN 25/10/2050	4,090,000	USD	1,195,846	0.09
15/12/2035	1,285,000	USD	840,555	0.07	FREDDIE MAC STACR REMIC				
BF NYT MORTGAGE TRUST					TRUST FRN 25/12/2050	2,500,000	USD	1,853,054	0.14
FRN 15/11/2035	455,000	USD	341,002	0.03	FREDDIE MAC STRUCTURED				
BOYCE PARK CLO FRN					AGENCY FRN 25/02/2042	980,000	USD	584,399	0.05
21/04/2035	1,000,000	USD	974,125	0.08					

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

Portfolio of Investments and Other Net Assets

as at 30 September 2023

Global Short Duration Bond (continued)
Statement of investments as at 30 September 2023
(expressed in USD)

Description	Quantity/ Face value	Currency	Evaluation	% net assets	Description	Quantity/ Face value	Currency	Evaluation	% net assets
FREDDIE MAC STRUCTURED					COLLECTIVE INVESTMENT SCHEMES				
AGENCY FRN 25/04/2043	750,000	USD	691,542	0.05	IRELAND				
GALAXY CLO FRN 24/04/2029	1,000,000	USD	994,242	0.08	HSBC US DOLLAR ESG				
GALAXY CLO FRN 24/04/2029 (US36319TAU07)	2,000,000	USD	1,999,822	0.16	LIQUIDITY FUND Y INC	22,521,560	USD	22,521,560	1.75
GALAXY CLO FRN 20/04/2031	1,244,000	USD	1,233,018	0.10				22,521,560	1.75
GALAXY XX CLO FRN 20/04/2031	1,000,000	USD	979,603	0.08	TOTAL COLLECTIVE INVESTMENT SCHEMES			22,521,560	1.75
GILBERT PARK CLO FRN 15/10/2030	1,000,000	USD	980,372	0.08	OTHER TRANSFERABLE SECURITIES				
HPS LOAN MANAGEMENT FRN 22/01/2035	1,000,000	USD	974,119	0.08	BONDS				
HUDSON YARDS MORTGAGE 2.835% 10/08/2038	1,295,000	USD	1,170,798	0.09	CANADA				
INDEPENDENCE PLAZA TRUST 3.911% 10/07/2035	2,500,000	USD	2,325,685	0.18	BANK OF MONTREAL 2.077%				
INVITATION HOMES FRN 17/01/2038	3,000,000	USD	2,991,897	0.22	VRN 17/06/2030	1,400,000	CAD	966,079	0.07
INVITATION HOMES TRUST FRN 17/01/2038	3,000,000	USD	2,991,897	0.22	BANK OF MONTREAL 3.65%	6,000,000	CAD	4,139,850	0.32
KNDL MORTGAGE TRUST FRN 15/05/2036	1,000,000	USD	994,072	0.08	01/04/2027				
KNDL MORTGAGE TRUST FRN 15/05/2036 (US482598AJ80)	1,265,000	USD	1,254,812	0.10	CANADIAN IMPERIAL BANK OF COMMERCE 2.35% 28/08/2024	5,000,000	CAD	3,591,503	0.28
MADISON PARK FUNDING FRN 15/07/2030	500,000	USD	485,850	0.04	ROYAL BANK OF CANADA				
MADISON PARK FUNDING FRN 18/10/2030	2,000,000	USD	1,995,932	0.15	2.88% VRN 23/12/2029	6,500,000	CAD	4,620,536	0.36
MORGAN STANLEY CAPITAL FRN 15/12/2023	500,000	USD	469,547	0.04	CHINA			13,317,968	1.03
NEUBERGER BERMAN CLO FRN 15/01/2030	2,000,000	USD	1,972,620	0.15	EXPORTIMPORT BANK OF CHINA 3.18% 05/09/2026	55,000,000	CNY	7,702,988	0.60
NEUBERGER BERMAN CLO FRN 18/10/2030	2,500,000	USD	2,471,487	0.19	FRANCE			7,702,988	0.60
PARK AVENUE MORTGAGE FRN 15/09/2034	1,000,000	USD	971,029	0.08	BPCE 0.302% 16/12/2026	200,000,000	JPY	1,310,504	0.10
PIKES PEAK CLO FRN 25/10/2034	2,000,000	USD	1,984,736	0.15	BPCE 5.2018% 29/09/2025	3,000,000	AUD	1,923,305	0.15
PROGRESS RESIDENTIAL 1.808% 17/05/2038	2,230,000	USD	1,978,318	0.15	CREDIT AGRICOLE 0.514%				
PROGRESS RESIDENTIAL 2.409% 17/05/2038	1,000,000	USD	869,462	0.07	VRN 06/07/2027	1,100,000,000	JPY	7,273,129	0.57
SMB PRIVATE EDUCATION LOAN TRUST FRN 15/05/2031	5,157,000	USD	517,951	0.04	CREDIT AGRICOLE 4.7%				
SMB PRIVATE EDUCATION LOAN FRN 17/02/2032	4,448,000	USD	550,865	0.04	01/12/2025				
VANTAGE DATA CENTERS 1.645% 15/09/2045	1,750,000	USD	1,581,959	0.12	ELECTRICITE DE FRANCE	1,700,000	AUD	1,084,470	0.08
VENTURE 28A CLO FRN 20/10/2034	2,000,000	USD	1,835,826	0.14	1.059% 28/06/2028	200,000,000	JPY	1,320,047	0.10
VOYA CLO FRN 18/10/2031	2,000,000	USD	1,975,424	0.15	NETHERLANDS			12,911,455	1.00
			93,446,880	7.24	COOPERATIEVE RABOBANK				
TOTAL ASSET BACKED SECURITIES			129,713,447	10.06	0.6% 31/01/2024	400,000,000	JPY	2,681,953	0.21
TOTAL TRANSFERABLE SECURITIES			432,329,099	33.51	UNITED STATES			2,681,953	0.21
TRADED ON ANOTHER REGULATED MARKET					ATHENE GLOBAL FUNDING				
					2.1% 24/09/2025	2,000,000	CAD	1,356,832	0.11
					BANK OF AMERICA 3.515%				
					VRN 24/03/2026	1,750,000	CAD	1,248,022	0.10
					GOLDMAN SACHS GROUP				
					2.013% VRN 28/02/2029	4,000,000	CAD	2,506,140	0.19
					MORGAN STANLEY 1.779%				
					VRN 04/08/2027	3,000,000	CAD	1,983,019	0.15
					PAYPAL HOLDINGS 1.24%				
					09/06/2028	200,000,000	JPY	1,333,656	0.10
					TOTAL BONDS			8,427,669	0.65
								45,042,033	3.49

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

Portfolio of Investments and Other Net Assets

as at 30 September 2023

Global Short Duration Bond (continued)
Statement of investments as at 30 September 2023
(expressed in USD)

Description	Quantity/ Face value	Currency	Evaluation	% net assets
ASSET BACKED SECURITIES				
AUSTRALIA				
LA TROBE FINANCIAL CAPITAL MARKET FRN 14/10/2054	4,500,000	AUD	2,914,462	0.23
			2,914,462	0.23
GREAT BRITAIN				
FINSBURY SQUARE FRN 16/12/2067	2,500,000	GBP	3,002,570	0.23
			3,002,570	0.23
IRELAND				
ATOM MORTGAGE SECURITIES FRN 22/07/2031	2,000,000	GBP	1,819,366	0.14
ATOM MORTGAGE SECURITIES FRN 22/07/2031 (XS2373056634)	1,000,000	GBP	849,791	0.07
DILLIONS PARK FRN 15/10/2034	1,000,000	EUR	972,687	0.08
EOS EUROPEAN LOAN CONDUIT FRN 23/04/2029	4,204,000	EUR	1,347,205	0.10
TAURUS CMBS FRN 17/08/2031	1,500,000	GBP	1,652,223	0.13
TAURUS CMBS FRN 17/08/2031 (XS2368104613)	1,200,000	GBP	1,300,273	0.10
			7,941,545	0.62
UNITED STATES				
KNDL MORTGAGE TRUST FRN 15/05/2036	2,000,000	USD	1,976,349	0.15
MADISON PARK FUNDING FRN 21/07/2030	1,000,000	USD	994,417	0.08
			2,970,766	0.23
TOTAL ASSET BACKED SECURITIES			16,829,343	1.31
TOTAL OTHER TRANSFERABLE SECURITIES			61,871,376	4.80
TOTAL INVESTMENTS			1,274,933,419	98.83
OTHER NET ASSETS			15,068,902	1.17
TOTAL NET ASSETS			1,290,002,321	100.00

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

Portfolio of Investments and Other Net Assets

as at 30 September 2023

India Fixed Income
Statement of investments as at 30 September 2023
(expressed in USD)

Description	Quantity/ Face value	Currency	Evaluation	% net assets	Description	Quantity/ Face value	Currency	Evaluation	% net assets	
INVESTMENTS					INDIA (GOVT) 7.26%					
TRANSFERABLE SECURITIES ADMITTED TO AN OFFICIAL STOCK EXCHANGE LISTING					06/02/2033					
					2,750,000,000	INR		33,174,668	4.43	
					INDIA (GOVT) 7.38%					
					1,750,000,000	INR		21,185,318	2.83	
					INDIA (GOVT) 7.41%					
					1,750,000,000	INR		21,284,157	2.84	
BONDS					INDIA (GOVT) 7.54%					
					23/05/2036					
					750,000,000	INR		9,184,669	1.23	
INDIA					INDIA (GOVT) 7.95%					
BAJAJ FINANCE 7.8925%					28/08/2032			1,250,000,000	15,775,461	2.11
10/06/2025	250,000,000	INR	3,003,230	0.40	INDIAN RAILWAY FINANCE			500,000,000	6,034,194	0.81
BAJAJ FINANCE 7.9%					7.48% 13/08/2029			250,000,000	3,028,251	0.40
17/11/2025	250,000,000	INR	3,006,373	0.40	INDIAN RAILWAY FINANCE			500,000,000	6,266,479	0.84
EXPORT IMPORT BANK OF					8.35% 13/03/2029			1,000,000	994,869	0.13
INDIA 2.25% 13/01/2031	4,000,000	USD	3,107,579	0.41	JSW STEEL 5.95%			18/04/2024		
EXPORT IMPORT BANK OF					KARNATAKA (GOVT) 6.97%			26/02/2030		
INDIA 3.875% 01/02/2028	4,000,000	USD	3,703,908	0.49	26/02/2030	250,000,000	INR	2,946,730	0.39	
EXPORTIMPORT BANK 6.07%					KARNATAKA (GOVT) 7.64%			08/11/2027		
06/03/2024	5,000,000	USD	4,987,462	0.67	08/11/2027	250,000,000	INR	3,040,566	0.41	
HDFC BANK 5.686%					KOTAK MAHINDRA PRIME			7.7968% 12/12/2025		
02/03/2026	6,284,000	USD	6,287,235	0.84	7.7968% 12/12/2025	250,000,000	INR	3,000,557	0.40	
HDFC BANK 7.7% 18/11/2025	250,000,000	INR	2,995,742	0.40	KOTAK MAHINDRA PRIME			7.8376% 21/07/2025		
HDFC BANK 7.8% 06/09/2032	250,000,000	INR	2,989,948	0.40	7.8376% 21/07/2025	250,000,000	INR	3,004,722	0.40	
HDFC BANK 8% 27/07/2032	250,000,000	INR	3,039,407	0.41	LIC HOUSING FINANCE			5.9943% 12/03/2025		
HDFC BANK 8.44%					5.9943% 12/03/2025	250,000,000	INR	2,941,755	0.39	
28/12/2028	1,000,000,000	INR	12,333,437	1.65	MAHARASHTRA (GOVT) 7.2%			09/08/2027		
HDFC BANK 9% 29/11/2028	400,000,000	INR	5,017,685	0.67	09/08/2027	500,000,000	INR	5,979,230	0.80	
HOUSING URBAN DEVELOPMENT					NATIONAL BANK FOR AGRICULTURE					
8.37% 23/03/2029	750,000,000	INR	9,418,852	1.26	BANK 5.27% 23/07/2024	250,000,000	INR	2,957,024	0.39	
HPCLMITTAL ENERGY 5.45%					NATIONAL BANK FOR AGRICULTURE					
22/10/2026	1,000,000	USD	960,372	0.13	7.4% 30/01/2026	250,000,000	INR	2,990,041	0.40	
INDIA (GOVT) 6.54%					NATIONAL BANK FOR AGRICULTURE					
17/01/2032	3,250,000,000	INR	37,409,649	4.99	7.58% 31/07/2026	250,000,000	INR	2,998,590	0.40	
INDIA (GOVT) 6.79%					NATIONAL BANK FOR AGRICULTURE					
15/05/2027	1,500,000,000	INR	17,812,018	2.38	7.62% 31/01/2028	750,000,000	INR	8,998,424	1.20	
INDIA (GOVT) 6.79%					NATIONAL BANK FOR AGRICULTURE					
26/12/2029	1,000,000,000	INR	11,814,487	1.58	8.18% 26/12/2028	250,000,000	INR	3,100,522	0.41	
INDIA (GOVT) 7.06%					NATIONAL HIGHWAYS					
10/04/2028	3,000,000,000	INR	35,905,119	4.79	AUTHORITY 8.27% 28/03/2029	250,000,000	INR	3,112,247	0.42	
INDIA (GOVT) 7.1%					NATIONAL HIGHWAYS AUTHORITY					
18/04/2029	2,000,000,000	INR	23,945,544	3.20	OF INDIA 7.7% 13/09/2029	250,000,000	INR	3,041,905	0.41	
INDIA (GOVT) 7.17%					NHPC 8.12% 22/03/2029	250,000,000	INR	3,094,506	0.41	
08/01/2028	3,500,000,000	INR	42,022,566	5.61	POWER FINANCE 3.25%					
INDIA (GOVT) 7.17%					16/09/2024	5,000,000	USD	4,862,436	0.65	
17/04/2030	3,500,000,000	INR	42,033,280	5.61	POWER FINANCE 3.35%					
INDIA (GOVT) 7.18%					16/05/2031	8,000,000	USD	6,533,991	0.87	
14/08/2033	1,000,000,000	INR	12,028,124	1.61	POWER FINANCE 3.75%					
INDIA (GOVT) 7.18%					18/06/2024	2,000,000	USD	1,966,004	0.26	
24/07/2037	2,250,000,000	INR	26,786,336	3.57						
INDIA (GOVT) 7.26%										
14/01/2029	3,000,000,000	INR	36,187,311	4.83						
INDIA (GOVT) 7.26%										
22/08/2032	3,750,000,000	INR	45,187,735	6.04						

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

Portfolio of Investments and Other Net Assets

as at 30 September 2023

India Fixed Income (continued)
Statement of investments as at 30 September 2023
(expressed in USD)

Description	Quantity/ Face value	Currency	Evaluation	% net assets	Description	Quantity/ Face value	Currency	Evaluation	% net assets
POWER FINANCE 3.9%					UNITED STATES				
16/09/2029	5,000,000	USD	4,408,898	0.59	PERIAMA HOLDINGS 5.95%				
POWER FINANCE 3.95%					19/04/2026	2,000,000	USD	1,902,277	0.25
23/04/2030	9,000,000	USD	7,825,005	1.04				1,902,277	0.25
REC 2.25% 01/09/2026	5,000,000	USD	4,504,613	0.60	TOTAL BONDS			690,510,312	92.15
REC 2.75% 13/01/2027	5,000,000	USD	4,494,807	0.60	TOTAL TRANSFERABLE SECURITIES				
REC 3.375% 25/07/2024	9,000,000	USD	8,799,314	1.17	ADMITTED TO AN OFFICIAL STOCK			690,510,312	92.15
REC 5.625% 11/04/2028	8,781,000	USD	8,573,537	1.14	EXCHANGE LISTING				
RELIANCE INDUSTRIES									
8.65% 11/12/2028	500,000,000	INR	6,232,902	0.83	TRANSFERABLE SECURITIES TRADED ON ANOTHER REGULATED				
SMALL INDUSTRIES DEVELOPMENT					MARKET				
BANK 7.47% 25/11/2025	250,000,000	INR	2,993,058	0.40	BONDS				
SMALL INDUSTRIES DEVELOPMENT					INDIA				
BANK 7.54% 12/01/2026	500,000,000	INR	5,992,465	0.80	HDFC BANK 3.7% VRN PERP	4,000,000	USD	3,459,020	0.46
SMALL INDUSTRIES DEVELOPMENT					INDIAN RAILWAY FINANCE				
BANK 7.55% 22/09/2026	500,000,000	INR	5,996,845	0.80	2.8% 10/02/2031	5,000,000	USD	4,020,937	0.54
SMALL INDUSTRIES DEVELOPMENT					RELIANCE INDUSTRIES				
BANK 7.75% 27/10/2025	500,000,000	INR	6,022,374	0.80	3.625% 12/01/2052	3,000,000	USD	1,929,305	0.26
STATE BANK OF INDIA					STATE BANK OF INDIA				
LONDON 4.875% 05/05/2028	5,271,000	USD	5,095,614	0.68	4.875% 17/04/2024	4,000,000	USD	3,975,623	0.53
STATE OF GUJARAT INDIA								13,384,885	1.79
6.84% 08/09/2031	250,000,000	INR	2,909,462	0.39	TOTAL BONDS			13,384,885	1.79
STATE OF GUJARAT INDIA					TOTAL TRANSFERABLE SECURITIES				
6.95% 14/07/2031	200,000,000	INR	2,342,930	0.31	TRADED ON ANOTHER REGULATED MARKET			13,384,885	1.79
STATE OF GUJARAT INDIA					COLLECTIVE INVESTMENT SCHEMES				
7.07% 24/02/2031	250,000,000	INR	2,953,497	0.39	IRELAND				
STATE OF KARNATAKA					HSBC GLOBAL LIQUIDITY				
INDIA 7.59% 29/03/2027	250,000,000	INR	3,034,564	0.40	FUND	10,453,461	USD	10,453,461	1.40
STATE OF MAHARASHTRA								10,453,461	1.40
INDIA 6.78% 25/05/2031	500,000,000	INR	5,796,397	0.77	TOTAL COLLECTIVE INVESTMENT SCHEMES			10,453,461	1.40
STATE OF MAHARASHTRA					TOTAL INVESTMENTS			714,348,658	95.34
INDIA 6.8% 16/06/2031	250,000,000	INR	2,902,329	0.39	OTHER NET ASSETS			34,950,240	4.66
STATE OF TAMIL NADU					TOTAL NET ASSETS			749,298,898	100.00
INDIA 6.95% 07/07/2031	250,000,000	INR	2,936,356	0.39					
STATE OF TAMIL NADU									
INDIA 6.98% 14/07/2031	500,000,000	INR	5,860,554	0.78					
TAMIL NADU (GOVT) 6.33%									
22/07/2030	500,000,000	INR	5,673,792	0.76					
TAMIL NADU (GOVT) 6.73%									
13/05/2030	500,000,000	INR	5,806,158	0.77					
			684,636,186	91.37					
SINGAPORE									
ABJA INVESTMENT 5.95%									
31/07/2024	2,000,000	USD	1,995,366	0.27					
TML HOLDINGS 5.5%									
03/06/2024	2,000,000	USD	1,976,483	0.26					
			3,971,849	0.53					

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

Portfolio of Investments and Other Net Assets

as at 30 September 2023

RMB Fixed Income
Statement of investments as at 30 September 2023
(expressed in USD)

Description	Face Value	Currency	Evaluation	% net assets	Description	Face Value	Currency	Evaluation	% net assets
INVESTMENTS					ENN CLEAN ENERGY INTERNATIONAL				
TRANSFERABLE SECURITIES ADMITTED TO AN OFFICIAL STOCK EXCHANGE LISTING					3.375% 12/05/2026 850,000 USD 779,950 0.35				
BONDS					EXPORT IMPORT BANK OF CHINA 3.23% 23/03/2030 30,000,000 CNY 4,218,625 1.90				
AUSTRALIA					EXPORT IMPORT BANK OF CHINA 3.74% 16/11/2030 30,000,000 CNY 4,353,446 1.97				
COMMONWEALTH BANK OF AUSTRALIA 3.71% 02/06/2025	32,000,000	CNY	4,402,755	1.98	GEELY AUTOMOBILE HOLDINGS 4% VRN PERP GREENTOWN CHINA HOLDINGS 5.65% 13/07/2025	325,000	USD	311,286	0.14
NATIONAL AUSTRALIA BANK 3.03% 21/07/2026	15,000,000	CNY	2,027,459	0.91	INDUSTRIAL COMMERCIAL BANK OF CHINA 4.2% 24/09/2030	300,000	USD	231,511	0.10
NATIONAL AUSTRALIA BANK 3.56% 10/02/2026	20,000,000	CNY	2,748,323	1.24	LONGFOR PROPERTIES 4.5% 16/01/2028	200,000	USD	112,822	0.05
WESTPAC BANKING 3.53% 09/02/2026	20,000,000	CNY	2,745,302	1.24	MODERN LAND CHINA 7% 30/12/2023	192,014	USD	6,156	0.00
WESTPAC BANKING 3.57% 25/07/2025	15,000,000	CNY	2,058,515	0.93	MODERN LAND CHINA 9% 30/12/2027	387,702	USD	14,214	0.01
			13,982,354	6.30	RADIANCE HOLDINGS GROUP 7.8% 20/03/2024	298,000	USD	171,263	0.08
CANADA					REDCO PROPERTIES GROUP 9.9% 17/02/2024				
BANK OF MONTREAL 3.85% 17/06/2025	40,000,000	CNY	5,498,744	2.48	SANDS CHINA 3.75% 08/08/2031	600,000	USD	474,859	0.21
			5,498,744	2.48	WENS FOODSTUFFS GROUP 2.349% 29/10/2025	300,000	USD	267,343	0.12
CHINA					WEST CHINA CEMENT 4.95% 08/07/2026				
AGRICULTURAL BANK OF CHINA 3.1% 06/05/2030	2,000,000	CNY	275,528	0.12	WYNN MACAU 4.875% 01/10/2024	200,000	USD	195,161	0.09
AGRICULTURAL DEVELOPMENT BANK 3.79% 26/10/2030	45,000,000	CNY	6,544,554	2.96	WYNN MACAU 5.5% 01/10/2027	200,000	USD	178,484	0.08
BANK OF CHINA 2.98% 18/09/2026	8,000,000	CNY	1,092,167	0.49	ZHONGSHENG GROUP HOLDINGS 3% 13/01/2026	550,000	USD	501,036	0.23
BANK OF CHINA 4.15% 19/03/2031	20,000,000	CNY	2,819,799	1.27				48,651,217	21.93
BANK OF CHINA 4.2% 21/09/2030	15,000,000	CNY	2,108,173	0.95	FRANCE				
BEIJING INFRASTRUCTURE 3.8% VRN 05/09/2029	10,000,000	CNY	1,394,415	0.63	SOCIETE GENERALE 4% 19/07/2024				
CHINA (GOVT) 3.12% 25/10/2052	10,000,000	CNY	1,394,412	0.63		25,000,000	CNY	3,428,834	1.55
CHINA CONSTRUCTION BANK 4.2% 14/09/2030	6,000,000	CNY	843,075	0.38				3,428,834	1.55
CHINA DEVELOPMENT BANK 3.09% 18/06/2030	19,000,000	CNY	2,649,466	1.19	GREAT BRITAIN				
CHINA DEVELOPMENT BANK 3.41% 07/06/2031	30,000,000	CNY	4,267,888	1.92	BARCLAYS BANK 4% 21/07/2025				
CHINA DEVELOPMENT BANK 3.48% 08/01/2029	25,500,000	CNY	3,627,016	1.63		20,000,000	CNY	2,760,313	1.24
CHINA DEVELOPMENT BANK 3.8% 25/01/2036	5,000,000	CNY	744,080	0.34	STANDARD CHARTERED BANK 2.8% 11/06/2024				
CHINA RESOURCES LAND 3.75% VRN PERP	850,000	USD	817,034	0.37		10,000,000	CNY	1,363,353	0.61
CHINA STATE RAILWAY GROUP 5% 22/08/2027	25,000,000	CNY	3,703,022	1.67	STANDARD CHARTERED BANK 4.35% 18/03/2026				
						10,000,000	CNY	1,387,867	0.63
								5,511,533	2.48
					HONG KONG				
					AIA GROUP 2.7% VRN PERP				
						350,000	USD	307,295	0.14
					CHINA OVERSEA FINANCE 6.375% 29/10/2043				
						200,000	USD	183,094	0.08

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

Portfolio of Investments and Other Net Assets

as at 30 September 2023

RMB Fixed Income (continued)
Statement of investments as at 30 September 2023
(expressed in USD)

Description	Face Value	Currency	Evaluation	% net assets	Description	Face Value	Currency	Evaluation	% net assets
CHINA OVERSEAS GRAND OCEANS FINANCE					MACAU				
2.45% 09/02/2026	550,000	USD	470,069	0.21	MGM CHINA HOLDINGS				
CLP POWER HK FINANCE					4.75% 01/02/2027	232,000	USD	209,326	0.09
3.55% VRN PERP	350,000	USD	334,905	0.15	SANDS CHINA 5.125%				
CNAC HK FINBRIDGE					08/08/2025	200,000	USD	193,955	0.09
4.875% 14/03/2025	200,000	USD	195,975	0.09	WYNN MACAU 5.625%				
HONG KONG (GOVT) 3.3%					26/08/2028	200,000	USD	173,732	0.08
07/06/2033	14,320,000	CNY	2,007,777	0.90				577,013	0.26
HONG KONG MORTGAGE					MALAYSIA				
2.98% 12/09/2026	24,390,000	CNY	3,328,625	1.50	MALAYAN BANKING 3.55%				
HOPSON DEVELOPMENT					09/06/2025	25,000,000	CNY	3,416,950	1.54
HOLDINGS 6.8% 28/12/2023	561,000	USD	518,494	0.23				3,416,950	1.54
HUARONG FINANCE 2019					QATAR				
3.25% 13/11/2024	950,000	USD	890,713	0.40	QNB FINANCE 3.15%				
HUARONG FINANCE 3.75%					04/02/2026	47,000,000	CNY	6,335,547	2.86
29/05/2024	1,066,000	USD	1,031,384	0.46	QNB FINANCE 3.5%				
LENOVO GROUP 5.875%					22/04/2024	23,000,000	CNY	3,146,921	1.42
24/04/2025	400,000	USD	397,669	0.18	QNB FINANCE 3.6%				
LINK FINANCE CAYMAN					05/06/2025	30,000,000	CNY	4,090,988	1.84
3.25% 27/10/2024	27,000,000	CNY	3,683,133	1.66	QNB FINANCE 3.82%				
MELCO RESORTS FINANCE					06/02/2025	10,000,000	CNY	1,371,170	0.62
5.25% 26/04/2026	300,000	USD	277,539	0.13				14,944,626	6.74
MELCO RESORTS FINANCE					SINGAPORE				
5.75% 21/07/2028	200,000	USD	174,737	0.08	DBS GROUP HOLDINGS 3.7%				
NAN FUNG TREASURY					03/03/2031	32,210,000	CNY	4,414,927	1.99
3.625% 27/08/2030	300,000	USD	240,543	0.11	UNITED OVERSEAS BANK				
NWD FINANCE 6.15% VRN					4.5% 06/04/2032	50,000,000	CNY	7,048,038	3.18
PERP	446,000	USD	310,814	0.14				11,462,965	5.17
SHUI ON DEVELOPMENT					SOUTH KOREA				
HOLDING 6.15% 24/08/2024	260,000	USD	166,928	0.08	HYUNDAI CAPITAL				
STUDIO CITY FINANCE 6%					SERVICES 3.2% 11/08/2024	10,000,000	CNY	1,366,917	0.62
15/07/2025	300,000	USD	283,957	0.13				1,366,917	0.62
STUDIO CITY FINANCE					UNITED ARAB EMIRATES				
6.5% 15/01/2028	200,000	USD	169,063	0.08	EMIRATES NBD 4.48%				
SWIRE PROPERTIES MTN					07/05/2024	8,000,000	CNY	1,100,646	0.50
FINANCING 3.3% 25/07/2025	7,550,000	CNY	1,031,197	0.46	EMIRATES NBD BANK 3.32%				
SWIRE PROPERTIES MTN					19/02/2026	20,880,000	CNY	2,825,072	1.27
FINANCING 3.55% 25/07/2028	7,410,000	CNY	1,007,610	0.45	EMIRATES NBD BANK 4%				
VANKE REAL ESTATE 3.15%					18/11/2025	8,000,000	CNY	1,098,532	0.50
12/05/2025	200,000	USD	167,978	0.08	FIRST ABU DHABI BANK				
VANKE REAL ESTATE HONG					3.15% 29/01/2026	38,940,000	CNY	5,258,754	2.36
KONG 3.45% 25/05/2024	27,870,000	CNY	3,590,885	1.62	FIRST ABU DHABI BANK				
VANKE REAL ESTATE HONG					3.4% 18/08/2025	12,000,000	CNY	1,637,919	0.74
KONG 3.975% 09/11/2027	300,000	USD	212,787	0.10				11,920,923	5.37
VANKE REAL ESTATE HONG					TOTAL BONDS				
KONG 4.2% 07/06/2024	200,000	USD	187,577	0.08	TOTAL TRANSFERABLE SECURITIES				
			21,170,748	9.54	ADMITTED TO AN OFFICIAL STOCK			148,575,444	66.97
					EXCHANGE LISTING				
INDIA									
EXPORTIMPORT BANK OF					TRANSFERABLE SECURITIES TRADED ON ANOTHER REGULATED				
INDIA 3.45% 25/06/2026	50,000,000	CNY	6,642,620	2.99	MARKET				
			6,642,620	2.99					

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

Portfolio of Investments and Other Net Assets

as at 30 September 2023

RMB Fixed Income (continued)
Statement of investments as at 30 September 2023
(expressed in USD)

Description	Face Value	Currency	Evaluation	% net assets	Description	Face Value	Currency	Evaluation	% net assets
BONDS					QATAR				
CANADA					QNB FINANCE 3.4%				
BANK OF MONTREAL 3.3%					22/02/2025	10,000,000	CNY	1,361,767	0.61
20/09/2024	5,000,000	CNY	684,703	0.31	QNB FINANCE 4% 14/03/2027	10,000,000	CNY	1,373,144	0.62
ROYAL BANK OF CANADA								2,734,911	1.23
4.1% 16/06/2025	22,000,000	CNY	3,035,092	1.37	TOTAL BONDS			49,583,557	22.35
			3,719,795	1.68	TOTAL TRANSFERABLE SECURITIES			49,583,557	22.35
					TRADED ON ANOTHER REGULATED MARKET				
CHINA					OTHER TRANSFERABLE SECURITIES				
AGRICULTURAL DEVELOPMENT					BONDS				
BANK OF 2.97% 14/10/2032	39,000,000	CNY	5,391,009	2.43	HONG KONG				
AGRICULTURAL DEVELOPMENT					HENDERSON LAND 3.4%				
BANK OF 3.1% 27/02/2033	21,000,000	CNY	2,932,110	1.32	16/01/2026				
AGRICULTURAL DEVELOPMENT					20,000,000				
BANK OF 3.3% 05/11/2031	15,000,000	CNY	2,119,356	0.96	CNY				
CHINA (GOVT) 3.19%					2,728,858				
15/04/2053	17,000,000	CNY	2,419,836	1.09	1.23				
CHINA (GOVT) 3.32%					HYSAN MTN 3.15%				
15/04/2052	71,000,000	CNY	10,251,582	4.61	13/06/2026				
CHINA DEVELOPMENT BANK					27,000,000				
2.96% 18/07/2032	17,000,000	CNY	2,346,780	1.06	CNY				
CHINA DEVELOPMENT BANK					4,991,687				
3.07% 10/03/2030	10,000,000	CNY	1,392,325	0.63	2.24				
CHINA DEVELOPMENT BANK					SWIRE PROPERTIES MTN				
3.9% 03/08/2040	5,000,000	CNY	761,370	0.34	FINANCING 3% 06/06/2026				
EXPORTIMPORT BANK OF					15,000,000				
CHINA 3.38% 16/07/2031	44,000,000	CNY	6,256,709	2.82	CNY				
MEITUAN DIANPING 2.125%					2,024,401				
28/10/2025	400,000	USD	367,347	0.17	0.91				
SANDS CHINA 4.375%					SWIRE PROPERTIES MTN				
18/06/2030	200,000	USD	172,705	0.08	FINANCING 3.4% 18/01/2026				
			34,411,129	15.51	20,000,000				
					CNY				
					2,729,382				
					16,104,136				
					7.25				
HONG KONG					SOUTH KOREA				
HKCG FINANCE 3.74%					EXPORTIMPORT BANK OF				
28/03/2025	25,000,000	CNY	3,432,528	1.54	KOREA 3.01% 26/06/2026				
SUN HUNG KAI PROPERTIES					20,000,000				
CAPITAL 3.16% 25/01/2028	15,000,000	CNY	2,009,587	0.91	CNY				
			5,442,115	2.45	2,708,096				
					1.22				
					KOREA DEVELOPMENT BANK				
					3.05% 26/06/2026				
					20,000,000				
					CNY				
					2,717,890				
					5,425,986				
					2.45				
					21,530,122				
					9.70				
					21,530,122				
					9.70				
					219,689,123				
					99.02				
					OTHER NET ASSETS				
					2,164,939				
					0.98				
					TOTAL NET ASSETS				
					221,854,062				
					100.00				
MACAU									
MGM CHINA HOLDINGS									
5.25% 18/06/2025	200,000	USD	192,167	0.09					
SANDS CHINA 2.55%									
08/03/2027	200,000	USD	173,412	0.08					
SANDS CHINA 5.4%									
08/08/2028	200,000	USD	188,016	0.08					
			553,595	0.25					
MALAYSIA									
MALAYAN BANKING 2.8%									
23/06/2024	20,000,000	CNY	2,722,012	1.23					
			2,722,012	1.23					

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

Portfolio of Investments and Other Net Assets

as at 30 September 2023

Singapore Dollar Income Bond
Statement of investments as at 30 September 2023
(expressed in SGD)

Description	Quantity/ Face value	Currency	Evaluation	% net assets	Description	Quantity/ Face value	Currency	Evaluation	% net assets
INVESTMENTS					BNP PARIBAS 5.25% VRN				
TRANSFERABLE SECURITIES ADMITTED TO AN OFFICIAL STOCK EXCHANGE LISTING					12/07/2032				
BONDS					1,500,000 SGD 1,511,176 0.70				
AUSTRALIA					CREDIT AGRICOLE 4.85%				
AUSTRALIA NEW ZEALAND BANKING					VRN 27/02/2033				
4.5% VRN 02/12/2032	2,000,000	SGD	1,990,786	0.92	2,000,000 SGD 1,965,290 0.91				
WESTPAC BANKING 2.894%					CREDIT AGRICOLE 5.25%				
VRN 04/02/2030	800,000	USD	1,032,012	0.48	VRN 07/09/2033				
WESTPAC BANKING 4.65%					2,000,000 SGD 2,000,284 0.93				
VRN 07/09/2032	2,000,000	SGD	1,994,102	0.92	6,415,128 2.97				
			5,016,900	2.32	GERMANY				
CHINA					COMMERZBANK 5.7% VRN				
CHALCO HONG KONG					03/05/2033				
INVESTMENT 2.1% 28/07/2026	592,000	USD	731,993	0.34	1,000,000 SGD 1,002,666 0.46				
CHINA HONGQIAO GROUP					1,002,666 0.46				
6.25% 08/06/2024	200,000	USD	266,864	0.12	GREAT BRITAIN				
CHINA HUADIAN OVERSEAS					LLOYDS BANKING GROUP				
DEVELOPMENT 4% VRN PERP	600,000	USD	806,951	0.37	PLC 5.25% VRN 22/08/2033				
CHINA HUANENG GROUP					2,000,000 SGD 1,991,970 0.92				
3.08% VRN PERP	200,000	USD	256,554	0.12	STANDARD CHARTERED BANK				
CHINA RESOURCES LAND					3.1% 13/03/2024				
3.75% VRN PERP	405,000	USD	531,878	0.25	2,000,000 SGD 1,988,223 0.92				
ENN CLEAN ENERGY INTERNATIONAL					STANDARD CHARTERED PLC				
3.375% 12/05/2026	423,000	USD	530,261	0.25	6.187% VRN 06/07/2027				
GEELY AUTOMOBILE					681,000 USD 926,897 0.43				
HOLDINGS 4% VRN PERP	600,000	USD	784,099	0.36	4,907,090 2.27				
JDCOM 4.125% 14/01/2050	1,625,000	USD	1,538,351	0.71	HONG KONG				
SANDS CHINA 3.75%					AIA GROUP 2.9% VRN PERP				
08/08/2031	1,060,000	USD	1,143,773	0.53	7,000,000 SGD 5,835,801 2.70				
SF HOLDING INVESTMENT					AIRPORT AUTHORITY 2.1%				
2.875% 20/02/2030	505,000	USD	578,677	0.27	VRN PERP				
SINOCHEM OFFSHORE					202,000 USD 251,897 0.12				
CAPITAL 1.5% 23/09/2026	1,117,000	USD	1,341,639	0.62	AIRPORT AUTHORITY 2.4%				
TENCENT HOLDINGS 3.84%					VRN PERP				
22/04/2051	800,000	USD	704,438	0.33	202,000 USD 238,555 0.11				
WYNN MACAU 5.125%					BLOSSOM JOY 2.2%				
15/12/2029	530,000	USD	593,262	0.27	21/10/2030				
YONGDA INVESTMENT 2.25%					891,000 USD 979,929 0.45				
16/06/2025	272,000	USD	348,130	0.16	CHINA OVERSEAS FINANCE				
YUNDA HOLDING					3.125% 02/03/2035				
INVESTMENT 2.25% 19/08/2025	500,000	USD	610,152	0.28	1,000,000 USD 961,818 0.45				
ZHONGSHENG GROUP					CHINA OVERSEAS GRAND OCEANS				
HOLDINGS 3% 13/01/2026	200,000	USD	249,266	0.12	FINANCE 2.45% 09/02/2026				
			11,016,288	5.10	200,000 USD 233,040 0.11				
FRANCE					CHINA RESOURCES LAND				
BNP PARIBAS 3.125% VRN					4.125% 26/02/2029				
22/02/2032	1,000,000	SGD	938,378	0.43	200,000 USD 244,901 0.11				
					CK HUTCHISON				
					4.75% 21/04/2028				
					503,000 USD 662,279 0.31				
					CK HUTCHISON INTERNATIONAL				
					4.875% 21/04/2033				
					375,000 USD 478,411 0.22				
					CLP POWER HONG KONG FINANCING				
					2.125% 30/06/2030				
					658,000 USD 722,993 0.33				
					CMB INTERNATIONAL LEASING MAN-				
					AGEMENT 1.875% 12/08/2025				
					281,000 USD 356,026 0.16				
					CMB INTERNATIONAL LEASING MAN-				
					AGEMENT 2% 04/02/2026				
					462,000 USD 575,845 0.27				
					CMB INTERNATIONAL LEASING MAN-				
					AGEMENT 2.75% 12/08/2030				
					200,000 USD 219,103 0.10				
					HONGKONG ELECTRIC				
					FINANCE 2.25% 09/06/2030				
					516,000 USD 573,942 0.27				
					HONGKONG LAND FINANCE				
					2.875% 27/05/2030				
					277,000 USD 317,285 0.15				
					HONGKONG LAND FINANCE				
					5.25% 14/07/2033				
					282,000 USD 362,448 0.17				

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

Portfolio of Investments and Other Net Assets

as at 30 September 2023

Singapore Dollar Income Bond (continued)
Statement of investments as at 30 September 2023
(expressed in SGD)

Description	Quantity/ Face value	Currency	Evaluation	% net assets	Description	Quantity/ Face value	Currency	Evaluation	% net assets
HUARONG FINANCE 3.8% 07/11/2025	2,500,000	SGD	2,174,252	1.01	PAKUWON JATI 4.875% 29/04/2028	941,000	USD	1,158,010	0.53
HUTCHINSON WHAM 7.45% 24/11/2033	600,000	USD	911,235	0.42	PERTAMINA GEOTHERMAL ENERGY 5.15% 27/04/2028	233,000	USD	310,836	0.14
LENOVO GROUP 6.536% 27/07/2032	300,000	USD	405,314	0.19	PERTAMINA PERSERO 2.3% 09/02/2031	400,000	USD	426,583	0.20
MELCO RESORTS FINANCE 5.375% 04/12/2029	1,385,000	USD	1,560,414	0.72	PERTAMINA PERSERO 3.1% 21/01/2030	448,000	USD	518,450	0.24
SHANGHAI COMMERCIAL BANK 6.375% VRN 28/02/2033	400,000	USD	535,972	0.25	PERUSAHAAN PERSEROAN PERSERO 3% 30/06/2030	450,000	USD	506,784	0.23
SHANGHAI PORT GROUP DEVELOPMENT 2.375% 13/07/2030	200,000	USD	227,089	0.11				6,464,389	2.99
STUDIO CITY FINANCE 5% 15/01/2029	400,000	USD	411,883	0.19	IRELAND CCBL CAYMAN 1.99% 21/07/2025	645,000	USD	822,462	0.38
STUDIO CITY FINANCE 6% 15/07/2025	200,000	USD	259,485	0.12				822,462	0.38
STUDIO CITY FINANCE 6.5% 15/01/2028	335,000	USD	387,772	0.18	JAPAN ASAHI MUTUAL LIFE INSURANCE 4.1% VRN PERP NIPPON LIFE INSURANCE 6.25% VRN 13/09/2053	800,000	USD	896,960	0.42
			19,887,689	9.22	SUMITOMO MITSUI FINANCIAL 6.184% 13/07/2043	1,644,000	USD	2,162,238	0.99
INDIA DELHI INTERNATIONAL AIRPORT 6.45% 04/06/2029	200,000	USD	254,974	0.12	SUMITOMO MITSUI TRUST BANK 5.65% 14/09/2026	500,000	USD	681,005	0.32
GMR HYDERABAD INTERNATIONAL 4.75% 02/02/2026	400,000	USD	517,738	0.24				4,553,828	2.11
HDFC BANK 5.686% 02/03/2026	448,000	USD	611,791	0.28	MACAU MGM CHINA HOLDINGS 4.75% 01/02/2027	788,000	USD	970,470	0.45
ICICI BANK DUBAI 4% 18/03/2026	400,000	USD	524,747	0.24	MGM CHINA HOLDINGS 5.875% 15/05/2026	300,000	USD	391,011	0.18
JSW INFRASTRUCTURE 4.95% 21/01/2029	400,000	USD	480,646	0.22	WYNN MACAU 5.625% 26/08/2028	350,000	USD	414,481	0.19
JSW STEEL 5.95% 18/04/2024	300,000	USD	407,369	0.19				1,775,962	0.82
REC 5.625% 11/04/2028	478,000	USD	637,008	0.29	MALAYSIA KHAZANAH CAPITAL 4.876% 01/06/2033	392,000	USD	505,212	0.23
RELIANCE INDUSTRIES 3.75% 12/01/2062	800,000	USD	682,804	0.33				505,212	0.23
RENEW WIND ENERGY 4.5% 14/07/2028	250,000	USD	286,686	0.13	MAURITIUS CLEAN RENEWABLE POWER 4.25% 25/03/2027	399,000	USD	426,340	0.20
			4,403,763	2.04	GREENKO SOLAR MAURITIUS 5.55% 29/01/2025	830,000	USD	1,096,462	0.51
INDONESIA BANK MANDIRI PERSERO 2% 19/04/2026	404,000	USD	500,779	0.23	GREENKO SOLAR MAURITIUS 5.95% 29/07/2026	320,000	USD	408,025	0.19
BANK MANDIRI PERSERO 5.5% 04/04/2026	200,000	USD	270,472	0.13	INDIA AIRPORT INFRA 6.25% 25/10/2025	380,000	USD	507,070	0.23
BANK NEGARA 3.75% 30/03/2026	600,000	USD	758,885	0.35	INDIA GREEN ENERGY HOLDINGS 5.375% 29/04/2024	264,000	USD	355,153	0.16
BANK TABUNGAN NEGARA PERSERO 4.2% 23/01/2025	500,000	USD	647,667	0.30	INDIA GREEN POWER HOLDINGS 4% 22/02/2027	340,000	USD	407,586	0.19
INDOFOOD CBP SUKSES MAKMUR 4.805% 27/04/2052	1,200,000	USD	1,138,826	0.53				3,200,636	1.48
JAPFA COMFEED INDONESIA 5.375% 23/03/2026	200,000	USD	227,097	0.11					

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

Portfolio of Investments and Other Net Assets

as at 30 September 2023

Singapore Dollar Income Bond (continued)
Statement of investments as at 30 September 2023
(expressed in SGD)

Description	Quantity/ Face value	Currency	Evaluation	% net assets	Description	Quantity/ Face value	Currency	Evaluation	% net assets
MONGOLIA					HOUSING DEVELOPMENT				
MONGOLIA (GOVT) 8.65%					BOARD 2.675% 22/01/2029	500,000	SGD	474,848	0.22
19/01/2028	410,000	USD	558,522	0.26	HOUSING DEVELOPMENT				
			558,522	0.26	BOARD 3.08% 31/05/2030	1,000,000	SGD	952,485	0.44
PHILIPPINES					HOUSING DEVELOPMENT				
INTERNATIONAL CONTAINER					BOARD 3.437% 13/09/2029	250,000	SGD	245,708	0.11
TERMINAL 4.75% 17/06/2030	209,000	USD	268,204	0.12	HOUSING DEVELOPMENT				
JGSH PHILIPPINES 4.125%					BOARD 3.948% 29/01/2029	1,000,000	SGD	1,010,186	0.47
09/07/2030	370,000	USD	455,564	0.22	HOUSING DEVELOPMENT				
			723,768	0.34	BOARD 3.995% 06/12/2029	2,500,000	SGD	2,534,407	1.17
SINGAPORE					HPHT FINANCE 1.5%				
ABJA INVESTMENT 5.95%					17/09/2026	587,000	USD	708,535	0.33
31/07/2024	270,000	USD	367,669	0.17	INDIKA ENERGY CAPITAL				
ASCENDAS REAL ESTATE INVESTMENT					8.25% 22/10/2025	421,000	USD	570,495	0.26
2.65% 26/08/2030	2,500,000	SGD	2,299,212	1.06	LAND TRANSPORT AUTHORITY				
ASCENDAS REAL ESTATE INVESTMENT					3.38% 30/01/2059	250,000	SGD	230,990	0.11
3.14% 02/03/2025	6,250,000	SGD	6,166,056	2.86	LAND TRANSPORT AUTHORITY				
ASCENDAS REAL ESTATE INVESTMENT					3.51% 18/09/2030	1,500,000	SGD	1,455,921	0.67
3.468% 19/04/2029	1,500,000	SGD	1,462,854	0.68	MAPLETREE COMMERCIAL				
ASCENDAS REAL ESTATE INVESTMENT					TRUST 3.045% 27/08/2027	3,500,000	SGD	3,381,433	1.57
TRUST 3% VRN PERP	1,000,000		961,569	0.45	MAPLETREE COMMERCIAL				
CAPITALAND TREASURY					TRUST 3.11% 24/08/2026	5,500,000	SGD	5,364,957	2.48
2.9% 21/09/2032	1,500,000	SGD	1,365,242	0.63	MPACT TREASURY 4.25%				
CAPITALAND TREASURY					29/03/2030	2,250,000	SGD	2,275,268	1.05
3.65% VRN PERP	250,000	SGD	245,766	0.11	NATIONAL ENVIRONMENT				
CCT MTN 3.17% 05/03/2024	5,750,000	SGD	5,726,255	2.66	AGENCY 2.5% 15/09/2051	4,250,000	SGD	3,344,144	1.55
CCT MTN 3.327% 21/03/2025	2,750,000	SGD	2,718,107	1.26	OVERSEA CHINESE BANKING				
CHANGI AIRPORT GROUP SINGAPORE					3% VRN PERP	2,750,000	SGD	2,520,078	1.17
1.88% 12/05/2031	5,250,000	SGD	4,584,279	2.12	OVERSEAS CHINESE BANKING				
CMT 2.1% 08/03/2028	2,500,000	SGD	2,302,681	1.07	4.602% VRN 15/06/2032	910,000	USD	1,185,053	0.55
CMT 2.15% 07/12/2032	3,250,000	SGD	2,785,679	1.29	PSA TREASURY 2.88%				
CMT 3.48% 06/08/2024	2,500,000	SGD	2,486,580	1.15	27/04/2027	3,250,000	SGD	3,114,330	1.44
CMT MTN 3.15% 11/02/2026	1,250,000	SGD	1,225,154	0.57	SINGAPORE (GOVT) 3%				
CMT MTN 3.5% 25/02/2026	2,000,000	SGD	1,977,432	0.92	01/08/2072	5,000,000	SGD	4,968,280	2.30
CMT MTN 3.938% 19/06/2030	1,500,000	SGD	1,497,663	0.69	SINGTEL GROUP TREASURY				
DBS GROUP HOLDINGS					2.375% 28/08/2029	500,000	USD	582,306	0.27
1.822% VRN 10/03/2031	1,282,000	USD	1,586,006	0.73	SINGTEL GROUP TREASURY				
FCT MTN 2.77% 08/11/2024	2,500,000	SGD	2,460,296	1.14	3.3% VRN PERP	3,000,000	SGD	2,703,589	1.25
HOUSING DEVELOPMENT					TEMASEK FINANCIAL 4%				
BOARD 1.265% 24/06/2030	3,750,000	SGD	3,200,983	1.48	07/12/2029	1,000,000	SGD	1,019,887	0.47
HOUSING DEVELOPMENT					TML HOLDINGS 4.35%				
BOARD 1.3% 03/12/2035	1,000,000	SGD	756,636	0.35	09/06/2026	428,000	USD	535,104	0.25
HOUSING DEVELOPMENT					TML HOLDINGS 5.5%				
BOARD 1.73% 19/05/2031	3,500,000	SGD	3,031,992	1.40	03/06/2024	200,000	USD	269,770	0.12
HOUSING DEVELOPMENT					UNITED OVERSEAS BANK				
BOARD 1.865% 21/07/2033	250,000	SGD	210,675	0.10	2.25% VRN PERP	4,500,000	SGD	4,265,599	1.97
HOUSING DEVELOPMENT					UNITED OVERSEAS BANK				
BOARD 1.971% 25/01/2029	500,000	SGD	458,265	0.21	2.55% VRN PERP	1,500,000	SGD	1,371,777	0.64
HOUSING DEVELOPMENT					UNITED OVERSEAS BANK				
BOARD 2.32% 24/01/2028	250,000	SGD	235,812	0.11	3.5% VRN 27/02/2029	4,250,000	SGD	4,234,341	1.96
HOUSING DEVELOPMENT					UNITED OVERSEAS BANK				
BOARD 2.598% 30/10/2029	250,000	SGD	234,457	0.11	5.25% VRN PERP	750,000	SGD	782,154	0.36
								100,448,965	46.50

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

Portfolio of Investments and Other Net Assets

as at 30 September 2023

Singapore Dollar Income Bond (continued)
Statement of investments as at 30 September 2023
(expressed in SGD)

Description	Quantity/ Face value	Currency	Evaluation	% net assets	Description	Quantity/ Face value	Currency	Evaluation	% net assets
SOUTH KOREA					TRANSFERABLE SECURITIES TRADED ON ANOTHER REGULATED MARKET				
GS CALTEX 5.375% 07/08/2028	690,000	USD	922,060	0.43	BONDS				
HYUNDAI CAPITAL SERVICES 4.5% 29/09/2025	2,000,000	SGD	2,005,852	0.92	CHINA				
KB CAPITAL 1.5% 28/10/2025	600,000	USD	740,485	0.34	ALIBABA GROUP 3.15% 09/02/2051	800,000	USD	622,559	0.29
KODIT GLOBAL 4.954% 25/05/2026	570,000	USD	763,316	0.35	HONG KONG				
KOOKMIN BANK 2.5% 04/11/2030	692,000	USD	746,057	0.35	AIA GROUP 4.95% 04/04/2033	359,000	USD	465,831	0.22
KOREA EXPRESSWAY 5% 07/11/2024	2,000,000	SGD	2,020,599	0.93	STUDIO CITY 7% 15/02/2027	305,000	USD	394,736	0.18
LG ENERGY SOLUTION 5.75% 25/09/2028	511,000	USD	694,087	0.32	INDIA				
POSCO 5.875% 17/01/2033	200,000	USD	272,917	0.13	JSW HYDRO ENERGY 4.125% 18/05/2031	275,000	USD	262,819	0.12
SHINHAN BANK 4% 23/04/2029	1,000,000	USD	1,221,600	0.57	RELIANCE INDUSTRIES 2.875% 12/01/2032	250,000	USD	272,630	0.13
SK BROADBAND 4.875% 28/06/2028	228,000	USD	302,624	0.14	SHRIRAM TRANSPORT FINANCE 4.4% 13/03/2024	957,000	USD	1,288,225	0.59
SK ON 5.375% 11/05/2026	200,000	USD	270,883	0.13	INDONESIA				
			9,960,480	4.61	FREEPORT INDONESIA 4.763% 14/04/2027	200,000	USD	259,978	0.12
THAILAND					FREEPORT INDONESIA 5.315% 14/04/2032	533,000	USD	657,953	0.31
BANGKOK BANK 3.733% VRN 25/09/2034	1,500,000	USD	1,712,628	0.79	FREEPORT INDONESIA 6.2% 14/04/2052	400,000	USD	459,539	0.21
KASIKORN BANK 3.343% VRN 02/10/2031	800,000	USD	974,543	0.45	IRELAND				
MINOR INTERNATIONAL 2.7% VRN PERP	800,000	USD	995,116	0.46	SMBC AVIATION CAPITAL FINANCE 5.7% 25/07/2033	1,047,000	USD	1,334,155	0.62
THAIOIL TREASURY CENTER 2.5% 18/06/2030	337,000	USD	360,882	0.17	MACAU				
THAIOIL TREASURY CENTER 3.75% 18/06/2050	277,000	USD	229,808	0.11	MGM CHINA HOLDINGS 5.25% 18/06/2025	200,000	USD	262,584	0.12
			4,272,977	1.98	SANDS CHINA 5.4% 08/08/2028	500,000	USD	642,633	0.30
UNITED STATES					MAURITIUS				
BOC AVIATION 4.875% 03/05/2033	321,000	USD	403,444	0.19	CA MAGNUM HOLDINGS 5.375% 31/10/2026	528,000	USD	640,490	0.29
HYUNDAI CAPITAL AMERICA 5.8% 26/06/2025	332,000	USD	451,652	0.21	INDIA CLEAN ENERGY HOLDINGS 4.5% 18/04/2027	200,000	USD	227,599	0.11
PERIAMA HOLDINGS 5.95% 19/04/2026	600,000	USD	778,926	0.36	NETWORK 5.65% VRN PERP	200,000	USD	265,399	0.12
US (GOVT) 4.125% 15/08/2053	2,500,000	USD	3,112,880	1.44	SINGAPORE				
US (GOVT) 4.375% 15/08/2043	2,500,000	USD	3,198,453	1.48	CONTINUUM ENERGY LEVANTER 4.5% 09/02/2027	491,000	USD	561,141	0.26
			7,945,355	3.68	COSL SINGAPORE CAPITAL 4.5% 30/07/2025	200,000	USD	266,467	0.12
TOTAL BONDS			193,882,080	89.76	SINGAPORE				
TOTAL TRANSFERABLE SECURITIES ADMITTED TO AN OFFICIAL STOCK EXCHANGE LISTING			193,882,080	89.76				827,608	0.38

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

Portfolio of Investments and Other Net Assets

as at 30 September 2023

Singapore Dollar Income Bond (continued)
Statement of investments as at 30 September 2023
(expressed in SGD)

Description	Quantity/ Face value	Currency	Evaluation	% net assets
UNITED ARAB EMIRATES				
FIRST ABU DHABI BANK 6.32% VRN 04/04/2034	1,041,000	USD	1,421,005	0.66
			1,421,005	0.66
UNITED STATES				
HYUNDAI CAPITAL AMERICA 2.1% 15/09/2028	673,000	USD	762,499	0.35
TSMC ARIZONA 4.5% 22/04/2052	400,000	USD	468,167	0.22
			1,230,666	0.57
TOTAL BONDS			11,536,409	5.34
TOTAL TRANSFERABLE SECURITIES TRADED ON ANOTHER REGULATED MARKET			11,536,409	5.34
COLLECTIVE INVESTMENT SCHEMES				
IRELAND				
HSBC GLOBAL LIQUIDITY FUND	292,154	USD	398,762	0.18
			398,762	0.18
TOTAL COLLECTIVE INVESTMENT SCHEMES			398,762	0.18
OTHER TRANSFERABLE SECURITIES				
BONDS				
SINGAPORE				
BOC AVIATION 3.93% 11/05/2025	6,000,000	SGD	5,962,432	2.76
SMRT CAPITAL 3.22% 20/04/2028	2,000,000	SGD	1,944,100	0.90
			7,906,532	3.66
TOTAL BONDS			7,906,532	3.66
TOTAL OTHER TRANSFERABLE SECURITIES			7,906,532	3.66
TOTAL INVESTMENTS			213,723,783	98.94
OTHER NET ASSETS			2,294,604	1.06
TOTAL NET ASSETS			216,018,387	100.00

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

Portfolio of Investments and Other Net Assets

as at 30 September 2023

Ultra Short Duration Bond
Statement of investments as at 30 September 2023
(expressed in USD)

Description	Quantity/ Face value	Currency	Evaluation	% net assets	Description	Quantity/ Face value	Currency	Evaluation	% net assets
INVESTMENTS					STANDARD CHARTERED FRN				
TRANSFERABLE SECURITIES ADMITTED TO AN OFFICIAL STOCK EXCHANGE LISTING					30/03/2026				
					1,605,000 USD 1,614,463 0.21				
					VODAFONE GROUP 4.125%				
					30/05/2025				
					4,500,000 USD 4,389,499 0.58				
					24,991,890 3.28				
SHARES					IRELAND				
UNITED STATES					APTIV 2.396% 18/02/2025				
BABCOCK AND WILCOX					500,000 USD 475,791 0.06				
ENTERCOM RIGHT					2,000,000 USD 1,983,603 0.26				
					BANK OF IRELAND GROUP				
					4.5% 25/11/2023				
					4,885,000 USD 4,869,147 0.64				
					JOHNSON CONTROLS				
					INTERNATIONAL 3.625%				
TOTAL SHARES					02/07/2024				
					3,000,000 USD 2,948,507 0.39				
					8,293,445 1.09				
BONDS					JAPAN				
CANADA					MITSUBISHI UFJ				
BANK OF MONTREAL 5.92%					FINANCIAL GROUP FRN				
25/09/2025					12/09/2025				
2,000,000 USD 1,998,789 0.26					4,000,000 USD 4,019,158 0.53				
CANADIAN IMPERIAL BANK OF					MITSUBISHI UFJ				
COMMERCE FRN 18/10/2024					FINANCIAL GROUP FRN				
2,000,000 USD 1,994,442 0.26					17/04/2026				
NUTRIEN 5.9% 07/11/2024					3,000,000 USD 3,021,533 0.40				
5,000,000 USD 4,988,290 0.67					SUMITOMO MITSUI TRUST				
ROYAL BANK OF CANADA					BANK FRN 09/03/2026				
FRN 19/01/2024					3,000,000 USD 3,012,626 0.40				
1,000,000 USD 999,391 0.13					SUMITOMO MITSUI TRUST				
ROYAL BANK OF CANADA					BANK FRN 14/09/2026				
4.95% 25/04/2025					2,000,000 USD 2,011,322 0.26				
1,290,000 USD 1,271,382 0.17					SUMITOMO MITSUI				
ROYAL BANK OF CANADA					FINANCIAL GROUP FRN				
5.66% 25/10/2024					13/07/2026				
1,000,000 USD 997,653 0.13					4,000,000 USD 4,024,663 0.53				
TORONTODOMINION BANK					16,089,302 2.12				
FRN 17/07/2026									
3,000,000 USD 3,000,562 0.39					NETHERLANDS				
15,250,509 2.01					COOPERATIEVE RABOBANK				
					FRN 12/01/2024				
FRANCE					1,000,000 USD 999,611 0.13				
LVMH MOET HENNESSY					ING GROEP 4.1% 02/10/2023				
LOUIS VUITTO 3.375%					231,000 USD 231,000 0.03				
21/10/2025					ING GROEP 3.55%				
1,000,000 EUR 1,051,836 0.14					09/04/2024				
1,051,836 0.14					1,000,000 USD 987,967 0.13				
GERMANY					ING GROEP FRN 02/10/2023				
DEUTSCHE BANK 2.625%					1,250,000 USD 1,250,000 0.16				
16/12/2024					ING GROEP FRN 28/03/2026				
1,000,000 GBP 1,161,542 0.15					2,000,000 USD 2,018,286 0.27				
1,161,542 0.15					SHELL INTERNATIONAL				
GREAT BRITAIN					FINANCE FRN 13/11/2023				
BARCLAYS 1.007%					211,000 USD 211,188 0.03				
10/12/2024					5,698,052 0.75				
3,000,000 USD 2,968,262 0.39					SINGAPORE				
BP CAPITAL MARKETS PLC					DBS GROUP HOLDINGS				
1.876% 07/04/2024					5.479% 12/09/2025				
1,000,000 EUR 1,046,378 0.14					2,000,000 USD 2,006,929 0.26				
GLAXOSMITHKLINE 1.375%					DBS GROUP HOLDINGS FRN				
02/12/2024					22/11/2024				
2,000,000 EUR 2,060,227 0.27					7,595,000 USD 7,574,317 1.00				
LLOYDS BANKING GROUP					DBS GROUP HOLDINGS FRN				
2.25% 16/10/2024					12/09/2025				
226,000 GBP 265,521 0.03					2,000,000 USD 2,001,315 0.26				
RECKITT BENCKISER					PFIZER INVESTMENT				
TREASURY SERVICES 2.75%					ENTERPRISES 4.65%				
26/06/2024					19/05/2025				
11,950,000 USD 11,684,305 1.53					2,000,000 USD 1,972,571 0.26				
STANDARD CHARTERED					13,555,132 1.78				
3.971% VRN 30/03/2026									
1,000,000 USD 963,235 0.13									

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

Portfolio of Investments and Other Net Assets

as at 30 September 2023

Ultra Short Duration Bond (continued)
Statement of investments as at 30 September 2023
(expressed in USD)

Description	Quantity/ Face value	Currency	Evaluation	% net assets	Description	Quantity/ Face value	Currency	Evaluation	% net assets
SPAIN					JOHN DEERE CAPITAL FRN 08/06/2026				
BANCO SANTANDER 2.706% 27/06/2024	400,000	USD	389,926	0.05		858,000	USD	863,451	0.11
BANCO SANTANDER 3.892% 24/05/2024	4,200,000	USD	4,141,445	0.55	JPMORGAN CHASE 5.546% VRN 15/12/2025	2,000,000	USD	1,987,388	0.26
			4,531,371	0.60	LINDE 4.8% 05/12/2024	1,000,000	USD	992,962	0.13
SWEDEN					MERCEDSBENZ FINANCE NORTH AMERICA 5.5% 27/11/2024				
SWEDBANK FRN 15/06/2026	4,000,000	USD	4,041,965	0.53		1,000,000	USD	998,253	0.13
			4,041,965	0.53	MORGAN STANLEY 0.864% VRN 21/10/2025	1,000,000	USD	942,413	0.12
SWITZERLAND					MORGAN STANLEY 3.875% 29/04/2024				
CREDIT SUISSE AGNEW YORK 7.95% 09/01/2025	2,000,000	USD	2,036,177	0.27		1,000,000	USD	988,227	0.13
UBS AGLONDON FRN 09/02/2024	1,000,000	USD	999,890	0.13	MORGAN STANLEY BANK FRN 16/07/2025	3,845,000	USD	3,847,500	0.51
UBS GROUP 4.49% VRN 05/08/2025	2,670,000	USD	2,624,812	0.34	OCCEIDENTAL PETROLEUM 5.5% 01/12/2025	500,000	USD	494,662	0.07
			5,660,879	0.74	OCCEIDENTAL PETROLEUM 5.875% 01/09/2025	1,000,000	USD	995,894	0.13
UNITED STATES					PEPSICO FRN 13/02/2026				
AMERICAN EXPRESS FRN 04/11/2026	599,000	USD	594,482	0.08		5,020,000	USD	5,036,444	0.66
AMERICAN HONDA FINANCE 4.6% 17/04/2025	1,335,000	USD	1,314,119	0.17	SABINE PASS LIQUEFACTION 5.75% 15/05/2024	222,000	USD	221,641	0.03
AMGEN 5.507% 02/03/2026	3,000,000	USD	2,984,548	0.39	SYNCHRONY BANK 5.4% 22/08/2025	1,000,000	USD	964,589	0.13
APPLE 4.421% 08/05/2026	2,000,000	USD	1,969,021	0.26	VERIZON COMMUNICATIONS FRN 20/03/2026	4,688,000	USD	4,708,950	0.62
ATT 1.7% 25/03/2026	1,000,000	USD	908,367	0.12	VMWARE 1% 15/08/2024	2,000,000	USD	1,916,862	0.25
BANK OF AMERICA 4% 01/04/2024	2,000,000	USD	1,982,998	0.26	WRKCO 3.75% 15/03/2025	2,000,000	USD	1,941,433	0.26
BANK OF AMERICA 4.2% 26/08/2024	3,000,000	USD	2,948,721	0.39				72,946,513	9.59
BANK OF AMERICA CORP FRN 05/02/2026	2,909,000	USD	2,922,108	0.38	TOTAL BONDS			173,272,436	22.78
BANK OF AMERICA CORP FRN 15/09/2026	1,239,000	USD	1,224,381	0.16	ASSET BACKED SECURITIES				
CELANESE US HOLDINGS 5.9% 05/07/2024	5,000,000	USD	4,986,949	0.66	UNITED STATES				
CITIGROUP 2.375% 22/05/2024	1,000,000	EUR	1,047,236	0.14	AMERICAN HOMES 3.678% 17/12/2036	1,617,000	USD	1,314,700	0.17
CITIGROUP 2.75% 24/01/2024	3,000,000	GBP	3,626,314	0.48	AMERICAN HOMES 3.732% 17/10/2052	2,707,000	USD	2,227,990	0.30
CITIGROUP FRN 24/05/2025	3,000,000	USD	3,010,527	0.40				3,542,690	0.47
CNH INDUSTRIAL CAPITAL 3.95% 23/05/2025	1,835,000	USD	1,780,398	0.23	TOTAL ASSET BACKED SECURITIES			3,542,690	0.47
DUPONT DE NEMOURS 4.493% 15/11/2025	1,000,000	USD	976,702	0.13	TOTAL TRANSFERABLE SECURITIES				
EL PASO PIPELINE 4.3% 01/05/2024	1,000,000	USD	990,316	0.13	ADMITTED TO AN OFFICIAL STOCK EXCHANGE LISTING			178,798,729	23.51
EXXON MOBIL 0.142% 26/06/2024	2,000,000	EUR	2,058,628	0.27	TRANSFERABLE SECURITIES TRADED ON ANOTHER REGULATED MARKET				
FEDERAL NATIONAL MORTGAGE ASSOCIATION- 0.625% 22/04/2025	4,000,000	USD	3,724,946	0.49	BONDS				
HEWLETT PACKARD ENTERPRISE 5.9% 01/10/2024	7,000,000	USD	6,995,083	0.91	AUSTRALIA				
					AUSTRALIA NEW ZEALAND BANKING 4.675% 15/06/2026	4,000,000	USD	3,933,998	0.52
					AUSTRALIA NEW ZEALAND BANKING 5.375% 03/07/2025	1,400,000	USD	1,395,116	0.18

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

Portfolio of Investments and Other Net Assets

as at 30 September 2023

Ultra Short Duration Bond (continued)
Statement of investments as at 30 September 2023
(expressed in USD)

Description	Quantity/ Face value	Currency	Evaluation	% net assets	Description	Quantity/ Face value	Currency	Evaluation	% net assets
AUSTRALIA NEW ZEALAND BANKING 5.671% 03/10/2025	3,000,000	USD	3,003,403	0.39	CANADIAN IMPERIAL BANK OF COMMERCE 5.144% 28/04/2025	4,000,000	USD	3,950,325	0.52
AUSTRALIA NEW ZEALAND BANKING GROUP FRN 03/07/2025	3,000,000	USD	3,008,636	0.40	CANADIAN IMPERIAL BANK OF COMMERCE FRN 7/4/2025	4,000,000	USD	4,007,857	0.53
AUSTRALIA NEW ZEALAND BANKING GROUP FRN 03/10/2025	3,000,000	USD	3,001,678	0.39	ENBRIDGE 2.15% 16/02/2024	4,000,000	USD	3,944,335	0.52
COMMONWEALTH BANK OF AUSTRALIA 5.079% 10/01/2025	590,000	USD	586,633	0.08	ENBRIDGE 4% 01/10/2023	3,677,000	USD	3,677,000	0.48
COMMONWEALTH BANK OF AUSTRALIAN 5.499% 12/09/2025	2,000,000	USD	1,996,729	0.26	ENBRIDGE FRN 16/02/2024	4,000,000	USD	4,002,592	0.53
COMMONWEALTH BANK OF AUSTRALIA FRN 10/01/2025	5,000,000	USD	5,006,000	0.66	NATIONAL BANK OF CANADA 0.55% VRN 15/11/2024	3,000,000	USD	2,978,480	0.39
COMMONWEALTH BANK OF AUSTRALIA FRN 12/09/2025	2,000,000	USD	2,001,401	0.26	ROYAL BANK OF CANADA FRN 12/01/2026	415,000	USD	415,971	0.05
COMMONWEALTH BANK OF AUSTRALIA FRN 13/03/2026	5,000,000		5,008,429	0.67	ROYAL BANK OF CANADA FRN 20/01/2026	1,000,000	USD	990,649	0.13
MACQUARIE BANK FRN 15/06/2026	3,180,000	USD	3,197,577	0.42	TORONTODOMINION FRN 10/09/2024	2,000,000	USD	1,994,737	0.26
MACQUARIE GROUP FRN 14/10/2025	5,000,000	USD	4,961,905	0.65				47,430,657	6.24
NATIONAL AUSTRALIA BANK 5.132% 22/11/2024	1,715,000	USD	1,705,350	0.22	CHINA				
NATIONAL AUSTRALIA BANK FRN 12/01/2025	1,000,000	USD	998,313	0.13	ALIBABA GROUP HOLDING 3.6% 28/11/2024	750,000	USD	730,839	0.10
NATIONAL AUSTRALIA BANK FRN 13/05/2025	4,000,000	USD	4,010,107	0.53				730,839	0.10
			43,815,275	5.76	DENMARK				
CANADA					DANSKE BANK 6.259% VRN 22/09/2026	2,000,000	USD	2,002,621	0.26
BANK OF MONTREAL 2.15% 08/03/2024	2,000,000	USD	1,967,859	0.26				2,002,621	0.26
BANK OF MONTREAL FRN 08/03/2024	2,500,000	USD	2,502,107	0.33	FRANCE				
BANK OF MONTREAL FRN 25/09/2025	2,000,000	USD	1,999,807	0.26	BANQUE FEDERATIVE DU CREDIT MUTUEL 0.65% 27/02/24	3,000,000	USD	2,937,339	0.39
BANK OF MONTREAL FRN 05/06/2026	5,000,000	USD	5,042,201	0.67	BANQUE FEDERATIVE DU CREDIT MUTUEL FRN 04/02/2025	1,000,000	USD	993,319	0.13
BANK OF NOVA SCOTIA 2.44% 11/03/2024	2,000,000	USD	1,971,050	0.26	BANQUE FEDERATIVE DU CREDIT MUTUEL FRN 13/07/2026	7,000,000	USD	7,027,517	0.93
BANK OF NOVA SCOTIA FRN 11/03/2024	5,000,000	USD	5,010,302	0.66	BNP PARIBAS 3.8% 10/01/2024	5,000,000	USD	4,968,579	0.65
BANK OF NOVA SCOTIA FRN 11/04/2025	1,000,000	USD	999,755	0.13	BPCE 4.625% 11/07/2024	1,250,000	USD	1,227,721	0.16
BANK OF NOVA SCOTIA FRN 02/03/2026	1,000,000	USD	989,631	0.13	CREDIT AGRICOLE 3.25% 04/10/2024	1,000,000	USD	972,924	0.13
BANK OF NOVA SCOTIA FRN 15/09/2026	1,000,000	USD	985,999	0.13	CREDIT AGRICOLE 5.589% 05/07/2026	1,000,000	USD	993,053	0.13
					CREDIT AGRICOLE FRN 05/07/2026	4,000,000	USD	4,033,955	0.53
					CREDIT AGRICOLE LONDON 3.875% 15/04/2024	7,000,000	USD	6,921,946	0.91
					SOCIETE GENERALE 3.875% 28/03/2024	2,500,000	USD	2,470,205	0.32
					SOCIETE GENERALE 4.351% 13/06/2025	2,000,000	USD	1,943,748	0.26
								34,490,306	4.54

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

Portfolio of Investments and Other Net Assets

as at 30 September 2023

Ultra Short Duration Bond (continued)
Statement of investments as at 30 September 2023
(expressed in USD)

Description	Quantity/ Face value	Currency	Evaluation	% net assets	Description	Quantity/ Face value	Currency	Evaluation	% net assets
GERMANY					SOUTH KOREA				
DEUTSCHE BANK FRN 08/11/2023	5,000,000	USD	5,001,852	0.66	SHINHAN BANK 3.875% 05/11/2023	1,400,000	USD	1,397,207	0.18
			5,001,852	0.66				1,397,207	0.18
GREAT BRITAIN					SWEDEN				
BARCLAYS 3.125% 17/01/2024	3,000,000	GBP	3,629,832	0.48	SWEDBANK FRN 04/04/2025	1,000,000	USD	1,001,764	0.13
BARCLAYS 3.65% 16/03/2025	1,000,000	USD	963,351	0.13				1,001,764	0.13
BRITISH TELECOMMUNICATIONS 4.5% 04/12/2023	6,000,000	USD	5,984,671	0.78	SWITZERLAND				
COCACOLA EUROPEAN PARTNERS 0.8% 03/05/2024	4,000,000	USD	3,882,851	0.51	CREDIT SUISSE FRN 02/02/2024	2,920,000	USD	2,916,044	0.38
STANDARD CHARTERED FRN 06/07/2027	1,000,000	USD	1,008,046	0.13	UBS AGLONDON 5.8% 11/09/2025	3,000,000	USD	2,990,770	0.39
			15,468,751	2.03	UBS AGLONDON FRN 11/09/2025	3,000,000	USD	3,002,032	0.40
IRELAND					UNITED STATES				
AERCAP IRELAND CAPITAL 1.15% 29/10/2023	3,000,000	USD	2,988,662	0.40	AMERICAN EXPRESS FRN 04/03/2025	1,000,000	USD	1,002,939	0.13
AERCAP IRELAND CAPITAL DAC 1.65% 29/10/2024	2,000,000	USD	1,904,764	0.25	AMERICAN HONDA FINANCE FRN 12/01/2024	4,000,000	USD	4,001,664	0.53
AERCAP IRELAND CAPITAL DAC FRN 29/09/2023	1,000,000	USD	1,000,000	0.13	AT&T FRN 12/06/2024	6,149,000	USD	6,182,790	0.81
			5,893,426	0.78	ATHENE GLOBAL FUNDING 2.514% 08/03/2024	900,000	USD	884,013	0.12
NETHERLANDS					ATHENE GLOBAL FUNDING FRN 24/05/2024				
COOPERATIEVE RABOBANK 2.625% 22/07/2024	1,000,000	USD	974,057	0.13	AVERY DENNISON 0.85% 15/08/2024	3,000,000	USD	2,870,606	0.38
COOPERATIEVE RABOBANK 5.5% 18/07/2025	2,000,000	USD	1,992,659	0.26	AVIATION CAPITAL GROUP 4.375% 30/01/24	1,213,000	USD	1,202,958	0.16
COOPERATIEVE RABOBANK FRN 10/01/2025	4,000,000	USD	3,991,137	0.52	AVIATION CAPITAL GROUP 5.5% 15/12/2024	1,000,000	USD	983,825	0.13
COOPERATIEVE RABOBANK FRN 18/07/2025	5,000,000	USD	5,007,838	0.67	BANK OF AMERICA 4% 22/01/2025	2,000,000	USD	1,946,458	0.26
COOPERATIEVE RABOBANK UANY FRN 05/10/2026	2,000,000	USD	2,000,894	0.26	BANK OF AMERICA FRN 04/02/2025	2,000,000	USD	1,996,851	0.26
EDP FINANCE 3.625% 15/07/2024	2,000,000	USD	1,960,065	0.26	BANK OF NEW YORK MELLON 5.224% VRN 21/11/2025	2,270,000	USD	2,252,118	0.30
ENEL FINANCE INTERNATIONAL 4.25% 15/06/2025	3,000,000	USD	2,918,748	0.38	BANK OF NEW YORK MELLON FRN 25/10/2024	3,000,000	USD	2,989,522	0.39
NXP BV NXP FUNDING 2.7% 01/05/2025	1,000,000	USD	949,970	0.12	BAXTER INTERNATIONAL 0.868% 01/12/2023	2,125,000	USD	2,107,791	0.28
SABIC CAPITAL 4% 10/10/2023	3,500,000	USD	3,496,111	0.46	BAXTER INTERNATIONAL 1.322% 29/11/2024	4,000,000	USD	3,787,798	0.50
			23,291,479	3.06	CAPITAL ONE FINANCIAL 4.166% VRN 09/05/2025	6,955,000	USD	6,823,117	0.90
NEW ZEALAND					CAPITAL ONE FINANCIAL FRN 06/12/2024				
ANZ NEW ZEALAND INTL LTDLONDON FRN 18/02/2025	1,900,000	USD	1,898,082	0.25	CELANESE US HOLDINGS 3.5% 08/05/2024	1,000,000	USD	984,200	0.13
			1,898,082	0.25					
NORWAY									
DNB BANK FRN 28/03/2025	1,000,000	USD	1,000,776	0.13					
EQUINOR 2.875% 06/04/2025	2,000,000	USD	1,926,736	0.26					
			2,927,512	0.39					

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

Portfolio of Investments and Other Net Assets

as at 30 September 2023

Ultra Short Duration Bond (continued)
Statement of investments as at 30 September 2023
(expressed in USD)

Description	Quantity/ Face value	Currency	Evaluation	% net assets	Description	Quantity/ Face value	Currency	Evaluation	% net assets
CHENIERE CORPUS CHRISTI HOLDINGS 5.875% 31/03/2025	1,000,000	USD	993,738	0.13	JACKSON FINANCIAL 1.125% 22/11/2023	8,615,000	USD	8,547,981	1.12
CITIBANK 5.864% 29/09/2025	2,000,000	USD	2,002,794	0.26	JPMORGAN CHASE 0.969% VRN 23/06/2025	3,000,000	USD	2,879,997	0.38
CITIBANK FRN 29/09/2025	3,000,000	USD	3,004,045	0.40	JPMORGAN CHASE 3.22% VRN 01/03/2025	2,000,000	USD	1,974,081	0.26
CITIGROUP 0.776% VRN 30/10/2024	2,000,000	USD	1,990,839	0.26	JPMORGAN CHASE & CO 4.023% VRN 05/12/2024	4,000,000	USD	3,983,932	0.52
COMCAST 3.7% 15/04/2024	1,000,000	USD	989,353	0.13	KENVUE 5.5% 22/03/2025	665,000	USD	663,817	0.09
COMCAST FRN 15/04/2024	1,000,000	USD	1,002,853	0.13	KINDER MORGAN ENERGY PARTNERS 4.15% 01/02/2024	3,000,000	USD	2,981,677	0.39
COREBRIDGE FINANCIAL 3.5% 04/04/2025	1,000,000	USD	960,588	0.13	LYONDELLBASELL INDUSTRIES 5.75% 15/04/2024	2,000,000	USD	1,994,487	0.26
DAIMLER TRUCKS FINANCE NORTH AMERICA 5.2% 17/01/2025	165,000	USD	163,473	0.02	MASSMUTUAL GLOBAL FUNDING FRN 10/07/2026	8,000,000	USD	8,023,823	1.06
DAIMLER TRUCK FINANCE NORTH AMERICA 5.6% 08/08/2025	2,000,000	USD	1,990,336	0.26	MERCEDESBEZ FINANCE NORTH AMERICA 4.95% 30/03/2025	500,000	USD	495,854	0.07
DAIMLER TRUCKS FINANCE NORTH AMERICA FRN 14/12/2023	7,000,000	USD	6,998,385	0.92	MERCEDESBEZ FINANCE NORTH AMERICA 5.375% 01/08/2025	2,000,000	USD	1,992,247	0.26
DAIMLER TRUCKS FINANCE NORTH AMERICA FRN 05/04/2024	5,000,000	USD	5,006,100	0.66	MERCEDESBEZ FINANCE NORTH AMERICA FRN 30/03/2025	3,000,000	USD	3,017,893	0.40
DELL INTERNATIONAL 4% 15/07/2024	1,000,000	USD	985,033	0.13	MERCEDESBEZ FINANCE NORTH AMERICA FRN 01/08/2025	4,000,000	USD	4,001,600	0.53
DELL INTERNATIONAL 5.85% 15/07/2025	3,000,000	USD	2,997,802	0.39	METROPOLITAN LIFE GLOBAL FUNDING 2.8% 21/03/2025	1,430,000	USD	1,370,597	0.18
DUPONT DE NEMOURS FRN 15/11/2023	3,000,000	USD	3,002,264	0.39	METROPOLITAN LIFE GLOBAL FUNDING FRN 27/09/2024	2,000,000	USD	1,996,672	0.26
EMD FINANCE 3.25% 19/03/2025	5,470,000	USD	5,275,450	0.69	METROPOLITAN LIFE GLOBAL FUNDING FRN 21/03/2025	2,000,000	USD	2,007,443	0.26
EQUITABLE FINANCIAL LIFE GLOBAL 0.5% 17/11/2023	7,000,000	USD	6,956,052	0.91	MILEAGE PLUS HOLDINGS 6.5% 20/06/2027	2,000,000	USD	1,487,432	0.20
FG GLOBAL FUNDING 0.9% 20/09/2024	1,000,000	USD	945,067	0.12	MORGAN STANLEY 0.529% VRN 25/01/2024	5,000,000	USD	4,998,991	0.66
FOX 3.05% 07/04/2025	3,000,000	USD	2,879,734	0.38	MORGAN STANLEY BANK 5.479% 16/07/2025	630,000	USD	628,234	0.08
FOX 4.03% 25/01/2024	2,000,000	USD	1,987,241	0.26	NEW YORK LIFE GLOBAL FUNDING FRN 02/04/2026	8,000,000	USD	8,020,567	1.05
GENERAL MOTORS FINANCIAL FRN 17/11/2023	2,000,000	USD	2,001,801	0.26	NEXTERA ENERGY CAPITAL HOLDINGS FRN 03/11/2023	4,000,000	USD	4,002,142	0.53
GENERAL MOTORS FINANCIAL FRN 08/03/2024	4,000,000	USD	4,000,519	0.53	ROCHE HOLDINGS FRN 05/03/2024	816,000	USD	816,293	0.11
GENERAL MOTORS FINANCIAL FRN 15/10/2024	3,000,000	USD	2,990,160	0.39	ROCHE HOLDINGS FRN 10/03/2025	3,000,000	USD	3,008,090	0.40
GENERAL MOTORS FINANCIAL FRN 07/04/2025	2,000,000	USD	2,005,681	0.26	SANTANDER HOLDINGS 4.26% VRN 09/06/2025	4,000,000	USD	3,917,722	0.52
GOLDMAN SACHS GROUP 1.217% 06/12/2023	1,000,000	USD	991,830	0.13	SHERWIN WILLIAMS 4.05% 08/08/2024	2,000,000	USD	1,970,243	0.26
GOLDMAN SACHS GROUP 3% 15/03/2024	1,000,000	USD	986,822	0.13					
GOLDMAN SACHS GROUP FRN 29/11/2023	5,000,000	USD	5,010,625	0.66					
GOLDMAN SACHS GROUP FRN 21/10/2024	6,000,000	USD	5,990,995	0.79					

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

Portfolio of Investments and Other Net Assets

as at 30 September 2023

Ultra Short Duration Bond (continued)
Statement of investments as at 30 September 2023
(expressed in USD)

Description	Quantity/ Face value	Currency	Evaluation	% net assets	Description	Quantity/ Face value	Currency	Evaluation	% net assets
SPRINT 7.125% 15/06/2024	2,892,000	USD	2,911,502	0.38	KNDL KNSQ MORTGAGE				
SPRINT 7.625% 15/02/2025	2,000,000	USD	2,032,592	0.27	TRUST FRN 15/05/2036	6,042,000	USD	6,012,918	0.79
SPRINT CORP 7.625% 01/03/2026	1,000,000	USD	1,029,459	0.14	MORGAN STANLEY CAPITAL FRN 15/12/2023	3,000,000	USD	2,803,820	0.37
US (GOVT) FRN 31/10/2023	15,000,000	USD	15,000,348	1.97	NYT MORTGAGE TRUST FRN 15/11/2035	3,810,000	USD	3,592,596	0.47
VENTAS REALTY 3.5% 15/04/2024	1,697,000	USD	1,672,149	0.22				62,717,001	8.24
VERIZON COMMUNICATIONS FRN 22/03/2024	3,000,000	USD	3,002,755	0.39	TOTAL ASSET BACKED SECURITIES			68,774,959	9.04
WEA FINANCE 3.75% 17/09/2024	500,000	USD	479,843	0.06	TOTAL TRANSFERABLE SECURITIES TRADED ON ANOTHER REGULATED MARKET			495,980,238	65.23
WELLS FARGO BANK 5.55% 01/08/2025	1,000,000	USD	997,358	0.13	COLLECTIVE INVESTMENT SCHEMES				
WELLS FARGO BANK FRN 01/08/2025	3,000,000	USD	3,004,642	0.40	LUXEMBOURG				
TOTAL BONDS			427,205,279	56.19	HSBC GIF GLOBAL ASSET BACKED BOND "Z"	294,889	USD	48,401,325	6.37
ASSET BACKED SECURITIES					TOTAL COLLECTIVE INVESTMENT SCHEMES			48,401,325	6.37
GREAT BRITAIN					MONEY MARKET INSTRUMENTS				
SILVERSTONE MASTER ISSUER FRN 21/01/2070	1,500,000	USD	1,182,215	0.16	COMMERCIAL PAPER				
			1,182,215	0.16	UNITED STATES				
IRELAND					ALIMENTATION COUCHE 0% 05/10/2023	1,000,000	USD	999,077	0.13
INVESCO EURO CLO FRN 15/07/2031	2,500,000	EUR	2,584,203	0.34	ALIMENTATION COUCHETARD 0% 06/10/2023	1,000,000	USD	999,035	0.13
TAURUS FRN 17/11/2029	2,000,000	GBP	2,291,540	0.30	CANADIAN NATIONAL 0% 11/10/2023	1,000,000	USD	998,398	0.13
			4,875,743	0.64	CANADIAN NATIONAL 0% 12/10/2023	1,000,000	USD	998,135	0.13
UNITED STATES					CNH INDUSTRIAL CAPITAL 0% 03/11/2023	1,000,000	USD	994,556	0.13
AMMC CLO FRN 26/05/2031	2,750,000	USD	2,480,647	0.33	DIAGEO CAPITAL 0% 23/10/2023	2,000,000	USD	1,992,938	0.26
BX TRUST FRN 15/11/2032	4,475,000	USD	844,783	0.11	DIAGEO CAPITAL 0% 24/10/2023	1,000,000	USD	996,290	0.13
CAMB COMMERCIAL FRN 15/12/2037	6,000,000	USD	5,974,442	0.79	EASTMAN CHEMICAL 0% 02/10/2023	1,000,000	USD	999,565	0.13
CIFC FUNDING FRN 18/07/2031	5,000,000	USD	4,993,860	0.66	EASTMAN CHEMICAL 0% 05/10/2023	1,000,000	USD	999,122	0.13
CIFC FUNDING FRN 20/04/2032	5,000,000	USD	4,985,130	0.66	ELECTRICITE DE FRANCE 0% 06/10/2023	2,000,000	USD	1,997,965	0.26
DBCG MORTGAGE TRUST FRN 15/06/2034	6,000,000	USD	5,938,265	0.78	ENEL FINANCE AMERICA 0% 15/11/2023	1,000,000	USD	992,689	0.13
DBGS BIOD MORTGAGE TRUST FRN 15/05/2035	7,830,593	USD	7,124,349	0.93	ENGIE DISC 0% 21/11/2023	3,000,000	USD	2,976,142	0.40
GALAXY XX CLO FRN 20/04/2031	5,500,000	USD	5,409,553	0.71	NEXTERA ENERGY CAPITAL 0% 16/10/2023	1,000,000	USD	997,668	0.13
GALAXY XXIII CLO FRN 24/04/2029	6,800,000	USD	4,827,584	0.63	NUTRIEN FINLAND 0% 06/10/2023	1,000,000	USD	998,966	0.13
INVITATION HOMES FRN 17/01/2038	3,000,000	USD	2,991,898	0.39					
INVITATION HOMES TRUST FRN 17/01/2038	5,500,000	USD	4,737,156	0.62					

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

Portfolio of Investments and Other Net Assets

as at 30 September 2023

Ultra Short Duration Bond (continued)
Statement of investments as at 30 September 2023
(expressed in USD)

Description	Quantity/ Face value	Currency	Evaluation	% net assets
NUTRIEN FINLAND 0%				
16/10/2023	1,000,000	USD	997,642	0.13
PARKERHANNIFIN 0%				
27/11/2023	1,530,000	USD	1,516,755	0.20
V F CORP 0% 13/11/2023	1,000,000	USD	993,078	0.13
WALGREENS BOOTS 0%				
16/11/2023	3,000,000	USD	2,978,540	0.40
			24,426,561	3.21
TOTAL COMMERCIAL PAPER			24,426,561	3.21
TREASURY BILLS				
UNITED STATES				
US (GOVT) 0% 03/10/2023	4,500,000	USD	4,499,342	0.59
US (GOVT) 0% 05/10/2023	2,500,000	USD	2,498,909	0.33
			6,998,251	0.92
TOTAL TREASURY BILLS			6,998,251	0.92
TOTAL MONEY MARKET INSTRUMENTS			31,424,812	4.13
OTHER TRANSFERABLE SECURITIES				
BONDS				
CANADA				
BANK OF MONTREAL FRN 09/07/2024	3,000,000	USD	2,994,035	0.39
			2,994,035	0.39
TOTAL BONDS			2,994,035	0.39
ASSET BACKED SECURITIES				
AUSTRALIA				
RESIMAC BASTILLE TRUST SERIESFRN 09/09/2053	4,250,000	USD	2,731,793	0.36
			2,731,793	0.36
CHINA				
VENTURE XXVIII CLO FRN 20/07/2030	4,500,000	USD	4,032,335	0.53
			4,032,335	0.53
UNITED STATES				
CIFC FUNDING FRN 17/10/2031	1,050,000	USD	1,049,468	0.14
WORLD OMNI AUTOMOBILE LEASE 0.42% 15/08/2024	250,000	USD	73,022	0.01
			1,122,490	0.15
TOTAL ASSET BACKED SECURITIES			7,886,618	1.04
TOTAL OTHER TRANSFERABLE SECURITIES			10,880,653	1.43
TOTAL INVESTMENTS			765,485,757	100.67
OTHER NET LIABILITIES			(5,111,114)	(0.67)
TOTAL NET ASSETS			760,374,643	100.00

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

Portfolio of Investments and Other Net Assets

as at 30 September 2023

US Dollar Bond
Statement of investments as at 30 September 2023
(expressed in USD)

Description	Quantity/ Face value	Currency	Evaluation	% net assets	Description	Quantity/ Face value	Currency	Evaluation	% net assets
INVESTMENTS					IRELAND				
TRANSFERABLE SECURITIES ADMITTED TO AN OFFICIAL STOCK EXCHANGE LISTING					AERCAP IRELAND CAPITAL 4.45% 01/10/2025				
					280,000	USD		269,880	0.12
								269,880	0.12
BONDS					NETHERLANDS				
CANADA					AERCAP HOLDINGS 5.875% VRN 10/10/2079				
BANK OF MONTREAL 5.3% 05/06/2026	2,850,000	USD	2,815,046	1.22	310,000	USD		301,548	0.13
BANK OF NOVA SCOTIA 5.25% 12/06/2028	1,730,000	USD	1,687,960	0.73				301,548	0.13
CANADIAN IMPERIAL BANK OF COMMERCE 5.001% 28/04/2028	920,000	USD	885,334	0.38	SPAIN				
ROYAL BANK OF CANADA 5.2% 20/07/2026	1,000,000	USD	988,571	0.43	BANCO SANTANDER 2.706% 27/06/2024				
ROYAL BANK OF CANADA 5.66% 25/10/2024	1,000,000	USD	997,653	0.43	800,000	USD		779,852	0.34
WASTE CONNECTIONS 2.2% 15/01/2032	410,000	USD	317,301	0.14	600,000	USD		576,542	0.25
			7,691,865	3.33				1,356,394	0.59
GERMANY					UNITED STATES				
DEUTSCHE BANK 2.129% VRN 24/11/2026	565,000	USD	511,298	0.22	ALEXANDRIA REAL ESTATE EQUITIES 5.15% 15/04/2053				
DEUTSCHE BANK 3.035% VRN 28/05/2032	595,000	USD	457,202	0.20	150,000	USD		125,849	0.05
			968,500	0.42	AMERICAN EXPRESS 5.282% VRN 27/07/2029				
GREAT BRITAIN					1,500,000	USD		1,464,794	0.64
BARCLAYS 6.692% VRN 13/09/2034	900,000	USD	883,912	0.38	500,000	USD		484,965	0.21
BARCLAYS 7.325% VRN 02/11/2026	1,080,000	USD	1,097,877	0.48	595,000	USD		567,167	0.25
BP CAPITAL MARKETS 4.375% VRN PERP	585,000	USD	559,612	0.24	650,000	USD		494,802	0.21
DIAGEO CAPITAL 5.2% 24/10/2025	1,000,000	USD	995,610	0.43	1,000,000	USD		965,772	0.42
NATWEST GROUP 1.642% VRN 14/06/2027	480,000	USD	424,581	0.18	2,920,000	USD		2,854,798	1.24
NATWEST MARKETS 1.6% 29/09/2026	525,000	USD	461,886	0.20	1,140,000	USD		1,114,121	0.48
ROYAL BANK OF SCOTLAND 4.269% VRN 22/03/2025	370,000	USD	366,116	0.16	138,000	USD		137,441	0.06
ROYAL BANK OF SCOTLAND GROUP 3.073% VRN 22/05/2028	275,000	USD	245,858	0.11	2,000,000	USD		1,816,129	0.79
ROYAL BANK OF SCOTLAND GROUP 3.754% VRN 01/11/2029	200,000	USD	190,494	0.08	1,840,000	USD		1,710,654	0.74
SANTANDER UK GROUP HOLDINGS 4.796% VRN 15/11/2024	1,240,000	USD	1,237,775	0.55	415,000	USD		376,284	0.16
STANDARD CHARTERED 1.822% 23/11/2025	1,000,000	USD	945,556	0.41	1,520,000	USD		1,422,632	0.62
			7,409,277	3.22	1,100,000	USD		1,072,924	0.47
					2,500,000	USD		2,375,095	1.03
					700,000	USD		675,441	0.29
					185,000	USD		160,045	0.07
					1,035,000	USD		994,907	0.43
					435,000	USD		419,596	0.18
					460,000	USD		428,336	0.19
					475,000	USD		465,397	0.20

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

Portfolio of Investments and Other Net Assets

as at 30 September 2023

US Dollar Bond (continued)
Statement of investments as at 30 September 2023
(expressed in USD)

Description	Quantity/ Face value	Currency	Evaluation	% net assets	Description	Quantity/ Face value	Currency	Evaluation	% net assets
US (GOVT) 3.375% 15/05/2033	8,737,000	USD	7,947,257	3.45	GNMA 4.5% TBA 21/10/2043	2,160,000	USD	2,001,679	0.87
US (GOVT) 3.5% 30/04/2030	3,000,000	USD	2,813,672	1.22	TOTAL ASSET BACKED SECURITIES			29,248,662	12.69
US (GOVT) 3.625% 15/05/2026	1,600,000	USD	1,551,688	0.67	TOTAL TRANSFERABLE SECURITIES			29,248,662	12.69
US (GOVT) 3.625% 31/03/2028	5,790,000	USD	5,557,269	2.41	ADMITTED TO AN OFFICIAL STOCK EXCHANGE LISTING			139,359,583	60.48
US (GOVT) 3.625% 31/03/2030	8,340,000	USD	7,883,580	3.42	TRANSFERABLE SECURITIES TRADED ON ANOTHER REGULATED MARKET				
US (GOVT) 3.625% 15/02/2053	6,433,000	USD	5,347,431	2.32	BONDS				
US (GOVT) 3.625% 15/05/2053	5,475,000	USD	4,556,227	1.98	BELGIUM				
US (GOVT) 3.75% 30/06/2030	1,300,000	USD	1,236,422	0.54	KBC GROUP 6.324% VRN 21/09/2034	990,000	USD	965,862	0.42
US (GOVT) 3.875% 15/08/2033	1,698,000	USD	1,608,988	0.70	CANADA			965,862	0.42
US (GOVT) 3.875% 15/02/2043	3,513,000	USD	3,072,503	1.33	NATIONAL BANK OF CANADA 3.75% VRN 09/06/2025	1,000,000	USD	981,315	0.42
US (GOVT) 4% 30/06/2028	4,837,000	USD	4,712,863	2.05	WASTE CONNECTIONS 4.2% 15/01/2033	95,000	USD	85,161	0.04
US (GOVT) 4.125% 30/09/2027	155,000	USD	151,924	0.07	FRANCE			1,066,476	0.46
US (GOVT) 4.125% 31/07/2028	10,115,000	USD	9,907,565	4.30	BNP PARIBAS SA 2.819% VRN 19/11/2025	1,250,000	USD	1,200,599	0.53
US (GOVT) 4.125% 31/08/2030	900,000	USD	875,180	0.38	CREDIT AGRICOLE 5.514% 05/07/2033	1,095,000	USD	1,057,543	0.46
US (GOVT) 4.375% 31/08/2028	5,950,000	USD	5,897,938	2.56	CREDIT AGRICOLE 6.316% VRN 03/10/2029	800,000	USD	801,836	0.35
US (GOVT) 4.625% 15/09/2026	3,000,000	USD	2,986,641	1.30	SOCIETE GENERALE 6.691% VRN 10/01/2034	200,000	USD	194,771	0.08
US (GOVT) 5% 31/08/2025	3,000,000	USD	2,994,492	1.30	SOCIETE GENERALE FRN 21/01/2026	730,000	USD	725,797	0.31
WASTE MANAGEMENT 4.875% 15/02/2029	2,945,000	USD	2,884,668	1.25	GERMANY			3,980,546	1.73
TOTAL BONDS			92,113,457	39.98	DEUTSCHE BANK 2.311% VRN 16/11/2027	600,000	USD	523,291	0.23
			110,110,921	47.79	GREAT BRITAIN			523,291	0.23
ASSET BACKED SECURITIES					NATWEST MARKETS 0.8% 12/08/2024	350,000	USD	334,803	0.15
UNITED STATES					VODAFONE GROUP 3.25% VRN 04/06/2081	295,000	USD	260,345	0.11
FNMA 2.5% TBA 16/10/2027	4,910,000	USD	4,335,193	1.88	IRELAND			595,148	0.26
FNMA 3% TBA 11/10/2042	4,590,000	USD	3,820,459	1.66	AIB GROUP 6.608% VRN 13/09/2029	625,000	USD	623,732	0.27
FNMA 3.5% TBA 15/10/2048	4,050,000	USD	3,501,379	1.52					
FNMA 4% TBA 15/10/2039	3,060,000	USD	2,739,658	1.19					
FNMA 4.5% TBA 01/10/2039	2,810,000	USD	2,589,408	1.12					
FNMA 5.5% TBA 15/10/2035	3,220,000	USD	3,121,025	1.35					
GNMA 3.5% TBA 15/10/2041	4,310,000	USD	3,801,584	1.65					
GNMA 4% TBA 15/10/2039	3,690,000	USD	3,338,277	1.45					

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

Portfolio of Investments and Other Net Assets

as at 30 September 2023

US Dollar Bond (continued)
Statement of investments as at 30 September 2023
(expressed in USD)

Description	Quantity/ Face value	Currency	Evaluation	% net assets	Description	Quantity/ Face value	Currency	Evaluation	% net assets
AVOLON HOLDINGS FUNDING 2.125% 21/02/2026	305,000	USD	273,536	0.12	EPR PROPERTIES 3.6% 15/11/2031	775,000	USD	576,326	0.25
AVOLON HOLDINGS FUNDING 3.95% 01/07/2024	755,000	USD	739,590	0.32	FIVE CORNERS FUNDING TRUST 5.997% 15/02/2053	955,000	USD	911,682	0.40
			1,636,858	0.71	JACKSON FINANCIAL 1.125% 22/11/2023	100,000	USD	99,222	0.04
ITALY					JACKSON FINANCIAL 3.125% 23/11/2031	235,000	USD	181,699	0.08
INTESA SANPAOLO 4.198% 01/06/2032	290,000	USD	214,192	0.09	JACKSON FINANCIAL 4% 23/11/2051	470,000	USD	297,496	0.13
INTESA SANPAOLO 6.625% 20/06/2033	740,000	USD	700,758	0.31	JPMORGAN CHASE 5% VRN PERP	775,000	USD	750,720	0.33
			914,950	0.40	KENNAMETAL 2.8% 01/03/2031	260,000	USD	204,607	0.09
UNITED STATES					KENNAMETAL 4.625% 15/06/2028	310,000	USD	292,801	0.13
AIRCATTLE 5.25% 11/08/2025	2,025,000	USD	1,973,449	0.86	MERCEDESSENZ FINANCE NORTH AMERICA 5.1% 03/08/2028	1,015,000	USD	997,677	0.43
ARCHERDANIELSMIDLAND 4.5% 15/08/2033	1,000,000	USD	934,100	0.41	MOHAWK INDUSTRIES 5.85% 18/09/2028	640,000	USD	638,314	0.28
AVIATION CAPITAL GROUP 1.95% 30/01/2026	360,000	USD	323,684	0.14	SABRA HEALTH CARE 3.9% 15/10/2029	565,000	USD	470,522	0.20
AVIATION CAPITAL GROUP 1.95% 20/09/2026	740,000	USD	646,866	0.28	SANTANDER HOLDINGS 3.5% 07/06/2024	1,475,000	USD	1,444,381	0.63
AVIATION CAPITAL GROUP 6.375% 15/07/2030	955,000	USD	927,381	0.40	SYNCHRONY FINANCIAL 2.875% 28/10/2031	895,000	USD	637,743	0.28
BANK OF AMERICA 2.482% VRN 21/09/2036	1,050,000	USD	767,663	0.33	UNION PACIFIC 5.082% 02/01/2029	500,000	USD	49,826	0.02
BOARDWALK PIPELINES 3.4% 15/02/2031	620,000	USD	516,755	0.22	US (GOVT) 2% 15/11/2041	1,563,000	USD	1,020,102	0.44
BROADCOM 3.187% 15/11/2036	1,027,000	USD	741,174	0.32	US (GOVT) 3.25% 15/05/2042	7,050,000	USD	5,647,711	2.45
CAPITAL ONE FINANCIAL 5.817% VRN 01/02/2034	330,000	USD	299,727	0.13	US (GOVT) 3.375% 15/08/2042	2,175,000	USD	1,771,945	0.77
CENTENE 3% 15/10/2030	125,000	USD	101,420	0.04	US (GOVT) 3.625% 31/05/2028	11,400,000	USD	10,939,103	4.75
CHARTER COMMUNICATIONS OPERATING 5.125% 01/07/2049	1,250,000	USD	918,738	0.40	US (GOVT) 3.75% 31/05/2030	11,350,000	USD	10,798,461	4.69
CITIGROUP 4.7% VRN PERP	325,000	USD	295,166	0.13	WARNERMEDIA HOLDINGS 5.05% 15/03/2042	370,000	USD	288,526	0.13
COLUMBIA PIPELINES OPERATING 6.036% 15/11/2033	605,000	USD	593,161	0.26	WASTE MANAGEMENT 4.15% 15/04/2032	510,000	USD	465,587	0.20
DAE FUNDING 1.55% 01/08/2024	465,000	USD	445,052	0.19				51,599,000	22.40
DELL INTERNATIONAL 4.9% 01/10/2026	1,425,000	USD	1,392,053	0.60	TOTAL BONDS			61,282,131	26.61
DELL INTERNATIONAL 6.02% 15/06/2026	115,000	USD	115,478	0.05	ASSET BACKED SECURITIES				
ENEL FINANCE AMERICA 2.875% 12/07/2041	1,545,000	USD	929,599	0.40	UNITED STATES				
ENERGY TRANSFER OPERATING 6.25% 15/04/2049	390,000	USD	360,686	0.16	ASSET BACKED FUNDING 4.18% 25/03/2033	2,425,000	USD	37,849	0.02
ENERGY TRANSFER PARTNERS 5.15% 01/02/2043	500,000	USD	403,204	0.17	FANNIE 1.5% TBA 15/10/2051	2,450,000	USD	1,771,370	0.77
ENERGY TRANSFER PARTNERS 6% 15/06/2048	200,000	USD	178,593	0.08					
ENTERPRISE PRODUCTS OPERATING 5.375% VRN 15/02/2078	300,000	USD	250,600	0.11					

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

Portfolio of Investments and Other Net Assets

as at 30 September 2023

US Dollar Bond (continued)
Statement of investments as at 30 September 2023
(expressed in USD)

Description	Quantity/ Face value	Currency	Evaluation	% net assets
FNMA 1.5% TBA 15/10/2035	5,120,000	USD	4,280,151	1.86
FNMA 2% TBA 25/02/2029	7,450,000	USD	6,410,420	2.78
FNMA 5% TBA 15/10/2040	4,560,000	USD	4,318,648	1.87
FNMA 6% TBA 15/10/2035	2,190,000	USD	2,166,902	0.94
GNMA 2% TBA 15/10/2051	5,400,000	USD	4,302,493	1.87
GNMA 3% TBA 15/10/2046	2,840,000	USD	2,426,425	1.05
GNMA 5% TBA 21/10/2043	1,220,000	USD	1,160,575	0.50
			26,874,833	11.66
TOTAL ASSET BACKED SECURITIES			26,874,833	11.66
TOTAL TRANSFERABLE SECURITIES TRADED ON ANOTHER REGULATED MARKET			88,156,964	38.27
COLLECTIVE INVESTMENT SCHEMES				
IRELAND				
HSBC GLOBAL LIQUIDITY FUND				
	1,561,490	USD	1,561,490	0.68
			1,561,490	0.68
LUXEMBOURG				
HGIF ASIA HY BOND "ZC"				
	-	USD	-	0.00
HSBC GIF GLOBAL ASSET BACKED BOND "Z"				
	37,567	USD	6,165,950	2.67
			6,165,950	2.67
TOTAL COLLECTIVE INVESTMENT SCHEMES			7,727,440	3.35
MONEY MARKET INSTRUMENTS				
TREASURY BILLS				
UNITED STATES				
US (GOVT) 0% 14/12/2023				
	51,000,000	USD	50,451,314	21.90
			50,451,314	21.90
TOTAL TREASURY BILLS			50,451,314	21.90
TOTAL MONEY MARKET INSTRUMENTS			50,451,314	21.90
OTHER TRANSFERABLE SECURITIES				
ASSET BACKED SECURITIES				
UNITED STATES				
FNMA 2% TBA 15/10/2050				
	10,720,000	USD	8,216,290	3.56
FNMA 2.5% TBA 10/10/2049				
	9,420,000	USD	7,532,317	3.27
GNMA 2.5% TBA 20/08/2043				
	2,010,000	USD	1,656,208	0.72
			17,404,815	7.55
TOTAL ASSET BACKED SECURITIES			17,404,815	7.55
TOTAL OTHER TRANSFERABLE SECURITIES			17,404,815	7.55
TOTAL INVESTMENTS			303,100,116	131.55
OTHER NET LIABILITIES			(72,686,787)	(31.55)
TOTAL NET ASSETS			230,413,329	100.00

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

Portfolio of Investments and Other Net Assets

as at 30 September 2023

US High Yield Bond
Statement of investments as at 30 September 2023
(expressed in USD)

Description	Quantity/ Face value	Currency	Evaluation	% net assets	Description	Quantity/ Face value	Currency	Evaluation	% net assets
INVESTMENTS					GOODYEAR TIRE RUBBER				
TRANSFERABLE SECURITIES ADMITTED TO AN OFFICIAL STOCK EXCHANGE LISTING					5% 15/07/2029				
BONDS					164,000 USD 141,788 0.32				
CANADA					OCCIDENTAL PETROLEUM				
BOMBARDIER 7.125%					8.875% 15/07/2030				
15/06/2026	125,000	USD	121,461	0.28	336,000 USD 378,024 0.86				
BOMBARDIER 7.875%					ONEMAIN FINANCE 9%				
15/04/2027	125,000	USD	122,477	0.28	15/01/2029				
			243,938	0.56	84,000 USD 83,734 0.19				
CHINA					SOUTHWESTERN ENERGY				
WYNN MACAU 5.5%					5.375% 15/03/2030				
01/10/2027	200,000	USD	178,568	0.41	389,000 USD 355,371 0.81				
			178,568	0.41	SPRINGLEAF FINANCE				
IRELAND					5.375% 15/11/2029				
VIRGIN MEDIA VENDOR FINANCING					138,000 USD 116,059 0.26				
NOTES 5% 15/07/2028	300,000	USD	259,301	0.59	SPRINGLEAF FINANCE				
			259,301	0.59	6.125% 15/03/2024				
NETHERLANDS					SPRINT CAPITAL 6.875%				
AERCAP HOLDINGS 5.875%					15/11/2028				
VRN 10/10/2079	150,000	USD	145,910	0.33	550,000 USD 569,010 1.30				
TRIVIUM PACKAGING					SYNCHRONY FINANCIAL				
FINANCE 5.5% 15/08/2026	200,000	USD	186,902	0.43	4.375% 19/03/2024				
			332,812	0.76	UNITED RENTALS NORTH				
SWITZERLAND					AMERICA 3.75% 15/01/2032				
CREDIT SUISSE 3.625%					146,000 USD 118,292 0.27				
09/09/2024	250,000	USD	243,383	0.55	UNITED RENTALS NORTH				
			243,383	0.55	AMERICA 4% 15/07/2030				
UNITED STATES					100,000 USD 85,507 0.19				
ALBERTSONS SAFEWAY					4,153,372 9.46				
4.875% 15/02/2030	73,000	USD	65,906	0.15	5,411,374 12.33				
ALBERTSONS SAFEWAY 6.5%					TOTAL BONDS				
15/02/2028	165,000	USD	163,376	0.37	TOTAL TRANSFERABLE SECURITIES				
AMERICAN AXLE MANUFACTURING					ADMITTED TO AN OFFICIAL STOCK				
5% 01/10/2029	250,000	USD	202,666	0.46	EXCHANGE LISTING				
APACHE 4.25% 15/01/2030	210,000	USD	186,914	0.43	TRANSFERABLE SECURITIES TRADED ON ANOTHER REGULATED				
ARSENAL AIC PARENT					MARKET				
8% 01/10/2030	196,000	USD	195,357	0.45	BONDS				
BALL CORP 6.875%					AUSTRALIA				
15/03/2028	183,000	USD	184,468	0.42	FMG RESOURCES 5.875%				
EPR PROPERTIES 4.5%					15/04/2030				
01/06/2027	323,000	USD	289,327	0.66	125,000 USD 114,450 0.26				
FORD MOTOR 7.45%					FMG RESOURCES 6.125%				
16/07/2031	373,000	USD	387,413	0.88	15/04/2032				
FORD MOTOR COMPANY					MINERAL RESOURCES 8%				
6.625% 01/10/2028	295,000	USD	296,951	0.68	01/11/2027				
GENESIS ENERGY 8.875%					MINERAL RESOURCES				
15/04/2030	124,000	USD	121,412	0.28	8.125% 01/05/2027				
					MINERAL RESOURCES 8.5%				
CANADA					01/05/2030				
BC ULC NEW RED					66,000 USD 65,073 0.15				
FINANCE 4.375% 15/01/2028	167,000	USD	150,990	0.34	536,213 1.22				
FIRST QUANTUM MINERALS					TOTAL TRANSFERABLE SECURITIES				
7.5% 01/04/2025	154,000	USD	153,885	0.35	ADMITTED TO AN OFFICIAL STOCK				
GFL ENVIRONMENTAL 4%					EXCHANGE LISTING				
01/08/2028	132,000	USD	115,563	0.26	TRANSFERABLE SECURITIES TRADED ON ANOTHER REGULATED				
GFL ENVIRONMENTAL 4.75%					MARKET				
15/06/2029	314,000	USD	279,710	0.65	BONDS				

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

Portfolio of Investments and Other Net Assets

as at 30 September 2023

US High Yield Bond (continued)
Statement of investments as at 30 September 2023
(expressed in USD)

Description	Quantity/ Face value	Currency	Evaluation	% net assets	Description	Quantity/ Face value	Currency	Evaluation	% net assets
NOVA CHEMICALS 4.25% 15/05/2029	40,000	USD	31,240	0.07					
NOVA CHEMICALS CORP 4.875% 01/06/2024	202,000	USD	198,787	0.45					
OPEN TEXT 6.9% 01/12/2027	229,000	USD	229,745	0.52					
			1,159,920	2.64					
CHINA					SPAIN				
GLOBAL AIRCRAFT LEASING 6.5% 15/09/2024	153,081	USD	146,778	0.33	GRIFOLS ESCROW ISSUER 4.75% 15/10/2028	200,000	USD	170,957	0.39
			146,778	0.33				170,957	0.39
FRANCE					UNITED STATES				
ALTICE FRANCE 8.125% 01/02/2027	293,000	USD	259,679	0.59	ADAPTHEALTH 4.625% 01/08/2029	355,000	USD	275,544	0.63
ILIAD HOLDING SASU 6.5% 15/10/2026	347,000	USD	326,727	0.75	ADAPTHEALTH 5.125% 01/03/2030	50,000	USD	39,046	0.09
			586,406	1.34	ADIANT GLOBAL HOLDINGS 4.875% 15/08/2026	250,000	USD	236,528	0.54
IRELAND					AIRCASLE 5.25% VRN PERP	223,000	USD	176,470	0.40
ARDAGH PACKAGING FINANCE 5.25% 15/08/2027	534,000	USD	447,392	1.02	ALLY FINANCIAL 4.7% VRN PERP	305,000	USD	191,548	0.44
			447,392	1.02	ALLY FINANCIAL 5.75% 20/11/2025	145,000	USD	141,181	0.32
JERSEY					AMERICAN AIRLINES 11.75% 15/07/2025	127,000	USD	136,666	0.31
ADIANT GLOBAL HOLDINGS 7% 15/04/2028	60,000	USD	59,661	0.14	AMERICAN AIRLINES ADVANTAGE 5.75% 20/04/2029	776,000	USD	723,868	1.66
ADIANT GLOBAL HOLDINGS 8.25% 15/04/2031	74,000	USD	74,111	0.16	ANTERO MIDSTREAM PARTNERS 5.75% 15/01/2028	300,000	USD	283,448	0.65
			133,772	0.30	ANTERO RESOURCES 5.375% 01/03/2030	248,000	USD	228,654	0.52
LIBERIA					ANTERO RESOURCES 7.625% 01/02/2029	208,000	USD	211,137	0.48
ROYAL CARIBBEAN CRUISES 5.375% 15/07/2027	38,000	USD	35,105	0.08	ARCHROCK PARTNERS 6.25% 01/04/2028	183,000	USD	172,144	0.39
ROYAL CARIBBEAN CRUISES 5.5% 01/04/2028	147,000	USD	135,088	0.31	ARCHROCK PARTNERS 6.875% 01/04/2027	191,000	USD	185,713	0.42
ROYAL CARIBBEAN CRUISES 8.25% 15/01/2029	250,000	USD	259,562	0.59	ASHTON WOODS ASHTON 6.625% 15/01/2028	303,000	USD	287,400	0.65
ROYAL CARIBBEAN CRUISES 9.25% 15/01/2029	243,000	USD	256,847	0.59	BLUE RACER MIDSTREAM 7.625% 15/12/2025	283,000	USD	283,914	0.65
			686,602	1.57	BLUE RACER MIDSTREAM FINANCE 6.625% 15/07/2026	237,000	USD	232,527	0.53
MACAU					BUCKEYE PARTNERS 4.5% 01/03/2028	350,000	USD	309,494	0.71
MGM CHINA HOLDINGS 5.25% 18/06/2025	245,000	USD	235,669	0.54	BUCKEYE PARTNERS 5.85% 15/11/2043	174,000	USD	127,417	0.29
			235,669	0.54	BUILDERS FIRSTSOURCE 6.375% 15/06/2032	294,000	USD	278,065	0.63
NETHERLANDS					CAESARS ENTERTAINMENT 7% 15/02/2030	21,000	USD	20,499	0.05
ZIGGO 4.875% 15/01/2030	200,000	USD	163,096	0.37	CALLON PETROLEUM 8% 01/08/2028	121,000	USD	121,333	0.28
ZIGGO BOND 5.125% 28/02/2030	400,000	USD	299,706	0.68	CALPINE 5% 01/02/2031	202,000	USD	163,905	0.37
			462,802	1.05	CALPINE 5.125% 15/03/2028	350,000	USD	313,907	0.72
PANAMA					CAMELOT RETURN MERGER 8.75% 01/08/2028	279,000	USD	269,693	0.61
CARNIVAL 5.75% 01/03/2027	210,000	USD	192,050	0.44	CARNIVAL HOLDINGS				
CARNIVAL 6% 01/05/2029	40,000	USD	34,703	0.08	BERMUDA 10.375% 01/05/2028	291,000	USD	312,952	0.71
CARNIVAL 7% 15/08/2029	40,000	USD	39,713	0.09					
			266,466	0.61					
POLAND									
CANPACK 3.875% 15/11/2029	275,000	USD	225,072	0.51					
			225,072	0.51					

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

Portfolio of Investments and Other Net Assets

as at 30 September 2023

US High Yield Bond (continued)
Statement of investments as at 30 September 2023
(expressed in USD)

Description	Quantity/ Face value	Currency	Evaluation	% net assets	Description	Quantity/ Face value	Currency	Evaluation	% net assets
CCO HOLDINGS 4.5% 15/08/2030	373,000	USD	307,709	0.70	DISH NETWORK 11.75% 15/11/2027	154,000	USD	155,288	0.35
CCO HOLDINGS 4.75% 01/03/2030	562,000	USD	473,221	1.08	EARTHSTONE ENERGY HOLDINGS 8% 15/04/2027	219,000	USD	224,232	0.51
CCO HOLDINGS 5.375% 01/06/2029	147,000	USD	131,935	0.30	ENLINK MIDSTREAM 5.375% 01/06/2029	223,000	USD	206,834	0.47
CCO HOLDINGS 5.5% 01/05/2026	360,000	USD	348,217	0.79	ENLINK MIDSTREAM 6.5% 01/09/2030	163,000	USD	158,336	0.36
CENTENE 3.375% 15/02/2030	238,000	USD	199,683	0.46	EQM MIDSTREAM PARTNERS 7.5% 01/06/2027	225,000	USD	224,448	0.51
CENTENE 4.625% 15/12/2029	206,000	USD	186,355	0.42	FORD MOTOR CREDIT 4.125% 17/08/2027	250,000	USD	227,734	0.52
CENTRAL PARENT 7.25% 15/06/2029	184,000	USD	179,298	0.41	FORTREA HOLDINGS 7.5% 01/07/2030	194,000	USD	189,638	0.43
CENTURYLINK 4% 15/02/2027	82,000	USD	54,155	0.12	FRONTIER COMMUNICATIONS 5.875% 15/10/2027	375,000	USD	341,653	0.78
CHART INDUSTRIES 7.5% 01/01/2030	207,000	USD	208,827	0.48	GEN DIGITAL 7.125% 30/09/2030	154,000	USD	151,964	0.35
CHART INDUSTRIES 9.5% 01/01/2031	84,000	USD	89,454	0.20	GENERAL MOTORS FINANCIAL 6.5% VRN PERP	250,000	USD	213,776	0.49
CHENIERE ENERGY PARTNERS 3.25% 31/01/2032	143,000	USD	114,297	0.26	GENESIS ENERGY LP GENESIS ENERGY 7.75% 01/02/2028	213,000	USD	202,388	0.46
CHSCOMMUNITY HEALTH SYSTEMS 5.25% 15/05/2030	104,000	USD	79,343	0.18	GLP CAPITAL 5.75% 01/06/2028	129,000	USD	123,914	0.28
CHSCOMMUNITY HEALTH SYSTEMS 6.875% 01/04/2028	285,000	USD	154,064	0.35	GPC MERGER 7.125% 15/08/2028	653,000	USD	551,061	1.27
CHSCOMMUNITY HEALTH SYSTEMS 8% 15/03/2026	110,000	USD	105,233	0.24	GRAY ESCROW 5.375% 15/11/2031	150,000	USD	98,626	0.22
CINEMARK 5.875% 15/03/2026	213,000	USD	205,877	0.47	HCA 3.5% 01/09/2030	124,000	USD	105,514	0.24
CIVITAS RESOURCES 8.375% 01/07/2028	39,000	USD	39,784	0.09	IHEARTCOMMUNICATIONS 5.25% 15/08/2027	211,000	USD	167,666	0.38
CLEVELANDCLIFFS 5.875% 01/06/2027	251,000	USD	239,146	0.54	IQVIA 2.875% 15/06/2028	250,000	EUR	236,653	0.54
CLEVELANDCLIFFS 6.75% 15/03/2026	133,000	USD	132,877	0.30	IQVIA 6.5% 15/05/2030	200,000	USD	196,950	0.45
CLEVELANDCLIFFS 6.75% 15/04/2030	236,000	USD	221,860	0.51	IRON MOUNTAIN 5.25% 15/07/2030	449,000	USD	393,156	0.90
CLYDESDALE ACQUISITION HOLDINGS 6.625% 15/04/2029	179,000	USD	167,018	0.38	JEFFERIES FINANCE 5% 15/08/2028	342,000	USD	288,783	0.66
CLYDESDALE ACQUISITION HOLDINGS 8.75% 15/04/2030	290,000	USD	248,964	0.57	JELD WEN 4.875% 15/12/2027	248,000	USD	219,472	0.50
COLGATE ENERGY PARTNERS 5.875% 01/07/2029	382,000	USD	360,627	0.82	KAISER ALUMINUM 4.5% 01/06/2031	355,000	USD	281,044	0.64
COLT MERGER 6.25% 01/07/2025	463,000	USD	457,559	1.04	KINETIK HOLDINGS 5.875% 15/06/2030	353,000	USD	331,277	0.75
COMMSCOPE 4.75% 01/09/2029	78,000	USD	56,900	0.13	LABL 9.5% 01/11/2028	443,000	USD	455,705	1.04
CORNERSTONE BUILDING BRANDS 6.125% 15/01/2029	138,000	USD	104,963	0.24	LEVEL 3 FINANCING 10.5% 15/05/2030	242,000	USD	244,429	0.56
CSC HOLDINGS 4.5% 15/11/2031	535,000	USD	381,445	0.87	LIFEPOINT HEALTH 4.375% 15/02/2027	160,000	USD	138,388	0.32
DAVE BUSTERS 7.625% 01/11/2025	494,000	USD	495,462	1.13	LIFEPOINT HEALTH 9.875% 15/08/2030	81,000	USD	78,849	0.18
DISH DBS 5.75% 01/12/2028	266,000	USD	205,112	0.47	MACYS RETAIL HOLDINGS 5.875% 01/04/2029	409,000	USD	359,103	0.82

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

Portfolio of Investments and Other Net Assets

as at 30 September 2023

US High Yield Bond (continued)
Statement of investments as at 30 September 2023
(expressed in USD)

Description	Quantity/ Face value	Currency	Evaluation	% net assets	Description	Quantity/ Face value	Currency	Evaluation	% net assets
MARRIOTT OWNERSHIP RESORTS 4.5% 15/06/2029	278,000	USD	233,301	0.53	SERVICE PROPERTIES TRUST 5.5% 15/12/2027	143,000	USD	122,539	0.28
MODIVCARE ESCROW ISSUER 5% 01/10/2029	254,000	USD	182,191	0.42	SERVICE PROPERTIES TRUST 7.5% 15/09/2025	93,000	USD	91,445	0.21
MOZART DEBT MERGER 3.875% 01/04/2029	258,000	USD	219,339	0.50	SIRIUS XM RADIO 5.5% 01/07/2029	259,000	USD	229,737	0.52
MSCI 3.25% 15/08/2033	150,000	USD	115,692	0.26	SPRINT 7.125% 15/06/2024	346,000	USD	348,333	0.79
NATIONSTAR MORTGAGE HOLDINGS 5.5% 15/08/2028	235,000	USD	208,075	0.47	STANDARD INDUSTRIES 4.75% 15/01/2028	285,000	USD	258,203	0.59
NATIONSTAR MORTGAGE HOLDINGS 5.75% 15/11/2031	170,000	USD	141,320	0.32	STAPLES 7.5% 15/04/2026	115,000	USD	94,746	0.22
NAVIENT 6.125% 25/03/2024	221,000	USD	220,256	0.50	SYNCHRONY FINANCIAL 4.25% 15/08/2024	208,000	USD	203,288	0.46
NAVIENT 6.75% 15/06/2026	584,000	USD	567,297	1.30	TALLGRASS ENERGY				
NCL 8.375% 01/02/2028	74,000	USD	75,314	0.17	PARTNERS 5.5% 15/01/2028	165,000	USD	150,537	0.34
NCR 5% 01/10/2028	165,000	USD	148,023	0.34	TALLGRASS ENERGY				
NCR 5.125% 15/04/2029	143,000	USD	126,194	0.29	PARTNERS 6% 01/03/2027	48,000	USD	45,299	0.10
NCR ATLEOS ESCROW 9.5% 01/04/2029	182,000	USD	177,159	0.40	TALLGRASS ENERGY				
NEPTUNE BIDCO 9.29% 15/04/2029	80,000	USD	72,817	0.17	PARTNERS 6% 31/12/2030	50,000	USD	44,248	0.10
NEWELL BRANDS 4.2% 01/04/2026	116,000	USD	109,736	0.25	TENET HEALTHCARE 6.125% 01/10/2028	621,000	USD	584,153	1.34
NEWELL RUBBERMAID 5.5% 01/04/2046	131,000	USD	97,472	0.22	TMOBILE USA 3.5% 15/04/2031	137,000	USD	116,257	0.26
NOVELIS 4.75% 30/01/2030	102,000	USD	88,476	0.20	TRANSDIGM 5.5% 15/11/2027	144,000	USD	135,511	0.31
OPEN TEXT HOLDINGS 4.125% 01/12/2031	148,000	USD	118,467	0.27	TRANSDIGM 6.25% 15/03/2026	139,000	USD	137,207	0.31
OWENS MINOR 6.625% 01/04/2030	169,000	USD	151,407	0.35	TRANSDIGM 6.75% 15/08/2028	422,000	USD	417,293	0.95
PACTIV EVERGREEN GROUP ISSUER 4.375% 15/10/2028	290,000	USD	252,778	0.58	TRAVEL LEISURE 4.5% 01/12/2029	54,000	USD	45,550	0.10
PANTHER BF AGGREGATOR PANT 6.25% 15/05/2026	103,000	USD	101,201	0.23	TRONOX 4.625% 15/03/2029	412,000	USD	334,025	0.76
PENNYMAC FINANCIAL SERVICES 5.75% 15/09/2031	383,000	USD	314,376	0.72	UNITED AIRLINES 4.375% 15/04/2026	46,000	USD	42,594	0.10
PETSMART FINANCE 4.75% 15/02/2028	250,000	USD	219,328	0.50	UNITED AIRLINES 4.625% 15/04/2029	275,000	USD	237,694	0.54
PETSMART FINANCE 7.75% 15/02/2029	500,000	USD	467,114	1.06	UNITED RENTALS NORTH AMERICA 5.25% 15/01/2030	385,000	USD	356,899	0.81
POST HOLDINGS 4.625% 15/04/2030	428,000	USD	367,981	0.84	UNIVISION COMMUNICATIONS 7.375% 30/06/2030	130,000	USD	119,784	0.27
PRESIDIO HOLDINGS 8.25% 01/02/2028	260,000	USD	248,359	0.57	VENTURE GLOBAL 8.125% 01/06/2028	369,000	USD	366,184	0.83
PRIME SECURITY SERVICES BORROWER 5.75% 15/04/2026	250,000	USD	243,130	0.55	VENTURE GLOBAL CALCASIEU PASS 6.25% 15/01/2030	189,000	USD	180,938	0.41
PRIME SECURITY SERVICES BORROWER 6.25% 15/01/2028	106,000	USD	98,575	0.22	VICI PROPERTIES 4.125% 15/08/2030	150,000	USD	127,655	0.29
SEAGATE 8.25% 15/12/2029	170,000	USD	175,265	0.40	VICI PROPERTIES 5.75% 01/02/2027	280,000	USD	271,807	0.62
SEALED AIR 5% 15/04/2029	180,000	USD	162,633	0.37	VIKING CRUISES 9.125% 15/07/2031	113,000	USD	113,935	0.26
SEALED AIR 6.125% 01/02/2028	94,000	USD	91,371	0.21	VIKING OCEAN CRUISES 5.625% 15/02/2029	352,000	USD	322,887	0.74
					VINE ENERGY HOLDINGS 6.75% 15/04/2029	372,000	USD	364,681	0.83

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

Portfolio of Investments and Other Net Assets

as at 30 September 2023

US High Yield Bond (continued)
Statement of investments as at 30 September 2023
(expressed in USD)

Description	Quantity/ Face value	Currency	Evaluation	% net assets
VISTRA 7% VRN PERP	324,000	USD	298,169	0.68
VISTRA 8% VRN PERP	20,000	USD	19,225	0.04
WASH MULTIFAMILY ACQUISITION 5.75% 15/04/2026	301,000	USD	281,772	0.64
WR GRACE HOLDINGS 5.625% 15/08/2029	487,000	USD	394,401	0.90
WR GRACE HOLDINGS 7.375% 01/03/2031	70,000	USD	68,033	0.16
WYNDHAM DESTINATIONS 6.625% 31/07/2026	250,000	USD	243,351	0.55
TOTAL BONDS			31,202,346	71.10
TOTAL TRANSFERABLE SECURITIES TRADED ON ANOTHER REGULATED MARKET			36,260,395	82.62
COLLECTIVE INVESTMENT SCHEMES				
IRELAND				
HSBC GLOBAL LIQUIDITY FUND	1,126,836	USD	1,126,836	2.57
TOTAL COLLECTIVE INVESTMENT SCHEMES			1,126,836	2.57
TOTAL INVESTMENTS			42,798,605	97.52
OTHER NET ASSETS			1,086,351	2.48
TOTAL NET ASSETS			43,884,956	100.00

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

Portfolio of Investments and Other Net Assets

as at 30 September 2023

US Short Duration High Yield Bond²
Statement of investments as at 30 September 2023
(expressed in USD)

Description	Quantity/ Face value	Currency	Evaluation	% net assets	Description	Quantity/ Face value	Currency	Evaluation	% net assets
INVESTMENTS					IRELAND				
TRANSFERABLE SECURITIES ADMITTED TO AN OFFICIAL STOCK EXCHANGE LISTING					ENERGIA GROUP ROI FINANCECO 6.875% 31/07/2028				
					200,000 EUR				
					208,314 0.21				
					208,314 0.21				
BONDS					ITALY				
CANADA					ATLANTIA 1.875% 12/02/2028				
BOMBARDIER 7.125% 15/06/2026					500,000 EUR				
775,000 USD					458,233 0.46				
					TELECOM ITALIA SPAMILANO 7.875% 31/07/2028				
753,057 0.76					250,000 EUR				
753,057 0.76					275,018 0.28				
					733,251 0.74				
FINLAND					LUXEMBOURG				
HUHTAMAKI 4.25% 09/06/2027					SES 5.625% VRN PERP STENA INTERNATIONAL 7.25% 15/02/2028				
200,000 EUR					250,000 EUR				
207,308 0.21					263,880 0.27				
207,308 0.21					350,000 EUR				
					382,097 0.38				
					645,977 0.65				
FRANCE					NETHERLANDS				
CROWN EUROPEAN HOLDINGS 5% 15/05/2028					AERCAP HOLDINGS 5.875% VRN 10/10/2079				
150,000 EUR					360,000 USD				
158,428 0.16					350,184 0.35				
ELIS 2.875% 15/02/2026					AXALTA COATING 3.75% 15/01/2025				
300,000 EUR					450,000 EUR				
302,318 0.30					470,545 0.47				
ERAMET 7% 22/05/2028					DARLING GLOBAL FINANCE 3.625% 15/05/2026				
100,000 EUR					200,000 EUR				
103,460 0.10					206,036 0.21				
FAURECIA 7.25% 15/06/2026					OI EUROPEAN GROUP 6.25% 15/05/2028				
176,000 EUR					300,000 EUR				
192,667 0.19					323,844 0.33				
LA BANQUE POSTALE 3.875% VRN PERP					TELEFONICA EUROPE VRN PERP				
200,000 EUR					200,000 EUR				
170,999 0.17					197,029 0.20				
LA POSTE 3.125% VRN PERP					TRIVIUM PACKAGING FINANCE 5.5% 15/08/2026				
200,000 EUR					879,000 USD				
196,575 0.20					821,432 0.82				
NEXANS 5.5% 05/04/2028					2,369,070 2.38				
300,000 EUR					PORTUGAL				
324,442 0.33					EDP ENERGIAS DE PORTUGAL 1.7% VRN 20/07/2080				
PAPREC HOLDING 4% 31/03/2025					300,000 EUR				
312,480 0.31					294,231 0.30				
312,480 0.31					294,231 0.30				
RCI BANQUE 2.625% VRN 18/02/2030					ROMANIA				
200,000 EUR					RCS RDS 2.5% 05/02/2025				
199,657 0.20					200,000 EUR				
RENAULT 2.375% 25/05/2026									
600,000 EUR									
589,745 0.59									
RENAULT 2.5% 02/06/2027									
300,000 EUR									
288,096 0.29									
TEREOS FINANCE GROUPE 7.25% 15/04/2028									
409,000 EUR									
443,503 0.45									
3,282,370 3.29									
GERMANY					SPAIN				
DEUTSCHE BANK 5.625% VRN 19/05/2031					BANCO DE SABADELL 5.375% VRN 08/09/2026				
200,000 EUR					400,000 EUR				
205,665 0.21					423,080 0.43				
IHO VERWALTUNGS GMBH 3.875% 15/05/2027					BANCO DE SABADELL 6% VRN 16/08/2033				
750,000 EUR					200,000 EUR				
720,278 0.72					198,675 0.20				
NIDDA HEALTHCARE HOLDING 7.5% 21/08/2026					CELLNEX FINANCE 2.25% 12/04/2026				
650,000 EUR					600,000 EUR				
694,750 0.70					600,483 0.60				
PROGROUP 3% 31/03/2026					1,222,238 1.23				
300,000 EUR									
293,552 0.29									
ZF FINANCE 3% 21/09/2025					SWEDEN				
600,000 EUR					INTRUM 4.875% 15/08/2025				
607,972 0.61					200,000 EUR				
ZF FINANCE 5.75% 03/08/2026					VERISURE HOLDING 3.875% 15/07/2026				
300,000 EUR					600,000 EUR				
317,581 0.32					599,356 0.61				
2,839,798 2.85					792,303 0.80				
GREAT BRITAIN					SWITZERLAND				
VODAFONE GROUP 2.625% VRN 27/08/2080					CREDIT SUISSE 3.625% 09/09/2024				
300,000 EUR					612,000 USD				
290,086 0.29					595,802 0.60				
290,086 0.29					595,802 0.60				

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

Portfolio of Investments and Other Net Assets

as at 30 September 2023

US Short Duration High Yield Bond² (continued)
Statement of investments as at 30 September 2023
(expressed in USD)

Description	Quantity/ Face value	Currency	Evaluation	% net assets	Description	Quantity/ Face value	Currency	Evaluation	% net assets
UNITED STATES					TEREOS FINANCE GROUPE				
EPR PROPERTIES 4.5%					7.5% 30/10/2025	400,000	EUR	431,286	0.43
01/06/2027	1,000,000	USD	895,749	0.90				2,094,240	2.10
FORD MOTOR CREDIT 3.25%					GERMANY				
15/09/2025	600,000	EUR	613,220	0.62	CECONOMY 1.75%				
FORD MOTOR CREDIT					24/06/2026	200,000	EUR	171,786	0.17
4.867% 03/08/2027	200,000	EUR	209,565	0.21	TECHEM VERWALTUNGSGESELLSCHAFT				
FORD MOTOR CREDIT					6% 30/07/2026	300,000	EUR	272,899	0.28
6.125% 15/05/2028	100,000	EUR	109,171	0.11				444,685	0.45
IQVIA 2.25% 15/01/2028	300,000	EUR	279,454	0.28	GREAT BRITAIN				
OWENS MINOR 4.375%					DRAX FINCO 2.625%				
15/12/2024	800,000	USD	779,631	0.78	01/11/2025	400,000	EUR	391,078	0.39
SILGAN HOLDINGS 2.25%					EC FINANCE 3% 15/10/2026	689,000	EUR	680,633	0.68
01/06/2028	200,000	EUR	180,454	0.18	INTERNATIONAL GAME TECHNOLOGY				
SYNCHRONY FINANCIAL					4.125% 15/04/2026	1,373,000	USD	1,292,915	1.31
4.375% 19/03/2024	496,000	USD	490,500	0.49				2,364,626	2.38
			3,557,744	3.57	IRELAND				
			17,995,326	18.08	ARDAGH PACKAGING				
TOTAL BONDS					FINANCE 2.125% 15/08/2026	450,000	EUR	424,530	0.43
TOTAL TRANSFERABLE SECURITIES					EIRCOM FINANCE 3.5%				
ADMITTED TO AN OFFICIAL STOCK					15/05/2026	300,000	EUR	299,593	0.30
EXCHANGE LISTING					PARK AEROSPACE HOLDINGS				
					5.5% 15/02/2024	803,000	USD	800,511	0.80
TRANSFERABLE SECURITIES TRADED ON ANOTHER REGULATED								1,524,634	1.53
MARKET					ITALY				
					NEXI 1.625% 30/04/2026	500,000	EUR	484,223	0.49
BONDS								484,223	0.49
					JERSEY				
AUSTRALIA					ADIANT GLOBAL HOLDINGS				
FMG RESOURCES 4.5%					7% 15/04/2028	98,000	USD	97,447	0.10
15/09/2027	400,000	USD	363,685	0.37	AVIS BUDGET FINANCE				
MINERAL RESOURCES					4.75% 30/01/2026	300,000	EUR	311,536	0.31
8.125% 01/05/2027	485,000	USD	480,980	0.48				408,983	0.41
			844,665	0.85	LIBERIA				
CANADA					ROYAL CARIBBEAN CRUISES				
GFL ENVIRONMENTAL 4.25%					11.5% 01/06/2025	448,000	USD	474,081	0.48
01/06/2025	400,000	USD	384,951	0.39				474,081	0.48
HUDBAY MINERALS 4.5%					LUXEMBOURG				
01/04/2026	1,500,000	USD	1,405,657	1.41	DANA FINANCING LUXEMBOURG				
NOVA CHEMICALS 5%					5.75% 15/04/2025	502,000	USD	491,823	0.49
01/05/2025	1,509,000	USD	1,430,576	1.44	LOGICOR FINANCING SARL				
			3,221,184	3.24	0.625% 17/11/2025	350,000	EUR	335,048	0.34
CHINA					TELENET FINANCE LUX				
GLOBAL AIRCRAFT LEASING					NOTE 3.5% 01/03/2028	300,000	EUR	295,816	0.30
6.5% 15/09/2024	332,954	USD	319,246	0.32				1,122,687	1.13
			319,246	0.32	MACAU				
FRANCE					WYNN MACAU 5.5%				
FAURECIA 2.75% 15/02/2027	550,000	EUR	525,710	0.53	15/01/2026	750,000	USD	701,264	0.70
GETLINK 3.5% 30/10/2025	380,000	EUR	392,782	0.39				701,264	0.70
ILIAD HOLDING SASU					NETHERLANDS				
5.125% 15/10/2026	450,000	EUR	454,360	0.46	CONSTELLIUM 4.25%				
PARTS EUROPE 6.5%					15/02/2026	400,000	EUR	414,888	0.42
16/07/2025	274,000	EUR	290,102	0.29	DUFREY ONE 2% 15/02/2027	500,000	EUR	468,688	0.47

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

Portfolio of Investments and Other Net Assets

as at 30 September 2023

US Short Duration High Yield Bond² (continued)
Statement of investments as at 30 September 2023
(expressed in USD)

Description	Quantity/ Face value	Currency	Evaluation	% net assets	Description	Quantity/ Face value	Currency	Evaluation	% net assets
GOODYEAR EUROPE 2.75% 15/08/2028	150,000	EUR	131,919	0.13	CLEVELANDCLIFFS 6.75% 15/03/2026	1,205,000	USD	1,203,881	1.21
QPARK HOLDING 2% 01/03/2027	300,000	EUR	274,872	0.28	COLT MERGER 6.25% 01/07/2025	1,191,000	USD	1,177,003	1.18
TRIVIUM PACKAGING FINANCE 3.75% 15/08/2026	300,000	EUR	294,594	0.30	COMMSCOPE FINANCE 6% 01/03/2026	1,000,000	USD	936,502	0.94
UPC HOLDING 3.875% 15/06/2029	250,000	EUR	220,260	0.22	CROWNROCK 5.625% 15/10/2025	875,000	USD	860,618	0.86
ZIGGO BOND FINANCE 6% 15/01/2027	1,000,000	USD	915,921	0.91	DAVE BUSTERS 7.625% 01/11/2025	1,814,000	USD	1,819,363	1.82
			2,721,142	2.73	DIRECTV HOLDINGS 5.875% 15/08/2027	400,000	USD	355,551	0.36
PANAMA					DISH DBS 5.25% 01/12/2026	500,000	USD	424,163	0.43
CARNIVAL 5.75% 01/03/2027	775,000	USD	708,755	0.71	DISH NETWORK 11.75% 15/11/2027	715,000	USD	720,978	0.72
			708,755	0.71	EARTHSTONE ENERGY HOLDINGS 8% 15/04/2027	750,000	USD	767,918	0.77
SWEDEN					EQM MIDSTREAM PARTNERS 6% 01/07/2025	735,000	USD	725,052	0.73
VOLVO CAR 4.25% 31/05/2028	300,000	EUR	303,777	0.31	FORD MOTOR CREDIT 4.389% 01/08/2026	2,300,000	USD	2,178,888	2.18
			303,777	0.31	FRONTIER COMMUNICATIONS 5.875% 15/10/2027	350,000	USD	318,877	0.32
UNITED STATES					GENESIS ENERGY 6.5% 01/10/2025	750,000	USD	738,450	0.74
ADIANT GLOBAL HOLDINGS 4.875% 15/08/2026	1,000,000	USD	946,114	0.95	GRAY TELEVISION 5.875% 15/07/2026	1,000,000	USD	902,300	0.91
AIRCATTLE 5.25% VRN PERP	1,028,000	USD	813,503	0.82	HERC HOLDINGS 5.5% 15/07/2027	1,046,000	USD	991,709	1.00
AMERICAN AIRLINES 11.75% 15/07/2025	1,550,000	USD	1,667,969	1.68	IQVIA 1.75% 15/03/2026	400,000	EUR	394,850	0.40
AMERICAN AXLE AND MANUFACTURING 6.25% 15/03/2026	1,350,000	USD	1,311,312	1.32	JELD WEN 4.875% 15/12/2027	400,000	USD	353,987	0.36
ANTERO RESOURCES 8.375% 15/07/2026	1,000,000	USD	1,035,610	1.04	LABL 9.5% 01/11/2028	670,000	USD	689,215	0.69
ARDAGH PACKAGING FINANCE 4.125% 15/08/2026	1,500,000	USD	1,376,395	1.38	MGM RESORTS INTERNATIONAL 5.75% 15/06/2025	850,000	USD	830,981	0.83
BLUE RACER MIDSTREAM 7.625% 15/12/2025	786,000	USD	788,540	0.79	MODIVCARE 5.875% 15/11/2025	1,300,000	USD	1,237,970	1.24
BLUE RACER MIDSTREAM FINANCE 6.625% 15/07/2026	279,000	USD	273,735	0.28	MPT OPERATING PARTNERSHIP 3.325% 24/03/2025	300,000	EUR	280,575	0.28
BUCKEYE PARTNERS 4.125% 01/03/2025	900,000	USD	857,324	0.86	NATIONSTAR MORTGAGE HOLDINGS 6% 15/01/2027	400,000	USD	379,197	0.38
CARNIVAL HOLDINGS BERMUDA 10.375% 01/05/2028	600,000	USD	645,262	0.65	NAVIENT 6.75% 25/06/2025	1,500,000	USD	1,480,475	1.49
CCO HOLDINGS 5.5% 01/05/2026	1,975,000	USD	1,910,354	1.91	NAVIENT 6.75% 15/06/2026	436,000	USD	423,529	0.43
CENTENE 4.25% 15/12/2027	1,000,000	USD	921,615	0.93	NCL 3.625% 15/12/2024	1,000,000	USD	961,196	0.97
CENTENNIAL RESOURCE PRODUCTION 6.875% 01/04/2027	571,000	USD	565,507	0.57	NCL 5.875% 15/02/2027	274,000	USD	260,887	0.26
CHSCOMMUNITY HEALTH SYSTEMS 5.625% 15/03/2027	1,000,000	USD	863,917	0.87	NCL 8.375% 01/02/2028	144,000	USD	146,558	0.15
CHSCOMMUNITY HEALTH SYSTEMS 8% 15/03/2026	1,000,000	USD	956,665	0.96	NCR ATLEOS ESCROW 9.5% 01/04/2029	325,000	USD	316,356	0.32
CINEMARK 5.875% 15/03/2026	590,000	USD	570,270	0.57	NEWELL BRANDS 4.2% 01/04/2026	365,000	USD	345,289	0.35
CIVITAS RESOURCES 8.375% 01/07/2028	561,000	USD	572,284	0.58	NGL ENERGY OPERATING 7.5% 01/02/2026	175,000	USD	173,562	0.17

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

Portfolio of Investments and Other Net Assets

as at 30 September 2023

US Short Duration High Yield Bond² (continued)
Statement of investments as at 30 September 2023
(expressed in USD)

Description	Quantity/ Face value	Currency	Evaluation	% net assets	Description	Quantity/ Face value	Currency	Evaluation	% net assets
PANTHER BF AGGREGATOR					WASH MULTIFAMILY ACQUISITION				
PANT 6.25% 15/05/2026	428,000	USD	420,523	0.42	5.75% 15/04/2026	940,000	USD	879,951	0.88
PENNYMAC FINANCIAL SERVICES					WR GRACE HOLDINGS				
5.375% 15/10/2025	750,000	USD	714,061	0.72	4.875% 15/06/2027	450,000	USD	415,001	0.42
PRESIDIO HOLDINGS					WYNDHAM DESTINATIONS				
4.875% 01/02/2027	350,000	USD	323,984	0.33	5.1% 01/10/2025	1,375,000	USD	1,361,674	1.37
PRIME SECURITY SERVICES BORROWER								60,882,596	61.17
5.75% 15/04/2026	500,000	USD	486,260	0.49	TOTAL BONDS			78,620,788	79.00
PRIME SECURITY SERVICES BORROWER					TOTAL TRANSFERABLE SECURITIES				
6.25% 15/01/2028	400,000	USD	371,981	0.37	TRADED ON ANOTHER REGULATED MARKET			78,620,788	79.00
SELECT MEDICAL 6.25%									
15/08/2026	599,000	USD	586,280	0.59	COLLECTIVE INVESTMENT SCHEMES				
SERVICE PROPERTIES									
TRUST 7.5% 15/09/2025	1,250,000	USD	1,229,099	1.23	IRELAND				
SIRIUS XM RADIO 3.125%					HSBC GLOBAL LIQUIDITY				
01/09/2026	1,195,000	USD	1,067,748	1.07	FUND	2,059,960	USD	2,059,960	2.07
SPRINGLEAF FINANCE								2,059,960	2.07
7.125% 15/03/2026	350,000	USD	343,317	0.34	TOTAL COLLECTIVE INVESTMENT SCHEMES			2,059,960	2.07
SPRINGLEAF FINANCE CORP					TOTAL INVESTMENTS			98,676,074	99.15
6.875% 15/03/2025	1,000,000	USD	992,663	1.00	OTHER NET ASSETS			848,571	0.85
STANDARD INDUSTRIES 5%					TOTAL NET ASSETS			99,524,645	100.00
15/02/2027	1,500,000	USD	1,396,535	1.40					
STAPLES 7.5% 15/04/2026	201,000	USD	165,599	0.17					
SUNOCO LP SUNOCO									
FINANCE 6% 15/04/2027	800,000	USD	777,684	0.78					
SYNCHRONY FINANCIAL									
4.25% 15/08/2024	362,000	USD	353,799	0.36					
TALLGRASS ENERGY									
PARTNERS 6% 01/03/2027	500,000	USD	471,864	0.47					
TENET HEALTHCARE 4.875%									
01/01/2026	1,000,000	USD	959,935	0.96					
TRANSDIGM 6.25%									
15/03/2026	1,417,000	USD	1,398,726	1.41					
UBER TECHNOLOGIES 8%									
01/11/2026	950,000	USD	962,414	0.97					
UNITED AIRLINES 4.375%									
15/04/2026	1,200,000	USD	1,111,147	1.12					
UNITED WHOLESALE MORTGAGE									
5.75% 15/06/2027	1,875,000	USD	1,695,890	1.70					
UNIVISION COMMUNICATIONS									
5.125% 15/02/2025	704,000	USD	688,298	0.69					
VENTURE GLOBAL 8.125%									
01/06/2028	750,000	USD	744,277	0.75					
VICI PROPERTIES 5.625%									
01/05/2024	400,000	USD	398,289	0.40					
VICI PROPERTIES 5.75%									
01/02/2027	500,000	USD	485,370	0.49					
VIKING CRUISES 5.875%									
15/09/2027	450,000	USD	413,428	0.42					
VISTRA OPERATIONS 5.5%									
01/09/2026	1,250,000	USD	1,194,543	1.20					

² Until 3 July 2023, the sub-fund was named Global Short Duration High Yield Bond.

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

Portfolio of Investments and Other Net Assets

as at 30 September 2023

Global Credit Floating Rate Fixed Term Bond 2023 - 2
Statement of investments as at 30 September 2023
(expressed in USD)

Description	Quantity/ Face value	Currency	Evaluation	% net assets	Description	Quantity/ Face value	Currency	Evaluation	% net assets		
INVESTMENTS					UNITED STATES						
TRANSFERABLE SECURITIES ADMITTED TO AN OFFICIAL STOCK EXCHANGE LISTING					PHILIP MORRIS INTERNATIONAL 3.6% 15/11/2023						
					1,500,000	USD		1,495,999	0.49		
								1,495,999	0.49		
BONDS					TOTAL BONDS						
CANADA					TOTAL TRANSFERABLE SECURITIES ADMITTED TO AN OFFICIAL STOCK EXCHANGE LISTING						
BANK OF MONTREAL 0.45% 08/12/2023	4,400,000	USD	4,357,762	1.43				68,960,615	22.58		
ENBRIDGE 0.55% 04/10/2023	8,000,000	USD	8,000,000	2.62				68,960,615	22.58		
			12,357,762	4.05	TRANSFERABLE SECURITIES TRADED ON ANOTHER REGULATED MARKET						
CHINA					BONDS						
CIFI HOLDINGS GROUP 5.50% 23/01/2023*	5,701,000	USD	405,142	0.13	CANADA						
KWG GROUP HOLDINGS 7.875% 30/08/2024	2,650,000	USD	246,598	0.08	FORD CREDIT CANADA 3.5% 30/11/2023	4,000,000	CAD	2,944,070	0.96		
LOGAN PROPERTY HOLDINGS 6.5% 16/07/2023**	4,500,000	USD	320,991	0.11	ROYAL BANK OF CANADA 0.5% 26/10/2023	8,000,000	USD	7,975,047	2.62		
SUNAC CHINA HOLDINGS 7.95% 11/10/2023	1,000,000	USD	145,271	0.05				10,919,117	3.58		
SUNAC CHINA HOLDINGS 8.35% 19/04/2023***	3,000,000	USD	469,674	0.15	GREAT BRITAIN						
TIMES CHINA HOLDINGS 6.6% 02/03/2023****	700,000	USD	24,500	0.01	BRITISH TELECOMMUNICATIONS 4.5% 04/12/2023	1,960,000	USD	1,954,992	0.64		
TIMES CHINA HOLDINGS 6.75% 16/07/2023*****	5,000,000	USD	196,516	0.06				1,954,992	0.64		
			1,808,692	0.59	IRELAND						
GERMANY					AERCAP IRELAND CAPITAL 1.15% 29/10/2023						
VOLKSWAGEN FINANCIAL SERVICES 1.375% 16/10/2023	7,000,000	EUR	7,403,599	2.42				4,000,000	USD	3,984,882	1.30
			7,403,599	2.42				3,984,882	1.30		
GREAT BRITAIN					JAPAN						
ROYAL BANK OF SCOTLAND GROUP 6% 19/12/2023	14,000,000	USD	13,990,815	4.58	SUMITOMO MITSUI FINANCIAL GROUP 3.936% 16/10/2023	8,000,000	USD	7,993,533	2.61		
			13,990,815	4.58	TAKEDA PHARMACEUTICAL 4.4% 26/11/2023	600,000	USD	598,619	0.20		
IRELAND								8,592,152	2.81		
AVOLON HOLDINGS FUNDING 5.125% 01/10/2023	13,560,000	USD	13,560,000	4.44	SWEDEN						
			13,560,000	4.44	SVENSKA HANDELSBANKEN 3.9% 20/11/2023	11,000,000	USD	10,973,630	3.59		
ITALY								10,973,630	3.59		
INTESA SANPAOLO 4% 30/10/2023	7,000,000	EUR	7,411,157	2.43	UNITED STATES						
			7,411,157	2.43	AIG GLOBAL FUNDING 0.45% 08/12/2023	5,000,000	USD	4,949,190	1.62		
NETHERLANDS					ATHENE GLOBAL FUNDING 1.2% 13/10/2023	8,700,000	USD	8,688,484	2.84		
SHELL INTERNATIONAL FINANCE 3.5% 13/11/2023	2,000,000	USD	1,995,028	0.65	BALL 4% 15/11/2023	1,000,000	USD	997,153	0.33		
			1,995,028	0.65	BAXTER INTERNATIONAL 0.868% 01/12/2023	11,625,000	USD	11,530,856	3.78		
SAUDI ARABIA					BAYER US FINANCE 3.875% 15/12/2023	14,000,000	USD	13,943,741	4.58		
SAUDI ARABIAN OIL 1.25% 24/11/2023	9,000,000		8,937,563	2.93	DAIMLER TRUCKS FINANCE NORTH AMERICA 1.125% 14/12/2023	5,000,000	USD	4,952,934	1.62		
			8,937,563	2.93	EQUITABLE FINANCIAL LIFE GLOBAL 0.5% 17/11/2023	1,810,000	USD	1,798,636	0.59		

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

Portfolio of Investments and Other Net Assets

as at 30 September 2023

Global Credit Floating Rate Fixed Term Bond 2023 - 2 (continued)
Statement of investments as at 30 September 2023
(expressed in USD)

Description	Quantity/ Face value	Currency	Evaluation	% net assets	Description	Quantity/ Face value	Currency	Evaluation	% net assets
FORD MOTOR CREDIT 3.37% 17/11/2023	5,500,000	USD	5,478,384	1.79	SANOFI 0% 20/11/2023	6,750,000	USD	6,698,665	2.19
GOLDMAN SACHS GROUP 1.217% 06/12/2023	10,000,000	USD	9,918,302	3.25	SWEDBANK FORENING 0% 21/11/2023	5,000,000	USD	4,961,104	1.62
MYLAN 4.2% 29/11/2023	9,290,000	USD	9,263,115	3.03	V F CORP 0% 30/11/2023	5,000,000	USD	4,953,268	1.62
SPRINGLEAF FINANCE 8.25% 01/10/2023	8,500,000	USD	8,500,000	2.78	TOTAL COMMERCIAL PAPER			68,853,178	22.54
US (GOVT) 0.75% 31/12/2023	1,000,000	USD	988,711	0.32	TOTAL MONEY MARKET INSTRUMENTS			68,853,178	22.54
US (GOVT) 2.25% 31/12/2023	6,000,000	USD	5,953,828	1.95	OTHER TRANSFERABLE SECURITIES				
WALGREENS BOOTS ALLIANCE 0.95% 17/11/2023	11,000,000	USD	10,932,158	3.58	BONDS				
TOTAL BONDS			97,895,492	32.06	JERSEY				
TOTAL TRANSFERABLE SECURITIES TRADED ON ANOTHER REGULATED MARKET			134,320,265	43.98	LINX CAPITAL 15.2% 01/04/2025	10,402,669	EUR	9,952,490	3.26
COLLECTIVE INVESTMENT SCHEMES					UNITED STATES			9,952,490	3.26
IRELAND					US (GOVT) 2.625% 31/12/2023	6,000,000	USD	5,959,688	1.95
HSBC GLOBAL LIQUIDITY FUND	583	USD	583	0.00	TOTAL BONDS			5,959,688	1.95
TOTAL COLLECTIVE INVESTMENT SCHEMES			583	0.00	TOTAL OTHER TRANSFERABLE SECURITIES			15,912,178	5.21
MONEY MARKET INSTRUMENTS					TOTAL INVESTMENTS			288,046,819	94.31
COMMERCIAL PAPER					OTHER NET ASSETS			17,374,748	5.69
UNITED STATES					TOTAL NET ASSETS			305,421,567	100.00
AIR LIQUIDE 0% 22/12/2023	6,000,000	USD	5,925,914	1.94					
AMERICAN HONDA FINANCE 0% 05/12/2023	6,000,000	USD	5,938,268	1.94					
BPCE 0% 07/12/2023	2,250,000	USD	2,226,302	0.73					
CANADIAN NAT RAILWAYS 0% 16/11/2023	6,500,000	USD	6,453,425	2.11					
DNB BANK 0% 17/11/2023	7,000,000	USD	6,949,097	2.29					
KENVUE 0% 28/11/2023	5,000,000	USD	4,955,996	1.62					
MERCEDES BENZ FINANCE 0% 19/12/2023	7,000,000	USD	6,915,584	2.26					
MUFG BANK 0% 27/11/2023	5,000,000	USD	4,956,130	1.62					
PARKER HANNIFIN 0% 04/12/2023	8,000,000	USD	7,919,425	2.60					

*The asset matured as at 23 January 2023, is defaulted. Pricing Committee and Management Company have agreed and instructed to use last available price.

**The asset matured as at 16 July 2023, is defaulted. Pricing Committee and Management Company have agreed and instructed to use last available price.

***The asset matured as at 19 April 2023, is defaulted. Pricing Committee and Management Company have agreed and instructed to use last available price.

****The asset matured as at 02 March 2023, is defaulted. Pricing Committee and Management Company have agreed and instructed to use last available price.

*****The asset matured as at 16 July 2023, is defaulted. Pricing Committee and Management Company have agreed and instructed to use last available price.

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

Portfolio of Investments and Other Net Assets

as at 30 September 2023

Global Emerging Markets Multi-Asset Income
Statement of investments as at 30 September 2023
(expressed in USD)

Description	Quantity/ Face value	Currency	Evaluation	% net assets	Description	Quantity/ Face value	Currency	Evaluation	% net assets
INVESTMENTS					CHINA PETROLEUM & CHEMICAL "H"				
TRANSFERABLE SECURITIES ADMITTED TO AN OFFICIAL STOCK EXCHANGE LISTING					34,500 HKD 18,854 0.04				
SHARES					CHINA RAILWAY SIGNAL & COMMUNICATION				
BRAZIL					23,269 CNY 16,863 0.03				
BANCO BRADESCO	2,182	BRL	5,480	0.01	CHINA RESOURCES CEMENT	107,906	HKD	27,693	0.06
BANCO DO BRASIL	10,045	BRL	94,946	0.18	CHINA SHENHUA ENERGY "H"	21,388	HKD	69,365	0.14
BB SEGURIDADE					CHONGQING RURAL COMMERCIAL BANK	29,400	CNY	16,141	0.03
PARTICIPACOES	10,455	BRL	65,861	0.13	DONG FENG MOTOR "H"	159,438	HKD	62,905	0.13
JBS	18,840	BRL	69,184	0.14	ECOVACS ROBOTICS	1,853	CNY	12,335	0.02
SUZANO PAPEL E CELULOSE	1,157	BRL	12,536	0.03	FOXCONN INDUSTRIAL				
TELEFONICA BRASIL	703	BRL	6,089	0.01	INTERNET	23,300	CNY	63,001	0.13
TIM SA/BRAZIL	28,385	BRL	84,613	0.17	GREE ELECTRIC APPLIANCES	9,789	CNY	48,772	0.10
VALE	1,446	BRL	19,504	0.04	GUANGZHOU KINGMED				
VIBRA ENERGIA	10,120	BRL	38,072	0.08	DIAGNOSTICS	1,432	CNY	12,257	0.02
			396,285	0.79	HANGZHOU ROBAM APPLIANCES	4,063	CNY	15,029	0.03
CHILE					HENGLI PETROCHEMICAL "A"				
BANCO DE CHILE	279,351	CLP	28,381	0.06	HUAYU AUTOMOTIVE	5,000	CNY	12,881	0.03
COMPANIA SUD AMERICANA DE VAPORES	274,973	CLP	16,289	0.03	SYSTEMS HUBEI JUMPCAN PHARMACEUTICAL	2,700	CNY	10,132	0.02
ENERSIS	745,168	CLP	45,034	0.09	ICBC "H"	139,675	HKD	67,235	0.13
			89,704	0.18	INDUSTRIAL & COMMERCIAL BANK OF CHINA	57,700	CNY	37,064	0.07
CHINA					JD HEALTH INTERNATIONAL				
AGRICULTURAL BANK OF CHINA	52,960	CNY	26,168	0.05	KINGBOARD LAMINATES HOLDINGS	24,795	HKD	17,539	0.04
AGRICULTURAL BANK OF CHINA "H"	188,592	HKD	70,314	0.14	KUAISHOU TECHNOLOGY	7,187	HKD	57,675	0.12
ALIBABA GROUP HOLDING	16,853	HKD	184,200	0.38	LI AUTO	5,630	HKD	99,418	0.20
BANK OF BEIJING	63,800	CNY	40,544	0.08	LUXI CHEMICAL	6,500	CNY	10,099	0.02
BANK OF CHINA "H"	120,405	HKD	42,124	0.08	MEITUAN DIANPING	2,761	HKD	40,400	0.08
BANK OF COMMUNICATIONS "A"	30,400	CNY	24,034	0.05	NETEASE	6,927	HKD	141,073	0.28
BANK OF COMMUNICATIONS "H"	47,197	HKD	28,565	0.06	NEW CHINA LIFE INSURANCE "H"	34,950	HKD	84,253	0.17
BEIJING WANTAI BIOLOGICAL PHARMACY ENTERPRISE	3,044	CNY	20,046	0.04	NINGBO DEYE TECHNOLOGY ORIENT OVERSEAS	949	CNY	10,087	0.02
BYD "H"	231	HKD	7,138	0.01	INTERNATIONAL	1,668	HKD	22,256	0.04
CHINA CONSTRUCTION BANK "H"	144,367	HKD	81,475	0.16	PING AN INSURANCE "H"	1,818	HKD	10,411	0.02
CHINA CONSTRUCTIONS BANK	12,600	CNY	10,895	0.02	POP MART INTERNATIONAL GROUP	3,681	HKD	10,881	0.02
CHINA COSCO HOLDINGS	30,600	CNY	41,202	0.08	SDIC CAPITAL	16,000	CNY	15,131	0.03
CHINA COSCO HOLDINGS "H"	46,653	HKD	47,833	0.10	SG MICRO	760	CNY	8,112	0.02
CHINA EVERBRIGHT BANK	191,669	HKD	57,512	0.12	SHANXI TAIGANG STAINLESS STEEL	22,500	CNY	12,476	0.02
CHINA HONGQIAO GROUP	71,858	HKD	70,373	0.14	SHENZHEN MINDRAY BIO MEDICAL ELECTRONICS	1,393	CNY	51,586	0.10
CHINA LIFE INSURANCE	4,800	CNY	23,889	0.05	SHENZHEN TRANSSION HOLDINGS	2,179	CNY	43,587	0.09
CHINA NATIONAL BUILDINGS "H"	88,670	HKD	46,532	0.09	SINOMINE RESOURCE GROUP	1,721	CNY	8,601	0.02
CHINA PACIFIC INSURANCE GROUP "H"	29,951	HKD	74,955	0.15	SMOORE INTERNATIONAL HOLDINGS	23,851	HKD	21,653	0.04
					SUZHOU TA&A ULTRA CLEAN TECHNOLOGY	1,760	CNY	6,208	0.01

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

Portfolio of Investments and Other Net Assets

as at 30 September 2023

Global Emerging Markets Multi-Asset Income (continued)
Statement of investments as at 30 September 2023
(expressed in USD)

Description	Quantity/ Face value	Currency	Evaluation	% net assets	Description	Quantity/ Face value	Currency	Evaluation	% net assets
TENCENT HOLDINGS	7,777	HKD	304,056	0.61	TECH MAHINDRA	3,286	INR	48,387	0.10
TONGWEI	1,800	CNY	7,970	0.02	ZOMATO	34,802	INR	42,538	0.09
TSINGTAO BREWERY "H"	1,478	HKD	12,097	0.02				1,568,906	3.14
WUXI APPTec	1,734	HKD	20,757	0.04	INDONESIA				
YEALINK NETWORK TECHNOLOGY	4,445	CNY	21,744	0.04	ADARO ENERGY	475,373	IDR	87,662	0.18
ZHEJIANG EXPRESSWAY "H"	72,425	HKD	54,005	0.11	BANK MANDIRI	272,800	IDR	106,349	0.21
			2,526,972	5.05	BANK RAKYAT INDONESIA	138,593	IDR	46,855	0.09
								240,866	0.48
COLOMBIA					KUWAIT				
BANCOLOMBIA	1,191	COP	9,184	0.02	AGILITY	11,747	KWD	21,210	0.04
			9,184	0.02	MOBILE TELECOMMUNICATIONS	9,057	KWD	14,272	0.03
GREECE								35,482	0.07
GREEK ORGANISATION OF FOOTBALL PROGNOSTICS	5,076	EUR	85,235	0.17	MALAYSIA				
			85,235	0.17	AMMB HOLDINGS	11,636	MYR	9,170	0.02
HONG KONG					GENTING	13,224	MYR	11,745	0.02
BEIJING ENTERPRISE	10,439	HKD	35,988	0.07	INARI AMERTON	46,765	MYR	28,884	0.06
CITIC PACIFIC	73,034	HKD	67,142	0.13	IOI CORP	13,587	MYR	11,517	0.02
KINGBOARD CHEMICALS	4,841	HKD	10,867	0.02	RHB CAPITAL	17,637	MYR	20,397	0.04
LENOVO GROUP	85,474	HKD	88,072	0.18				81,713	0.16
			202,069	0.40	MEXICO				
HUNGARY					COCA-COLA FEMSA	10,174	MXN	79,848	0.16
MOL HUNGARIAN OIL AND GAS	3,456	HUF	26,364	0.06	FIBRA UNO ADMINISTRATION	49,895	MXN	81,510	0.17
OTP BANK	320	HUF	11,674	0.02	GRUPO MEXICO "B"	4,515	MXN	21,444	0.04
			38,038	0.08	OPERADORA DE SITES			7,183	0.01
INDIA					MEXICANOS	8,475	MXN	40,264	0.08
AUROBINDO PHARMA	6,751	INR	74,334	0.15	WALMART DE MEXICO	10,597	MXN	230,249	0.46
BAJAJ AUTO	1,554	INR	94,760	0.19	PHILIPPINES				
BHARAT ELECTRONICS	49,467	INR	82,384	0.16	PHILIPPINE LONG DISTANCE TELEPHONE	1,322	PHP	27,479	0.05
BHARTI AIRTEL	2,380	INR	26,551	0.05				27,479	0.05
COAL INDIA	7,455	INR	26,501	0.05	POLAND				
DIVIS LABORATORIES	1,936	INR	87,780	0.18	BANK ZACHODNI WBK	244	PLN	20,124	0.04
DR REDDYS LABORATORIES	1,321	INR	88,877	0.18	KGHM POLSKA MIEDZ	741	PLN	19,004	0.04
GAIL INDIA	53,772	INR	80,553	0.16				39,128	0.08
HERO MOTOCORP	2,304	INR	84,824	0.17	QATAR				
HINDUSTAN AERONAUTICS	446	INR	10,356	0.02	QATAR INDUSTRIES	12,124	QAR	45,665	0.09
HINDUSTAN PETROLEUM	12,905	INR	39,620	0.08				45,665	0.09
ICICI BANK	985	INR	11,291	0.02	SAUDI ARABIA				
INDIAN OIL CORP	77,741	INR	85,145	0.17	AL RAJHI BANK	3,483	SAR	63,058	0.13
INFOSYS	5,556	INR	96,041	0.19	ARABIAN INTERNET AND COMMUNICATION	344	SAR	29,314	0.06
ITC	19,309	INR	103,334	0.22	BANQUE SAUDI FRANSI	1,475	SAR	14,355	0.03
JIO FINANCIAL SERVICES	1,778	INR	4,950	0.01	DR SULAIMAN AL HABIB			12,689	0.03
NESTLE INDIA	359	INR	97,301	0.20	MEDIC SERVICE GROUP	202	SAR	93,590	0.18
NTPC	17,531	INR	51,839	0.10	ELM	450	SAR	59,965	0.12
ONGC	4,413	INR	10,195	0.02	JARIR MARKETING	15,510	SAR		
POWER GRID CORPORATION OF INDIA	33,977	INR	81,729	0.16	SAUDI ARABIAN FERTILIZER COMPANY	277	SAR	9,823	0.02
RELIANCE INDUSTRIES	1,947	INR	54,981	0.11	SAUDI ARAMCO BASE OIL	2,296	SAR	91,094	0.18
SONA BLW PRECISION FORGINGS	8,107	INR	56,955	0.11	SAUDI BASIC INDUSTRIES	1,182	SAR	26,001	0.05
TATA CONSULTANCY SERVICE	1,327	INR	56,387	0.11	SAUDI ELECTRICITY	4,088	SAR	20,775	0.04
TATA STEEL	45,929	INR	71,293	0.14					

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

Portfolio of Investments and Other Net Assets

as at 30 September 2023

Global Emerging Markets Multi-Asset Income (continued)
Statement of investments as at 30 September 2023
(expressed in USD)

Description	Quantity/ Face value	Currency	Evaluation	% net assets	Description	Quantity/ Face value	Currency	Evaluation	% net assets
TADAWUL	350	SAR	18,011	0.04	REALTEK SEMICONDUCTOR	771	TWD	9,434	0.02
			438,675	0.88	TAISHIN FINANCIAL	25,083	TWD	13,909	0.03
SOUTH AFRICA					TAIWAN SEMICONDUCTOR MANUFACTURING	36,931	TWD	598,346	1.20
EXXARO RESOURCES	2,095	ZAR	19,155	0.04	UNITED MICRO ELECTRONICS	43,833	TWD	61,376	0.12
FIRSTRAND	7,705	ZAR	26,191	0.05	WAN HAI LINES	7,215	TWD	10,796	0.02
IMPALA PLATINUM	3,490	ZAR	18,403	0.04	YUANTA FINANCIAL HOLDINGS	24,661	TWD	19,137	0.04
KUMBA IRON ORE	2,450	ZAR	59,095	0.12				1,398,323	2.81
SIBANYE STILLWATER	5,046	ZAR	7,837	0.02	THAILAND				
STANDARD BANK	5,356	ZAR	52,226	0.10	KRUNG THAI BANK	84,307	THB	43,991	0.09
VODACOM GROUP	9,877	ZAR	55,306	0.11	LAND AND HOUSES	260,808	THB	55,869	0.11
WOOLWORTHS HOLDINGS	1,847	ZAR	6,666	0.01	PTT E&P	4,265	THB	20,029	0.04
			244,879	0.49	PTT OIL & RETAIL BUSINESS	28,928	THB	14,856	0.03
SOUTH KOREA								134,745	0.27
BGF RETAIL	45	KRW	4,702	0.01	TURKEY				
DONGBU INSURANCE	1,299	KRW	86,061	0.17	SABANCI HOLDING	30,271	TRY	65,975	0.13
F&F	250	KRW	20,935	0.04	TURKIYE IS BANKASI "C"	43,253	TRY	40,610	0.08
HANA FINANCIAL HOLDINGS	1,039	KRW	32,685	0.07				106,585	0.21
HYUDAI GLOVIS	202	KRW	27,604	0.06	UNITED ARAB EMIRATES				
HYUNDAI MERCHANT MARINE	2,202	KRW	26,534	0.05	ABU DHABI ISLAMIC BANK	10,579	AED	32,431	0.06
HYUNDAI MOBIS	147	KRW	26,199	0.05	ALDAR PROPERTIES	40,829	AED	64,026	0.13
KAKAO GAMES	409	KRW	7,714	0.02	AMERICANA RESTAURANTS INTERNATIONAL	23,070	AED	25,752	0.05
KB FINANCIAL GROUP	1,911	KRW	78,315	0.16				122,209	0.24
KT & G	817	KRW	52,251	0.10	TOTAL SHARES			9,170,898	18.34
KUMHO PETRO CHEMICAL	205	KRW	20,372	0.04	BONDS				
LG ENERGY SOLUTION	166	KRW	58,618	0.12	ARGENTINA				
LG UPLUS CORP	10,046	KRW	77,128	0.15	PROVINCIA DE BUENOS AIRESGO 5.25% 01/09/2037	12,634	USD	4,174	0.01
POSCO	243	KRW	96,343	0.19				4,174	0.01
SAMSUNG ELECTRONICS	5,881	KRW	298,104	0.59	BRAZIL				
SAMSUNG FIRE & MARINE INSURANCE	206	KRW	39,768	0.08	BRAZIL (GOVT) 10% 01/01/2029	2,000	BRL	378,452	0.76
SAMSUNG SECURITIES	1,054	KRW	28,705	0.06	BRAZIL (GOVT) 10% 01/01/2033	1,600	BRL	290,411	0.58
WOORI FINANCIAL GROUP	9,125	KRW	82,905	0.17	BRAZIL LETRAS DO TESOURO NACIONAL 0% 01/04/2024	5,570	BRL	1,054,414	2.11
WOORI INVESTMENT & SECURITIES	5,752	KRW	43,564	0.09				1,723,277	3.45
			1,108,507	2.22	CHILE				
TAIWAN					BONOS DE LA TESORERIA DE LA REPUBLIC 5.3% 01/11/2037	80,000,000	CLP	81,779	0.16
ACCTON TECHNOLOGY	1,342	TWD	20,496	0.04	BONOS DE LA TESORERIA DE LA REPUBLIC 6% 01/04/2033	15,000,000	CLP	15,981	0.03
ASE TECHNOLOGY HOLDING	25,628	TWD	86,935	0.18	CHILE (GOVT) 4.5% 01/03/2026	80,000,000	CLP	85,389	0.17
CATCHER TECHNOLOGY	13,541	TWD	76,555	0.15	CHILE (GOVT) 4.7% 01/09/2030	190,000,000	CLP	194,632	0.39
CHINA DEVELOPMENT FINANCIAL	90,832	TWD	33,203	0.07	CORP NACIONAL DEL COBRE 5.125% 02/02/2033	400,000	USD	370,315	0.75
CHINATRUST FINANCIAL HOLDING	26,622	TWD	20,205	0.04					
EVERGREEN MAR CORP	18,052	TWD	64,870	0.13					
FAR EASTERN									
NEW CENTURY	51,118	TWD	45,527	0.09					
GLOBALWAFERS	4,449	TWD	62,503	0.13					
LARGAN PRECISION	915	TWD	60,517	0.12					
LITE-ON TECHNOLOGY	21,471	TWD	80,814	0.16					
MOMO.COM	2,510	TWD	39,033	0.08					
NAN YA PRINTED CIRCUIT BOARD	3,002	TWD	24,784	0.05					
NIEN MADE ENTERPRISE	7,277	TWD	69,883	0.14					

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

Portfolio of Investments and Other Net Assets

as at 30 September 2023

Global Emerging Markets Multi-Asset Income (continued)
Statement of investments as at 30 September 2023
(expressed in USD)

Description	Quantity/ Face value	Currency	Evaluation	% net assets	Description	Quantity/ Face value	Currency	Evaluation	% net assets
EMPRESA NACIONAL DEL PETROLEO 6.15% 10/05/2033	200,000	USD	192,172	0.38	KAZAKHSTAN				
			940,268	1.88	KAZAKHSTAN (GOVT) 6.5% 21/07/2045	200,000	USD	203,589	0.41
COLOMBIA					KAZMUNAYGAS NATIONAL 4.75% 19/04/2027	400,000	USD	375,383	0.75
COLOMBIA (GOVT) 7% 26/03/2031	200,000,000	COP	38,795	0.08				578,972	1.16
COLOMBIA (GOVT) 7.5% 02/02/2034	30,000	USD	28,548	0.06	LUXEMBOURG				
COLOMBIA (GOVT) 8% 20/04/2033	200,000	USD	199,159	0.39	ACU PETROLEO LUXEMBOURG 7.5% 13/07/2035	250,000	USD	224,972	0.45
ECOPETROL 5.875% 28/05/2045	60,000	USD	40,059	0.08	COSAN LUXEMBOURG 7.5% 27/06/2030	200,000	USD	198,928	0.40
ECOPETROL 5.875% 02/11/2051	76,000	USD	48,623	0.10				423,900	0.85
ECOPETROL 8.625% 19/01/2029	100,000	USD	100,665	0.20	MACAU				
ECOPETROL 8.875% 13/01/2033	70,000	USD	68,584	0.13	SANDS CHINA 5.125% 08/08/2025	761,000	USD	738,204	1.48
TITULOS DE TESORERIA B 7.5% 26/08/2026	650,000,000	COP	147,927	0.30				738,204	1.48
TITULOS DE TESORERIA B 7.75% 18/09/2030	1,635,100,000	COP	337,922	0.67	MALAYSIA				
			1,010,282	2.01	MALAYSIA (GOVT) 3.465% 15/10/2030	595,000	MYR	123,253	0.25
EGYPT					MALAYSIA (GOVT) 3.899% 16/11/2027	1,480,000	MYR	317,720	0.63
EGYPT (GOVT) 8.7002% 01/03/2049	200,000	USD	108,034	0.22	MALAYSIA (GOVT) 4.065% 15/06/2050	200,000	MYR	40,163	0.08
			108,034	0.22	MALAYSIA (GOVT) 4.254% 31/05/2035	600,000	MYR	129,670	0.26
HUNGARY								610,806	1.22
HUNGARY (GOVT) 4.5% 23/03/2028	62,500,000	HUF	150,928	0.30	MEXICO				
HUNGARY (GOVT) 4.75% 24/11/2032	50,500,000	HUF	114,343	0.23	BBVA BANCOMER 8.45% VRN 29/06/2038	200,000	USD	197,084	0.39
HUNGARY (GOVT) 5.25% 16/06/2029	200,000	USD	191,341	0.38	COMISION FEDERAL DE ELECTRICIDA 4.688% 15/05/2029	200,000	USD	180,526	0.36
HUNGARY (GOVT) 6.75% 25/09/2052	200,000	USD	190,189	0.38	MEX BONOS DESARR 5.75% 05/03/2026	26,000	MXN	134,769	0.27
			646,801	1.29	MEXICO (GOVT) 6.35% 09/02/2035	200,000	USD	197,141	0.39
INDONESIA					MEXICO (GOVT) 7.5% 03/06/2027	248,000	MXN	1,306,475	2.62
INDONESIA (GOVT) 3.2% 23/09/2061	200,000	USD	119,389	0.24	MEXICO (GOVT) 8.5% 18/11/2038	82,000	MXN	420,029	0.84
INDONESIA (GOVT) 4.2% 15/10/2050	350,000	USD	269,259	0.54	MEXICO CITY AIRPORT TRUST 5.5% 31/07/2047	200,000	USD	154,276	0.31
INDONESIA (GOVT) 4.85% 11/01/2033	200,000	USD	190,766	0.38	PEMEX 6.5% 02/06/2041	65,000	USD	39,256	0.08
INDONESIA (GOVT) 6.625% 15/05/2033	2,680,000,000	IDR	171,462	0.34	PETROLEOS MEXICANOS 6.5% 13/03/2027	235,000	USD	208,056	0.42
INDONESIA (GOVT) 7% 15/02/2033	3,500,000,000	IDR	228,375	0.46	PETROLEOS MEXICANOS 10% 07/02/2033	50,000	USD	44,668	0.09
INDONESIA (GOVT) 7.5% 15/06/2035	5,758,000,000	IDR	390,624	0.78				2,882,280	5.77
INDONESIA (GOVT) 7.5% 15/05/2038	2,000,000,000	IDR	135,400	0.27	NETHERLANDS				
			1,505,275	3.01	PETROBRAS GLOBAL FINANCE 8.75% 23/05/2026	50,000	USD	53,303	0.11
								53,303	0.11

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

Portfolio of Investments and Other Net Assets

as at 30 September 2023

Global Emerging Markets Multi-Asset Income (continued)
Statement of investments as at 30 September 2023
(expressed in USD)

Description	Quantity/ Face value	Currency	Evaluation	% net assets	Description	Quantity/ Face value	Currency	Evaluation	% net assets
NIGERIA					GACI FIRST INVESTMENT				
NIGERIA (GOVT) 7.625%					5% 13/10/2027	200,000	USD	195,441	0.39
28/11/2047	200,000	USD	133,648	0.27	KSA SUKUK 4.27%				
			133,648	0.27	22/05/2029	200,000	USD	190,899	0.38
OMAN					SAUDI (GOVT) 4.875%				
LAMAR FUNDING 3.958%					18/07/2033	200,000	USD	190,501	0.38
07/05/2025	200,000	USD	191,207	0.38	SAUDI ARABIA (GOVT)				
OMGRID FUNDING 5.196%					3.45% 02/02/2061	200,000	USD	122,923	0.25
16/05/2027	200,000	USD	190,629	0.38	SAUDI ARABIA (GOVT)				
			381,836	0.76	5.25% 16/01/2050	200,000	USD	174,327	0.35
PANAMA					SOUTH AFRICA				
PANAMA (GOVT) 6.853%					ABSA GROUP 6.375% VRN				
28/03/2054	360,000	USD	336,744	0.67	PERP	200,000	USD	183,119	0.37
			336,744	0.67	REPUBLIC OF SOUTH				
PERU					AFRICA 8.75% 31/01/2044				
PETROLEOS DEL PERU					SOUTH AFRICA (GOVT)	3,700,000	ZAR	137,337	0.27
4.75% 19/06/2032	260,000	USD	184,374	0.37	8.5% 31/01/2037	700,000	ZAR	27,221	0.05
			184,374	0.37	SOUTH AFRICA (GOVT) 9%				
PHILIPPINES					31/01/2040				
PHILIPPINES (GOVT)					6,400,000	ZAR	250,558	0.50	
5.609% 13/04/2033	200,000	USD	200,992	0.40	TRANSNET 8.25% 06/02/2028	200,000	USD	191,959	0.39
			200,992	0.40				790,194	1.58
POLAND					THAILAND				
POLAND (GOVT) 0.25%					THAILAND (GOVT) 1.585%				
25/10/2026	3,100,000	PLN	615,742	1.22	17/12/2035	9,100,000	THB	208,050	0.42
POLAND (GOVT) 1.75%					THAILAND (GOVT) 3.3%				
25/04/2032	3,100,000	PLN	518,638	1.04	17/06/2038	8,900,000	THB	240,388	0.48
POLAND (GOVT) 2.5%								448,438	0.90
25/07/2026	900,000	PLN	192,910	0.39	TRINIDAD & TOBAGO				
			1,327,290	2.65	TRINIDAD & TOBAGO				
QATAR					(GOVT) 5.95% 14/01/2031				
QATAR (GOVT) 4.817%					200,000	USD	197,959	0.40	
14/03/2049	255,000	USD	221,948	0.44				197,959	0.40
QATAR (GOVT) 5.103%					TURKEY				
23/04/2048	310,000	USD	281,017	0.56	TURKEY (GOVT) 10.5%				
QATAR PETROLEUM 3.125%					11/08/2027				
12/07/2041	200,000	USD	138,381	0.28	TURKEY (GOVT) 16.9%				
			641,346	1.28	02/09/2026				
ROMANIA					1,100,000 TRY				
ROMANIA (GOVT) 3.65%								66,896	0.13
24/09/2031	400,000	RON	69,026	0.14	UKRAINE				
ROMANIA (GOVT) 5.125%					UKRAINE (GOVT) 0% VRN				
15/06/2048	74,000	USD	58,025	0.12	31/05/2040				
ROMANIA (GOVT) 5.8%					UKRAINE (GOVT) 7.75%				
26/07/2027	1,700,000	RON	352,676	0.70	01/09/2027				
ROMANIA (GOVT) 7.625%					100,000 USD				
17/01/2053	130,000	USD	133,024	0.27	29,137				
			612,751	1.23	93,915				
SAUDI ARABIA					UNITED ARAB EMIRATES				
GACI FIRST INVESTMENT					ABU DHABI (GOVT) 3.875%				
4.75% 14/02/2030	200,000	USD	190,572	0.38	16/04/2050				
					200,000 USD				
					150,338				
					0.30				
					ABU DHABI NATIONAL				
					ENERGY 4% 03/10/2049				
					200,000 USD				
					154,872				
					0.31				
					305,210				
					0.61				

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

Portfolio of Investments and Other Net Assets

as at 30 September 2023

Global Emerging Markets Multi-Asset Income (continued)
Statement of investments as at 30 September 2023
(expressed in USD)

Description	Quantity/ Face value	Currency	Evaluation	% net assets	Description	Quantity/ Face value	Currency	Evaluation	% net assets
URUGUAY					BONDS				
URUGUAY (GOVT) 5.75% 28/10/2034	200,000	USD	205,419	0.41	ARGENTINA				
			205,419	0.41	ARGENTINA (GOVT) 0.125% 09/07/2030	67,630	USD	19,524	0.04
UZBEKISTAN					ARGENTINA (GOVT) 0.125% 09/07/2041	3,178	USD	829	-
UZBEKNEFTEGAZ 4.75% 16/11/2028	200,000	USD	161,621	0.32				20,353	0.04
			161,621	0.32	BRAZIL				
TOTAL BONDS			18,378,872	36.76	BRAZIL (GOVT) 0% 01/01/2024	5,070	BRL	984,514	1.96
DEPOSITARY RECEIPTS								984,514	1.96
BRAZIL					CHILE				
AMBEV	24,994	USD	64,984	0.13	CHILE (GOVT) 4.34% 07/03/2042	200,000	USD	162,882	0.33
			64,984	0.13	CHILE (GOVT) 4.95% 05/01/2036	200,000	USD	184,467	0.37
CHINA					EMPRESA NACIONAL DEL PETROLEO 3.75% 05/08/2026	400,000	USD	372,967	0.75
KANZHUN	502	USD	7,555	0.02				720,316	1.45
PINDUODUO	879	USD	86,257	0.17	COLOMBIA				
			93,812	0.19	ECOPETROL 5.375% 26/06/2026	25,000	USD	24,098	0.05
TOTAL DEPOSITARY RECEIPTS			158,796	0.32				24,098	0.05
PREFERRED SHARES					COSTA RICA				
BRAZIL					COSTA RICA (GOVT) 6.125% 19/02/2031	200,000	USD	193,499	0.39
BANCO BRADESCO	32,538	BRL	92,962	0.18				193,499	0.39
			92,962	0.18	CZECH REPUBLIC				
COLOMBIA					CZECH (GOVT) 1% 26/06/2026	11,000,000	CZK	431,039	0.86
BANCOLOMBIA	7,264	COP	48,206	0.10	CZECH (GOVT) 1.75% 23/06/2032	5,900,000	CZK	203,151	0.41
			48,206	0.10	CZECH (GOVT) 4.2% 04/12/2036	2,400,000	CZK	98,423	0.20
SOUTH KOREA								732,613	1.47
SAMSUNG ELECTRONICS	840	KRW	33,926	0.07	DOMINICAN REPUBLIC				
			33,926	0.07	DOMINIC (GOVT) 5.5% 22/02/2029	150,000	USD	137,706	0.28
TOTAL PREFERRED SHARES			175,094	0.35				137,706	0.28
TOTAL TRANSFERABLE SECURITIES ADMITTED TO AN OFFICIAL STOCK EXCHANGE LISTING									
			27,883,660	55.77	INDONESIA				
TRANSFERABLE SECURITIES TRADED ON ANOTHER REGULATED MARKET					INDONESIA (GOVT) 5.35% 11/02/2049	200,000	USD	183,875	0.37
SHARES								183,875	0.37
CHINA					LUXEMBOURG				
NEW ORIENTAL EDUCATION AND TECHNOLOGY	2,160	HKD	13,156	0.03	CHILE ELECTRICITY 6.01% 20/01/2033	200,000	USD	199,155	0.40
			13,156	0.03	EIG PEARL HOLDINGS 3.545% 31/08/2036	200,000	USD	162,414	0.32
SOUTH KOREA								361,569	0.72
INDUSTRIAL BANK OF KOREA	10,311	KRW	85,657	0.17	TOTAL SHARES				
			85,657	0.17				98,813	0.20
TOTAL SHARES			98,813	0.20					

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

Portfolio of Investments and Other Net Assets

as at 30 September 2023

Global Emerging Markets Multi-Asset Income (continued)
Statement of investments as at 30 September 2023
(expressed in USD)

Description	Quantity/ Face value	Currency	Evaluation	% net assets	Description	Quantity/ Face value	Currency	Evaluation	% net assets
MALAYSIA					TOTAL TRANSFERABLE SECURITIES TRADED ON ANOTHER REGULATED MARKET			6,937,718	13.88
MALAYSIA (GOVT) 3.757% 22/05/2040	900,000	MYR	180,917	0.36					
PETRONAS CAPITAL 4.8% 21/04/2060	205,000	USD	169,816	0.34	COLLECTIVE INVESTMENT SCHEMES				
			350,733	0.70	IRELAND				
MEXICO					HSBC GLOBAL LIQUIDITY FUND	3,509,106	USD	3,509,105	7.02
BANCO MERCANTIL DEL NORTE SAGRAN 5.875% VRN PERP	200,000	USD	172,828	0.35	HSBC MSCI KOREA ETF	7,584	USD	359,027	0.72
MEXICO (GOVT) 4.5% 22/04/2029	380,000	USD	356,072	0.71	L&G INDIA INR GOVERNMENT BOND UCITS ETF	170,963	USD	1,501,910	3.00
PETROLEOS MEXICANOS 6.875% 04/08/2026	100,000	USD	92,061	0.18				5,370,042	10.74
PETROLEOS MEXICANOS 7.69% 23/01/2050	140,000	USD	90,986	0.18	LUXEMBOURG				
			711,947	1.42	HGIF ASIA HIGH YIELD BOND INC	253,020	USD	1,272,438	2.55
NETHERLANDS								1,272,438	2.55
PROSUS 3.257% 19/01/2027	200,000	USD	177,391	0.36	TOTAL COLLECTIVE INVESTMENT SCHEMES			6,642,480	13.29
PROSUS 4.987% 19/01/2052	200,000	USD	132,024	0.26	MONEY MARKET INSTRUMENTS				
			309,415	0.62	TREASURY BILLS				
PERU					UNITED STATES				
FONDO MIVIVIENDA 4.625% 12/04/2027	200,000	USD	189,425	0.38	US (GOVT) 0% 12/10/2023	1,100,000	USD	1,098,391	2.20
PERU (GOVT) 2.78% 01/12/2060	150,000	USD	81,174	0.16	US (GOVT) 0% 26/10/2023	400,000	USD	398,596	0.80
PERU (GOVT) 3% 15/01/2034	265,000	USD	205,916	0.41	US (GOVT) 0% 16/11/2023	1,400,000	USD	1,390,730	2.78
PERU (GOVT) 6.95% 12/08/2031	1,000,000	PEN	261,934	0.51	US (GOVT) 0% 14/12/2023	1,200,000	USD	1,187,090	2.37
			738,449	1.46	US (GOVT) 0% 25/01/2024	1,400,000	USD	1,376,325	2.75
PHILIPPINES								5,451,132	10.90
PHILIPPINES (GOVT) 3.95% 20/01/2040	275,000	USD	218,715	0.44	TOTAL TREASURY BILLS			5,451,132	10.90
			218,715	0.44	TOTAL MONEY MARKET INSTRUMENTS			5,451,132	10.90
SOUTH AFRICA					OTHER TRANSFERABLE SECURITIES				
SOUTH AFRICA (GOVT) 8.25% 31/03/2032	1,600,000	ZAR	69,367	0.14	SHARES				
SOUTH AFRICA (GOVT) 8.875% 28/02/2035	13,200,000	ZAR	553,251	1.11	RUSSIAN FEDERATION				
			622,618	1.25	GAZPROM*	17,530	RUB	-	0.00
UNITED ARAB EMIRATES					POLYUS GOLD*	613	RUB	-	0.00
DP WORLD CRESCENT 5.5% 13/09/2033	200,000	USD	194,958	0.39	SBERBANK*	66,813	RUB	-	0.00
			194,958	0.39	TATNEFT*	20,867	RUB	-	0.00
URUGUAY								-	0.00
URUGUAY (GOVT) 5.1% 18/06/2050	350,000	USD	314,010	0.63	TOTAL SHARES			-	0.00
URUGUAY (GOVT) 8.25% 21/05/2031	800,000	UYU	19,517	0.04	BONDS				
			333,527	0.67	CHILE				
TOTAL BONDS			6,838,905	13.68	CORP NACIONAL DEL COBRE DE CHILE 3% 30/09/2029	240,000	USD	204,706	0.41
								204,706	0.41

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

Portfolio of Investments and Other Net Assets

as at 30 September 2023

Global Emerging Markets Multi-Asset Income (continued)
Statement of investments as at 30 September 2023
(expressed in USD)

Description	Quantity/ Face value	Currency	Evaluation	% net assets
GUATEMALA				
GUATEMALA (GOVT) 7.05%				
04/10/2032	200,000	USD	200,862	0.40
			200,862	0.40
MALAYSIA				
MALAYSIA (GOVT) 3.955%				
15/09/2025	1,675,000	MYR	360,365	0.72
			360,365	0.72
PANAMA				
PANAMA (GOVT) 6.875%				
31/01/2036	200,000	USD	201,201	0.40
			201,201	0.40
PERU				
PERU (GOVT) 6.35%				
12/08/2028	200,000	PEN	53,018	0.11
			53,018	0.11
POLAND				
POLAND (GOVT) 2.5%				
25/07/2027	4,100,000	PLN	855,993	1.71
			855,993	1.71
TOTAL BONDS			1,876,145	3.75
PREFERRED SHARES				
RUSSIAN FEDERATION				
SURGUTNEFTEGAZ*	218,700	RUB	-	0.00
			-	0.00
TOTAL PREFERRED SHARES			-	0.00
TOTAL OTHER TRANSFERABLE SECURITIES			1,876,145	3.75
TOTAL INVESTMENTS			48,791,135	97.59
OTHER NET ASSETS			1,203,628	2.41
TOTAL NET ASSETS			49,994,763	100.00

*Based on market circumstances due to the Ukraine and Russia Crisis since 25 February 2022, the Pricing Committee and Management Company agreed and instructed to write down to zero all the local RUB-denominated Russian equities held in the Portfolio of Investments.

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

Portfolio of Investments and Other Net Assets

as at 30 September 2023

Managed Solutions - Asia Focused Conservative
Statement of investments as at 30 September 2023
(expressed in USD)

Description	Quantity/ Face value	Currency	Evaluation	% net assets	Description	Quantity/ Face value	Currency	Evaluation	% net assets
INVESTMENTS					HONG KONG				
TRANSFERABLE SECURITIES ADMITTED TO AN OFFICIAL STOCK EXCHANGE LISTING					AIA GROUP 2.7% VRN PERP				
BONDS					AIA GROUP 3.2% 16/09/2040				
AUSTRALIA					BANK OF EAST ASIA				
WESTPAC BANKING 2.894%					4% VRN 29/05/2030				
VRN 04/02/2030					CHINA CHINDA FINANCE				
	200,000	USD	189,027	0.51	5.625% 14/05/2024				
			189,027	0.51	CHINA OVERSEA FINANCE				
CHINA					6.375% 29/10/2043				
ALIBABA GROUP HOLDING					CHINA OVERSEAS GRAND OCEANS				
3.4% 06/12/2027					FINANCE 2.45% 09/02/2026				
ALIBABA GROUP HOLDING					CHINA OVERSEAS VIII				
4% 06/12/2037					3.05% 27/11/2029				
ALIBABA GROUP HOLDING					CITIC 2.85% 25/02/2030				
4.2% 06/12/2047					CK HUTCHISON INTERNATIONAL				
CCBL CAYMAN 1.6%					4.75% 21/04/2028				
15/09/2026					CK HUTCHISON INTERNATIONAL				
CHINA MODERN DAIRY HOLDINGS					4.875% 21/04/2033				
2.125% 14/07/2026					CMB INTERNATIONAL LEASING MANAGEMENT				
CNOOC FINANCE 5%					2.75% 12/08/2030				
02/05/2042					CNAC HK FINBRIDGE 3%				
CONTEMPORARY RUIDING DEVELOPMENT					22/09/2030				
1.5% 09/09/2026					HONG KONG (GOVT) 0.8%				
INDUSTRIAL AND COMMERCIAL BANK					27/08/2027				
OF CHINA 4.875% 21/09/2025					HONGKONG LAND FINANCE				
SF HOLDING INVESTMENT					5.25% 14/07/2033				
2021 3.125% 17/11/2031					HUARONG FINANCE 2019				
TENCENT HOLDINGS 3.925%					3.25% 13/11/2024				
19/01/2038					HUARONG FINANCE 3.75%				
TENCENT MUSIC ENTERTAINMENT					29/05/2024				
2.00% 03/09/2030					NANYANG COMMERCIAL BANK				
YONGDA INVESTMENT 2.25%					3.8% VRN 20/11/2029				
16/06/2025					SHANGHAI PORT GROUP DEVELOPMENT				
YUNDA HOLDING INVESTMENT					2.375% 13/07/2030				
2.25% 19/08/2025					SUNNY EXPRESS ENTERPRISES				
ZHONGSHENG GROUP					3.125% 23/04/2030				
HOLDINGS 3% 13/01/2026					VANKE REAL ESTATE HONG				
	200,000	USD	182,626	0.49	KONG 5.35% 11/03/2024				
			2,530,750	6.79					
GREAT BRITAIN					INDIA				
PRUDENTIAL 2.95% VRN					HDFC BANK 5.686%				
03/11/2033					02/03/2026				
STANDARD CHARTERED					ICICI BANK DUBAI 4%				
2.678% VRN 29/06/2032					18/03/2026				
STANDARD CHARTERED					NTPC 4.5% 19/03/2028				
3.265% VRN 18/02/2036					REC 2.75% 13/01/2027				
STANDARD CHARTERED									
6.187% VRN 06/07/2027					763,618				
STANDARD CHARTERED					2.05				
6.301% VRN 09/01/2029					INDONESIA				
	400,000	USD	398,774	1.07	BANK MANDIRI PERSERO				
			1,070,219	2.87	5.5% 04/04/2026				
					PERTAMINA GEOTHERMAL				
					ENERGY 5.15% 27/04/2028				
					200,000 USD 195,481 0.52				
					393,643				
					1.06				

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

Portfolio of Investments and Other Net Assets

as at 30 September 2023

Managed Solutions - Asia Focused Conservative (continued)
Statement of investments as at 30 September 2023
(expressed in USD)

Description	Quantity/ Face value	Currency	Evaluation	% net assets	Description	Quantity/ Face value	Currency	Evaluation	% net assets
JAPAN					UNITED STATES				
DAI ICHI LIFE INSURANCE 5.1% VRN PERP	200,000	USD	196,936	0.53	HYUNDAI CAPITAL AMERICA 5.8% 26/06/2025	33,000	USD	32,891	0.09
MITSUBISHI UFJ FINANCIAL 2.193% 25/02/2025	200,000	USD	189,760	0.51				32,891	0.09
SUMITOMO MITSUI FINANCIAL 6.184% 13/07/2043	66,000	USD	63,598	0.17	TOTAL BONDS			17,118,010	45.91
			450,294	1.21	TOTAL TRANSFERABLE SECURITIES ADMITTED TO AN OFFICIAL STOCK EXCHANGE LISTING			17,118,010	45.91
SINGAPORE					TRANSFERABLE SECURITIES TRADED ON ANOTHER REGULATED MARKET				
BOC AVIATION 1.75% 21/01/2026	200,000	USD	182,568	0.49	BONDS				
BOC AVIATION 3.25% 29/04/2025	200,000	USD	191,514	0.51	CHINA				
DBS GROUP HOLDINGS 3.3% VRN PERP	400,000	USD	380,040	1.02	BAIDU 1.625% 23/02/2027	200,000	USD	175,144	0.47
DBS GROUP HOLDINGS 5.479% 12/09/2025	200,000	USD	200,693	0.54	CDBL FUNDING 3.5% 24/10/2027	200,000	USD	185,174	0.50
ONGC VIDESH VANKORNEFT 3.75% 27/07/2026	200,000	USD	189,677	0.51	CHINA CINDA FINANCE 4.25% 23/04/2025	200,000	USD	192,931	0.52
OVERSEACHINESE BANKING 1.832% VRN 10/09/2030	200,000	USD	183,936	0.49	ENN ENERGY HOLDINGS 4.625% 17/05/2027	200,000	USD	192,521	0.52
UNITED OVERSEAS BANK 3.875% VRN PERP	400,000	USD	399,598	1.07	MEITUAN DIANPING 2.125% 28/10/2025	200,000	USD	184,106	0.49
			1,728,026	4.63	SANDS CHINA 3.8% 08/01/2026	200,000	USD	187,445	0.50
SOUTH KOREA					INDIA				
GS CALTEX 5.375% 07/08/2028	200,000	USD	195,812	0.53	RELIANCE INDUSTRIES 3.667% 30/11/2027	250,000	USD	231,959	0.62
HANA BANK 3.5% VRN PERP	200,000	USD	178,054	0.48				231,959	0.62
KODIT GLOBAL 3.619% 27/05/2025	200,000	USD	192,815	0.52	INDONESIA				
KOOKMIN BANK 4.35% VRN PERP	400,000	USD	390,837	1.04	FREEPORT INDONESIA 6.2% 14/04/2052	200,000	USD	168,341	0.45
LG ENERGY SOLUTION 5.75% 25/09/2028	200,000	USD	199,031	0.53				168,341	0.45
NONGHYUP BANK 4.875% 03/07/2028	200,000	USD	194,252	0.52	MACAU				
POSCO 5.625% 17/01/2026	200,000	USD	199,253	0.53	SANDS CHINA 5.4% 08/08/2028	400,000	USD	376,662	1.01
SHINHAN BANK 3.875% 24/03/2026	200,000	USD	189,284	0.51				376,662	1.01
SHINHAN FINANCIAL GROUP 3.34% VRN 05/02/2030	400,000	USD	383,344	1.03	TAIWAN				
			2,122,682	5.69	TSMC GLOBAL 1.75% 23/04/2028	200,000	USD	171,032	0.46
TAIWAN					UNITED ARAB EMIRATES				
TSMC GLOBAL 2.25% 23/04/2031	400,000	USD	320,736	0.86	FIRST ABU DHABI BANK 6.32% VRN 04/04/2034	208,000	USD	208,021	0.56
			320,736	0.86				208,021	0.56
THAILAND					TOTAL BONDS				
MINOR INTERNATIONAL 2.7% VRN PERP	200,000	USD	182,269	0.49	TOTAL TRANSFERABLE SECURITIES TRADED ON ANOTHER REGULATED MARKET			3,229,657	8.66
THAI OIL TREASURY CENTER 4.875% 23/01/2043	200,000	USD	154,451	0.41				3,229,657	8.66
			336,720	0.90					

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

Portfolio of Investments and Other Net Assets

as at 30 September 2023

Managed Solutions - Asia Focused Conservative (continued)
Statement of investments as at 30 September 2023
(expressed in USD)

Description	Quantity/ Face value	Currency	Evaluation	% net assets
COLLECTIVE INVESTMENT SCHEMES				
GREAT BRITAIN				
HSBC JAPAN INDEX FUND INSTITUTIONAL ACCUMULATION				
	292,712	GBP	575,561	1.54
			575,561	1.54
IRELAND				
HSBC MSCI INDONESIA UCITS ETF				
	3,400	USD	269,008	0.72
HSBC MSCI KOREA ETF				
	7,535	USD	356,707	0.96
			625,715	1.68
LUXEMBOURG				
HGIF ASIA EX JAPAN EQUITY "ZD"				
	84,641	USD	4,705,612	12.62
HGIF ASIA HIGH YIELD BOND INC				
	887,354	USD	4,462,502	11.97
HGIF ASIAN CURRENCY BOND "ZD"				
	572,522	USD	3,984,183	10.69
HGIF GEM LOCAL CURRENCY RATES "ZD"				
	114,465	USD	811,784	2.18
HGIF GLOBAL EMERGING MARKETS BOND "ZQ"				
	56,200	USD	383,568	1.03
HGIF INDIA FIXED INCOME "ZD"				
	67,728	USD	582,259	1.56
			14,929,908	40.05
TOTAL COLLECTIVE INVESTMENT SCHEMES			16,131,184	43.27
OTHER TRANSFERABLE SECURITIES				
BONDS				
SOUTH KOREA				
KOREA GAS 4% 15/01/2024				
	200,000	USD	198,671	0.53
			198,671	0.53
TOTAL BONDS			198,671	0.53
TOTAL OTHER TRANSFERABLE SECURITIES			198,671	0.53
TOTAL INVESTMENTS			36,677,522	98.37
OTHER NET ASSETS			608,937	1.63
TOTAL NET ASSETS			37,286,459	100.00

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

Portfolio of Investments and Other Net Assets

as at 30 September 2023

Managed Solutions - Asia Focused Growth
Statement of investments as at 30 September 2023
(expressed in USD)

Description	Quantity	Currency	Evaluation	% net assets	Description	Quantity	Currency	Evaluation	% net assets
INVESTMENTS					SINGAPORE				
TRANSFERABLE SECURITIES ADMITTED TO AN OFFICIAL STOCK EXCHANGE LISTING					DBS GROUP				
					12,600 SGD				
					310,546 1.39				
					310,546 1.39				
					SOUTH KOREA				
SHARES					HYUNDAI MOTOR				
CHINA					2,250 KRW				
ALIBABA GROUP HOLDING					318,642 1.42				
BAIDU					2,269 KRW				
BYD "H"					92,986 0.42				
CHINA CONSTRUCTION BANK "H"					18,734 KRW				
CHINA LONGYUAN POWER "H"					949,611 4.24				
CONTEMPORARY AMPEREX TECHNOLOGY					162,016 0.72				
LI AUTO					427 KRW				
MEITUAN DIANPING					5,727 KRW				
NARI TECHNOLOGY DEVELOPMENT					486,799 2.17				
PING AN INSURANCE "H"					2,010,054 8.97				
SHENZHEN MINDRAY BIO MEDICAL ELECTRONICS					TAIWAN				
TENCENT HOLDINGS					HON HAI PRECISION INDUSTRIES				
TRIP COM GROUP					123,000 TWD				
ZHEJIANG SANHUA					13,000 TWD				
					295,999 1.32				
					QUANTA COMPUTER				
					10,000 TWD				
					74,193 0.33				
					TAIWAN SEMICONDUCTOR MANUFACTURING				
					79,000 TWD				
					1,279,938 5.72				
					UNIMICRON TECHNOLOGY				
					51,000 TWD				
					274,113 1.22				
					YAGEO CORP				
					16,000 TWD				
					260,219 1.16				
					2,580,738 11.52				
					THAILAND				
					CP ALL				
					43,800 THB				
					72,774 0.32				
					72,774 0.32				
					TOTAL SHARES				
					14,016,938 62.57				
					DEPOSITARY RECEIPTS				
					SINGAPORE				
					SEA LTD				
					2,998 USD				
					134,101 0.60				
					134,101 0.60				
					TOTAL DEPOSITARY RECEIPTS				
					134,101 0.60				
					PREFERRED SHARES				
					SOUTH KOREA				
					SAMSUNG ELECTRONICS				
					2,924 KRW				
					118,095 0.53				
					118,095 0.53				
					TOTAL PREFERRED SHARES				
					118,095 0.53				
					TOTAL TRANSFERABLE SECURITIES ADMITTED TO AN OFFICIAL STOCK EXCHANGE LISTING				
					14,269,134 63.70				
					TRANSFERABLE SECURITIES TRADED ON ANOTHER REGULATED MARKET				
					SHARES				
					TAIWAN				
					E INK HOLDINGS				
					38,000 TWD				
					211,304 0.94				
					211,304 0.94				
					TOTAL SHARES				
					211,304 0.94				
					TOTAL TRANSFERABLE SECURITIES TRADED ON ANOTHER REGULATED MARKET				
					211,304 0.94				
					INDONESIA				
					BANK RAKYAT INDONESIA				
					1,452,500 IDR				
					491,059 2.19				
					491,059 2.19				
					LUXEMBOURG				
					L'OCCITANE INTERNATIONAL				
					59,500 HKD				
					177,774 0.79				
					177,774 0.79				

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

Portfolio of Investments and Other Net Assets

as at 30 September 2023

Managed Solutions - Asia Focused Growth (continued)
Statement of investments as at 30 September 2023
(expressed in USD)

Description	Quantity	Currency	Evaluation	% net assets
COLLECTIVE INVESTMENT SCHEMES				
GREAT BRITAIN				
HSBC JAPAN INDEX FUND INSTITUTIONAL ACCUMULATION				
	198,722	GBP	390,748	1.74
			390,748	1.74
IRELAND				
HSBC MSCI INDONESIA UCITS ETF				
	3,800	USD	300,656	1.34
HSBC MSCI KOREA ETF				
	6,715	USD	317,888	1.42
			618,544	2.76
LUXEMBOURG				
HGIF ASIA HIGH YIELD BOND INC				
	642,185	USD	3,229,548	14.42
HGIF ASIAN CURRENCY BOND "ZD"				
	323,531	USD	2,251,454	10.05
HGIF GEM LOCAL CURRENCY RATES "ZD"				
	31,775	USD	225,352	1.01
HGIF GLOBAL EMERGING MARKETS BOND "ZQ"				
	66,900	USD	456,594	2.04
HGIF INDIA FIXED INCOME "ZD"				
	42,086	USD	361,817	1.62
			6,524,765	29.14
TOTAL COLLECTIVE INVESTMENT SCHEMES			7,534,057	33.64
TOTAL INVESTMENTS			22,014,495	98.28
OTHER NET ASSETS			386,190	1.72
TOTAL NET ASSETS			22,400,685	100.00

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

Portfolio of Investments and Other Net Assets

as at 30 September 2023

Managed Solutions - Asia Focused Income
Statement of investments as at 30 September 2023
(expressed in USD)

Description	Quantity/ Face value	Currency	Evaluation	% net assets	Description	Quantity/ Face value	Currency	Evaluation	% net assets
INVESTMENTS					SK SQUARE	132,414	KRW	4,165,536	1.28
TRANSFERABLE SECURITIES ADMITTED TO AN OFFICIAL STOCK EXCHANGE LISTING					SK TELECOM	74,308	KRW	2,863,507	0.88
								15,370,215	4.72
SHARES					TAIWAN				
AUSTRALIA					KINSUS INTERCONNECT TECHNOLOGY	356,000	TWD	1,196,574	0.37
BHP BILLITON	97,569	AUD	2,786,468	0.86	MEDIATEK	125,000	TWD	2,846,146	0.87
NATIONAL AUSTRALIA BANK	255,387	AUD	4,791,513	1.47	TAIWAN SEMICONDUCTOR MANUFACTURING	544,000	TWD	8,813,741	2.71
SANTOS	751,164	AUD	3,829,929	1.18	UNITED MICRO ELECTRONICS	1,484,000	TWD	2,077,936	0.64
SOUTH32	1,802,984	AUD	3,944,759	1.21				14,934,397	4.59
TELSTRA CORP	1,447,674	AUD	3,597,165	1.11	TOTAL SHARES			103,942,752	31.94
			18,949,834	5.83	BONDS				
CHINA					AUSTRALIA				
ALIBABA GROUP HOLDING	308,000	HKD	3,366,357	1.03	PERENTI FINANCE 6.5% 07/10/2025	213,000	USD	209,478	0.06
BAIDU	264,350	HKD	4,502,677	1.38				209,478	0.06
CHINA CONSTRUCTION BANK "H"	5,901,000	HKD	3,330,301	1.02	CANADA				
CHINA STATE CONSTRUCTION INTERNATIONAL	2,148,000	HKD	2,259,941	0.69	NEXEN 6.4% 15/05/2037	1,000,000	USD	1,037,234	0.32
ICBC "H"	1,736,000	HKD	835,654	0.26	NEXEN 7.5% 30/07/2039	1,500,000	USD	1,703,881	0.52
PING AN INSURANCE "H"	716,000	HKD	4,100,257	1.26				2,741,115	0.84
TINGYI	4,020,000	HKD	5,615,379	1.74	CHINA				
UNI-PRESIDENT CHINA HOLDINGS	3,091,000	HKD	2,170,688	0.67	ALIBABA GROUP HOLDING 3.4% 06/12/2027	1,500,000	USD	1,380,438	0.43
			26,181,254	8.05	ALIBABA GROUP HOLDING 4% 06/12/2037	600,000	USD	466,310	0.14
HONG KONG					ALIBABA GROUP HOLDING 4.2% 06/12/2047	1,000,000	USD	702,375	0.22
AIA GROUP	757,800	HKD	6,178,047	1.90	BAIDU 1.72% 09/04/2026	600,000	USD	542,929	0.17
HK EXCHANGES & CLEARING	50,700	HKD	1,894,165	0.58	BAIDU 4.375% 14/05/2024	1,000,000	USD	990,905	0.30
			8,072,212	2.48	BANK OF CHINA 5% 13/11/2024	600,000	USD	592,809	0.18
INDIA					CHALCO HONG KONG INVESTMENT 2.1% 28/07/2026	740,000	USD	670,372	0.21
INDIA GRID TRUST	1,188,020	INR	1,968,129	0.60	CHINA CONSTRUCTION BANK CORP 4.25% VRN 27/02/2029	1,250,000	USD	1,240,814	0.38
INFOSYS	109,801	INR	1,898,019	0.58	CHINA HONGQIAO GROUP 6.25% 08/06/2024	450,000	USD	439,918	0.14
POWER GRID CORPORATION OF INDIA	911,163	INR	2,191,740	0.68	CHINA HUANENG GROUP HONG KONG 2.85% VRN PERP	500,000	USD	496,765	0.15
			6,057,888	1.86	CHINA MODERN DAIRY HOLDINGS 2.125% 14/07/2026	1,300,000	USD	1,116,619	0.34
INDONESIA					CHINA RESOURCES LAND 3.75% VRN PERP	1,010,000	USD	971,801	0.30
TELEKOMUNIKASI INDONESIA PERSERO "B"	22,558,600	IDR	5,473,617	1.68	CHINALCO CAPITAL HOLDINGS 4.1% VRN PERP	200,000	USD	196,027	0.06
			5,473,617	1.68	CHINDATA GROUP HOLDINGS 10.5% 23/02/2026	400,000	USD	413,377	0.13
LUXEMBOURG					CNOOC FINANCE 5% 02/05/2042	500,000	USD	445,054	0.14
L'OCCITANE INTERNATIONAL	1,224,500	HKD	3,658,561	1.12					
			3,658,561	1.12					
SINGAPORE									
DBS GROUP	212,800	SGD	5,244,774	1.61					
			5,244,774	1.61					
SOUTH KOREA									
HYUNDAI MARINE & FIRE INSURANCE	83,768	KRW	2,014,430	0.62					
KB FINANCIAL GROUP	84,182	KRW	3,449,877	1.06					
SAMSUNG ELECTRONICS	56,755	KRW	2,876,865	0.88					

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

Portfolio of Investments and Other Net Assets

as at 30 September 2023

Managed Solutions - Asia Focused Income (continued)
Statement of investments as at 30 September 2023
(expressed in USD)

Description	Quantity/ Face value	Currency	Evaluation	% net assets	Description	Quantity/ Face value	Currency	Evaluation	% net assets
CONTEMPORARY RUIDING DEVELOPMENT					YUNDA HOLDING INVESTMENT				
1.875% 17/09/2025	600,000	USD	556,439	0.17	2.25% 19/08/2025	1,500,000	USD	1,341,091	0.41
EHI CAR SERVICES 7.75%					ZHONGSHENG GROUP				
14/11/2024	200,000	USD	153,894	0.05	HOLDINGS 3% 13/01/2026	616,000	USD	562,487	0.17
ENN CLEAN ENERGY INTERNATIONAL								23,835,257	7.31
3.375% 12/05/2026	750,000	USD	688,826	0.21	GREAT BRITAIN				
GEELY AUTOMOBILE					PRUDENTIAL 2.95% VRN				
HOLDINGS 4% VRN PERP	200,000	USD	191,491	0.06	03/11/2033	1,300,000	USD	1,079,756	0.33
GREENTOWN CHINA					STANDARD CHARTERED				
HOLDINGS 4.7% 29/04/2025	400,000	USD	310,765	0.10	2.678% VRN 29/06/2032	1,480,000	USD	1,134,470	0.35
INDUSTRIAL AND COMMERCIAL BANK					STANDARD CHARTERED				
OF CHINA 4.875% 21/09/2025	2,000,000	USD	1,963,114	0.60	3.265% VRN 18/02/2036	1,545,000	USD	1,178,688	0.36
INVENTIVE GLOBAL INVESTMENTS					STANDARD CHARTERED				
1.65% 03/09/2025	800,000	USD	736,346	0.23	4.75% VRN PERP	400,000	USD	285,735	0.09
LONGFOR GROUP HOLDINGS					STANDARD CHARTERED				
3.375% 13/04/2027	400,000	USD	232,982	0.07	4.866% VRN 15/03/2033	1,300,000	USD	1,164,668	0.36
LONGFOR PROPERTIES 4.5%					STANDARD CHARTERED				
16/01/2028	450,000	USD	254,092	0.08	6.301% VRN 09/01/2029	1,702,000	USD	1,696,783	0.51
MODERN LAND CHINA 7%					STANDARD CHARTERED PLC				
30/12/2023	191,621	USD	6,108	0.00	6.187% VRN 06/07/2027	408,000	USD	406,859	0.13
MODERN LAND CHINA 9%					VEDANTA RESOURCES				
30/12/2026	240,897	USD	8,037	0.00	FINANCE 8.95% 11/03/2025	650,000	USD	481,014	0.15
MODERN LAND CHINA 9%								7,427,973	2.28
30/12/2027	386,909	USD	14,015	0.00	HONG KONG				
RADIANCE HOLDINGS GROUP					AIA GROUP 2.7% VRN PERP	732,000	USD	642,716	0.20
7.8% 20/03/2024	249,000	USD	138,195	0.04	AIA GROUP 3.2% 16/09/2040	2,200,000	USD	1,485,850	0.47
REDCO PROPERTIES 11%					AIRPORT AUTHORITY				
6/8/2023*	410,634	USD	14,895	0.00	1.625% 04/02/31	800,000	USD	621,551	0.19
REDCO PROPERTIES GROUP					AIRPORT AUTHORITY 2.5%				
9.9% 17/02/2024	200,000	USD	9,782	0.00	12/01/2032	200,000	USD	162,242	0.05
SF HOLDING INVESTMENT					BANK OF EAST ASIA				
2.875% 20/02/2030	600,000	USD	503,726	0.15	4% VRN 29/05/2030	1,000,000	USD	919,328	0.28
SF HOLDING INVESTMENT					BANK OF EAST ASIA				
2021 3.125% 17/11/2031	800,000	USD	654,233	0.20	5.875% VRN PERP	350,000	USD	303,878	0.09
SINOPEC GROUP OVERSEAS					CHINA CINDA FINANCE 4%				
4.875% 17/05/2042	400,000	USD	355,740	0.11	21/02/2024	400,000	USD	396,082	0.12
TENCENT HOLDINGS 3.925%					CHINA OVERSEA FINANCE				
19/01/2038	500,000	USD	378,523	0.12	6.375% 29/10/2043	1,200,000	USD	1,110,654	0.34
TENCENT HOLDINGS 3.94%					CHINA OVERSEAS GRAND OCEANS				
22/04/2061	1,000,000	USD	622,805	0.19	FINANCE 2.45% 09/02/2026	636,000	USD	542,945	0.17
TENCENT MUSIC ENTERTAINMENT					CHINA OVERSEAS VIII				
1.375% 03/09/2025	1,500,000	USD	1,374,471	0.42	3.05% 27/11/2029	1,000,000	USD	831,083	0.26
TENCENT MUSIC ENTERTAINMENT					CITIC 2.875% 17/02/2027	500,000	USD	459,987	0.14
2.00% 03/09/2030	300,000	USD	228,543	0.07	CK HUTCHISON INTERNATIONAL				
WENS FOODSTUFFS GROUP					4.75% 21/04/2028	635,000	USD	612,556	0.19
2.349% 29/10/2025	600,000	USD	534,566	0.16	CK HUTCHISON INTERNATIONAL				
WEST CHINA CEMENT 4.95%					4.875% 21/04/2033	250,000	USD	233,673	0.07
08/07/2026	435,000	USD	311,065	0.10	CMB INTERNATIONAL LEASING MANAGEMENT				
WYNN MACAU 5.5%					1.875% 12/08/2025	623,000	USD	578,312	0.18
01/10/2027	200,000	USD	178,568	0.05	CMB INTERNATIONAL LEASING MANAGEMENT				
YONGDA INVESTMENT 2.25%					2.75% 12/08/2030	1,574,000	USD	1,263,347	0.39
16/06/2025	900,000	USD	843,945	0.26					

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

Portfolio of Investments and Other Net Assets

as at 30 September 2023

Managed Solutions - Asia Focused Income (continued)
Statement of investments as at 30 September 2023
(expressed in USD)

Description	Quantity/ Face value	Currency	Evaluation	% net assets	Description	Quantity/ Face value	Currency	Evaluation	% net assets
CNAC HK FINBRIDGE 3%					NAN FUNG TREASURY				
22/09/2030	800,000	USD	655,221	0.20	3.625% 27/08/2030	774,000	USD	624,950	0.19
CNAC HK FINBRIDGE					NANYANG COMMERCIAL BANK				
4.875% 14/03/2025	1,000,000	USD	981,529	0.30	3.8% VRN 20/11/2029	1,286,000	USD	1,236,664	0.38
FEC FINANCE 5.1%					NWD FINANCE 4.125% VRN				
21/01/2024	230,000	USD	224,223	0.07	PERP	309,000	USD	153,767	0.05
FORTUNE STAR 5%					NWD FINANCE 5.25% VRN				
18/05/2026	400,000	USD	281,368	0.09	PERP	350,000	USD	207,397	0.06
FORTUNE STAR 5.05%					NWD FINANCE 6.15% VRN				
27/01/2027	200,000	USD	129,031	0.04	PERP	310,000	USD	223,557	0.07
FORTUNE STAR 5.95%					RKPF OVERSEAS 6%				
19/10/2025	400,000	USD	314,346	0.10	04/09/2025	500,000	USD	229,545	0.07
FRANSHION BRILLIANT					RKPF OVERSEAS 6.7%				
3.2% 09/04/2026	200,000	USD	155,175	0.05	30/09/2024	200,000	USD	136,390	0.04
HEALTH HAPPINESS 5.625%					SHANGHAI COMMERCIAL				
24/10/2024	200,000	USD	191,751	0.06	BANK 5% VRN 17/01/2029	500,000	USD	497,127	0.15
HKT CAPITAL 3% 18/01/2032	311,000	USD	251,564	0.08	SHANGHAI COMMERCIAL				
HKT CAPITAL NO 4					BANK 6.375% VRN 28/02/2033	500,000	USD	490,853	0.15
3% 14/07/2026	1,200,000	USD	1,112,897	0.34	SHANGHAI PORT GROUP BVI DEVELOPMENT				
HONGKONG ELECTRIC					1.5% 13/07/2025	400,000	USD	370,734	0.11
FINANCE 2.25% 09/06/2030	1,000,000	USD	814,924	0.25	SHANGHAI PORT GROUP DEVELOPMENT				
HONGKONG LAND FINANCE					2.375% 13/07/2030	500,000	USD	415,944	0.13
2.25% 15/07/2031	600,000	USD	466,576	0.14	SHUI ON DEVELOPMENT				
HONGKONG LAND FINANCE					HOLDING 6.15% 24/08/2024	250,000	USD	160,660	0.05
5.25% 14/07/2033	226,000	USD	212,816	0.07	SHUI ON DEVELOPMENT				
HOPSON DEVELOPMENT					HOLDINGS 5.75% 12/11/2023	600,000	USD	563,494	0.17
HOLDINGS 6.8% 28/12/2023	400,000	USD	370,096	0.11	STUDIO CITY FINANCE 5%				
HUARONG FINANCE 2017					15/01/2029	280,000	USD	211,237	0.06
4.75% 27/04/2027	820,000	USD	703,236	0.22	STUDIO CITY FINANCE 6%				
HUARONG FINANCE 2019					15/07/2025	675,000	USD	641,629	0.20
3.25% 13/11/2024	1,400,000	USD	1,313,856	0.40	STUDIO CITY FINANCE				
HUARONG FINANCE 3.75%					6.5% 15/01/2028	300,000	USD	254,420	0.08
29/05/2024	1,000,000	USD	967,523	0.30	SUN HUNG KAI PROPERTIES				
HUARONG FINANCE 4.25%					CAPITAL 3.75% 25/02/2029	1,000,000	USD	906,339	0.28
07/11/2027	200,000	USD	166,719	0.05	TCCL FINANCE 4%				
HUARONG FINANCE 4.25%					26/04/2027	500,000	USD	466,240	0.14
VRN PERP	400,000	USD	341,569	0.10	VANKE REAL ESTATE HONG				
HUARONG FINANCE 4.625%					KONG 3.975% 09/11/2027	400,000	USD	282,940	0.09
03/06/2026	220,000	USD	193,363	0.06	VANKE REAL ESTATE HONG				
HUTCHINSON WHAM 7.45%					KONG 4.2% 07/06/2024	800,000	USD	749,997	0.23
24/11/2033	300,000	USD	333,810	0.10	VANKE REAL ESTATE HONG				
JOY TREASURE ASSETS					KONG 5.35% 11/03/2024	600,000	USD	575,986	0.18
HOLDINGS 2.75% 17/11/2030	400,000	USD	296,822	0.09	YANGO JUSTICE INTERNATIONAL				
LI AND FUNG 5.25% PERP	200,000	USD	74,634	0.02	8.25% 25/11/2023	470,000	USD	6,222	0.00
LINK FINANCE 2.75%					YANLORD LAND 5.125%				
19/01/2032	300,000	USD	239,659	0.07	20/05/2026	300,000	USD	174,804	0.05
MELCO RESORTS FINANCE								32,395,269	9.95
4.875% 06/06/2025	1,200,000	USD	1,139,112	0.35	INDIA				
MELCO RESORTS FINANCE					AXIS BANK 4.1% VRN PERP	400,000	USD	346,687	0.11
5.25% 26/04/2026	210,000	USD	194,540	0.06	DELHI INTERNATIONAL				
MELCO RESORTS FINANCE					AIRPORT 6.125% 31/10/2026	200,000	USD	193,118	0.06
5.75% 21/07/2028	600,000	USD	523,809	0.16					

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

Portfolio of Investments and Other Net Assets

as at 30 September 2023

Managed Solutions - Asia Focused Income (continued)
Statement of investments as at 30 September 2023
(expressed in USD)

Description	Quantity/ Face value	Currency	Evaluation	% net assets	Description	Quantity/ Face value	Currency	Evaluation	% net assets
DELHI INTERNATIONAL AIRPORT 6.45% 04/06/2029	350,000	USD	326,914	0.10	INDONESIA (GOVT) 6.125% 15/05/2028	2,000,000,000	IDR	128,242	0.04
GMR HYDERABAD INTERNATIONAL 4.75% 02/02/2026	750,000	USD	711,230	0.22	INDONESIA (GOVT) 6.25% 15/06/2036	1,700,000,000	IDR	105,922	0.03
HDFC BANK 5.686% 02/03/2026	358,000	USD	358,184	0.11	INDONESIA (GOVT) 6.375% 15/08/2028	2,000,000,000	IDR	128,599	0.04
HPCL MITTAL ENERGY 5.25% 28/04/2027	371,000	USD	353,888	0.11	INDONESIA (GOVT) 6.375% 15/04/2032	2,000,000,000	IDR	126,202	0.04
HPCLMITTAL ENERGY 5.45% 22/10/2026	420,000	USD	403,356	0.12	INDONESIA (GOVT) 6.375% 15/07/2037	2,000,000,000	IDR	124,270	0.04
ICICI BANK DUBAI 4% 18/03/2026	1,000,000	USD	961,146	0.30	INDONESIA (GOVT) 6.5% 15/02/2031	500,000,000	IDR	32,065	0.01
JSW INFRASTRUCTURE 4.95% 21/01/2029	505,000	USD	444,586	0.14	INDONESIA (GOVT) 6.625% 15/05/2033	3,850,000,000	IDR	246,317	0.08
JSW STEEL 5.375% 04/04/2025	500,000	USD	487,380	0.15	INDONESIA (GOVT) 6.875% 15/08/2051	3,000,000,000	IDR	191,836	0.06
NTPC 3.75% 03/04/2024	700,000	USD	692,006	0.21	INDONESIA (GOVT) 7% 15/05/2027	2,000,000,000	IDR	131,193	0.04
POWER FINANCE 3.35% 16/05/2031	1,000,000	USD	816,749	0.25	INDONESIA (GOVT) 7% 15/09/2030	2,000,000,000	IDR	130,919	0.04
REC 2.25% 01/09/2026	579,000	USD	521,634	0.16	INDONESIA (GOVT) 7% 15/02/2033	5,000,000,000	IDR	326,251	0.10
REC 2.75% 13/01/2027	979,000	USD	880,083	0.27	INDONESIA (GOVT) 7.125% 15/06/2038	2,000,000,000	IDR	130,786	0.04
REC 3.375% 25/07/2024	500,000	USD	488,851	0.15	INDONESIA (GOVT) 7.125% 15/06/2042	2,000,000,000	IDR	131,969	0.04
REC 5.625% 11/04/2028	287,000	USD	280,219	0.09	INDONESIA (GOVT) 7.375% 15/05/2048	1,300,000,000	IDR	89,033	0.03
RENEW POWER 5.875% 05/03/2027	180,000	USD	166,552	0.05	INDONESIA (GOVT) 7.5% 15/08/2032	1,000,000,000	IDR	67,514	0.02
STATE BANK OF INDIA LONDON 4.375% 24/01/2024	700,000	USD	696,375	0.21	INDONESIA (GOVT) 7.5% 15/06/2035	2,000,000,000	IDR	135,680	0.04
STATE BANK OF INDIA LONDON 4.875% 05/05/2028	485,000	USD	468,862	0.14	INDONESIA (GOVT) 7.5% 15/05/2038	2,250,000,000	IDR	152,325	0.05
TATA MOTORS 5.875% 20/05/2025	200,000	USD	196,366	0.06	INDONESIA (GOVT) 7.5% 15/04/2040	2,500,000,000	IDR	168,984	0.05
INDONESIA			9,794,186	3.01	INDONESIA (GOVT) 8.25% 15/05/2029	1,600,000,000	IDR	110,926	0.03
ALAM SUTERA REALTY 6.25% 02/11/2025	150,000	USD	125,316	0.04	INDONESIA (GOVT) 8.375% 15/09/2026	3,200,000,000	IDR	218,365	0.07
BANK MANDIRI PERSERO 3.75% 11/04/2024	1,274,000	USD	1,258,617	0.39	INDONESIA (GOVT) 8.375% 15/03/2034	1,000,000,000	IDR	72,057	0.02
BANK MANDIRI PERSERO 5.5% 04/04/2026	200,000	USD	198,162	0.06	INDONESIA (GOVT) 8.375% 15/04/2039	2,000,000,000	IDR	147,638	0.05
BANK NEGARA INDONESIA 4.3% VRN PERP	250,000	USD	205,341	0.06	JAPFA COMFEED INDONESIA 5.375% 23/03/2026	316,000	USD	262,886	0.08
BUKIT MAKMUR MANDIRI UTAMA 7.75% 10/02/2026	200,000	USD	174,449	0.05	PAKUWON JATI 4.875% 29/04/2028	624,000	USD	562,609	0.17
HYUNDAI MOTOR MANUFACTURING 1.75% 06/05/2026	400,000	USD	357,632	0.11	PERTAMINA GEOTHERMAL ENERGY 5.15% 27/04/2028	210,000	USD	205,255	0.06
INDOFOOD CBP SUKSES MAKMUR 3.541% 27/04/2032	418,000	USD	335,297	0.10	STAR ENGY GEOTHERMAL WAYANG WINDU 6.75% 24/04/2033	700,000	USD	547,249	0.17
INDONESIA (GOVT) 5.125% 15/04/2027	2,000,000,000	IDR	124,597	0.04				7,834,762	2.41
INDONESIA (GOVT) 5.5% 15/04/2026	6,000,000,000	IDR	380,259	0.12					

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

Portfolio of Investments and Other Net Assets

as at 30 September 2023

Managed Solutions - Asia Focused Income (continued)
Statement of investments as at 30 September 2023
(expressed in USD)

Description	Quantity/ Face value	Currency	Evaluation	% net assets	Description	Quantity/ Face value	Currency	Evaluation	% net assets
IRELAND					MALAYSIA (GOVT) 4.921%				
CCBL CAYMAN 1.99%					06/07/2048	600,000	MYR	137,268	0.04
21/07/2025	1,000,000	USD	934,233	0.29				3,038,391	0.93
			934,233	0.29	MAURITIUS				
JAPAN					CLEAN RENEWABLE POWER				
DAI ICHI LIFE INSURANCE					4.25% 25/03/2027	450,000	USD	352,285	0.11
5.1% VRN PERP	950,000	USD	935,442	0.29	DIAMOND 7.95% 28/07/2026	400,000	USD	394,779	0.12
MITSUBISHI UFJ					GREENKO POWER 4.3%				
FINANCIAL 2.193% 25/02/2025	1,100,000	USD	1,043,682	0.32	13/12/2028	300,000	USD	239,609	0.07
MIZUHO FINANCIAL GROUP					GREENKO SOLAR MAURITIUS				
5.748% VRN 06/07/2034	600,000	USD	575,035	0.18	5.55% 29/01/2025	256,000	USD	247,773	0.08
SUMITOMO MITSUI					GREENKO SOLAR MAURITIUS				
FINANCIAL 5.8% 13/07/2028	400,000	USD	397,917	0.12	5.95% 29/07/2026	700,000	USD	653,934	0.20
SUMITOMO MITSUI					INDIA AIRPORT INFRA				
FINANCIAL 6.184% 13/07/2043	411,000	USD	396,043	0.12	6.25% 25/10/2025	750,000	USD	733,237	0.23
			3,348,119	1.03	INDIA GREEN ENERGY				
MACAU					HOLDINGS 5.375% 29/04/2024				
MGM CHINA HOLDINGS					INDIA GREEN POWER				
4.75% 01/02/2027	565,000	USD	509,804	0.16	HOLDINGS 4% 22/02/2027	500,000	USD	439,146	0.13
MGM CHINA HOLDINGS								3,307,169	1.02
5.875% 15/05/2026	600,000	USD	572,951	0.18	MONGOLIA				
SANDS CHINA 5.125%					MONGOLIAN MINING CORPENENERGY				
08/08/2025	350,000	USD	339,515	0.10	12.5% 13/09/2026	280,000	USD	275,237	0.08
WYNN MACAU 5.625%								275,237	0.08
26/08/2028	900,000	USD	780,869	0.24	NETHERLANDS				
			2,203,139	0.68	ROYAL CAPITAL 4.875%				
MALAYSIA					VRN PERP				
KHAZANAH CAPITAL 4.876%					300,000	USD		295,496	0.09
01/06/2033	200,000	USD	188,850	0.06	ROYAL CAPITAL				
MALAYSIA (GOVT) 2.632%					5% VRN PERP	300,000	USD	290,502	0.09
15/04/2031	2,000,000	MYR	389,990	0.12				585,998	0.18
MALAYSIA (GOVT) 3.502%					PHILIPPINES				
31/05/2027	750,000	MYR	158,934	0.05	GLOBE TELECOM 4.2% VRN				
MALAYSIA (GOVT) 3.733%					PERP				
15/06/2028	2,000,000	MYR	425,759	0.12	METROPOLITAN BANK TRUST				
14/03/2025	1,300,000	MYR	279,012	0.09	2.125% 15/01/2026	1,000,000	USD	925,419	0.27
MALAYSIA (GOVT) 3.882%					PHILIPPINE (GOVT)				
16/11/2027	1,500,000	MYR	322,015	0.10	2.625% 12/08/2025	5,000,000	PHP	82,731	0.03
MALAYSIA (GOVT) 3.906%					PHILIPPINE (GOVT)				
15/07/2026	1,500,000	MYR	322,590	0.10	2.875% 09/07/2030	24,000,000	PHP	344,411	0.11
MALAYSIA (GOVT) 4.065%					PHILIPPINE (GOVT)				
15/06/2050	900,000	MYR	180,734	0.06	4.625% 09/09/2040	3,000,000	PHP	42,811	0.01
MALAYSIA (GOVT) 4.642%					PHILIPPINE (GOVT) 4.75%				
07/11/2033	1,100,000	MYR	247,603	0.08	04/05/2027	10,000,000	PHP	168,214	0.05
MALAYSIA (GOVT) 4.709%					PHILIPPINE (GOVT)				
15/09/2026	500,000	MYR	109,905	0.03	4.875% 20/01/2032	5,000,000	PHP	79,521	0.02
MALAYSIA (GOVT) 4.762%					PHILIPPINE (GOVT) 5.25%				
07/04/2037	300,000	MYR	68,009	0.02	18/05/2037	3,500,000	PHP	54,739	0.02
MALAYSIA (GOVT) 4.893%					PHILIPPINE (GOVT) 5.75%				
08/06/2038	900,000	MYR	207,722	0.06	12/04/2025	10,000,000	PHP	175,775	0.05
					PHILIPPINE (GOVT) 6.25%				
					20/04/2036	10,000,000	PHP	171,688	0.05
					PHILIPPINE (GOVT) 6.75%				
					15/09/2032	5,000,000	PHP	89,959	0.03

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Portfolio of Investments and Other Net Assets

as at 30 September 2023

Managed Solutions - Asia Focused Income (continued)
Statement of investments as at 30 September 2023
(expressed in USD)

Description	Quantity/ Face value	Currency	Evaluation	% net assets	Description	Quantity/ Face value	Currency	Evaluation	% net assets
PHILIPPINES (GOVT) 3.625% 21/03/2033	16,000,000	PHP	226,753	0.07	SINGAPORE (GOVT) 1.25% 01/11/2026	250,000	SGD	171,177	0.05
PHILIPPINES (GOVT) 4.625% 02/06/2027	15,000,000	PHP	250,651	0.08	SINGAPORE (GOVT) 1.625% 01/07/2031	200,000	SGD	128,968	0.04
PHILIPPINES (GOVT) 6.125% 24/10/2037	4,500,000	PHP	76,462	0.02	SINGAPORE (GOVT) 1.875% 01/03/2050	1,000,000	SGD	570,909	0.18
PHILIPPINES (GOVT) 7.25% 23/06/2032	7,000,000	PHP	131,255	0.04	SINGAPORE (GOVT) 2.125% 01/06/2026	750,000	SGD	528,860	0.16
PHILIPPINES (GOVT) 8.125% 16/12/2035	4,100,000	PHP	82,733	0.03	SINGAPORE (GOVT) 2.25% 01/08/2036	500,000	SGD	325,087	0.10
PHILIPPINES (GOVT) 8.125% 24/11/2042	4,000,000	PHP	83,392	0.03	SINGAPORE (GOVT) 2.375% 01/06/2025	500,000	SGD	358,338	0.11
			3,269,166	1.00	SINGAPORE (GOVT) 2.375% 01/07/2039	650,000	SGD	424,021	0.13
SINGAPORE					SINGAPORE (GOVT) 2.625% 01/05/2028	200,000	SGD	142,194	0.04
ASCENDAS REAL ESTATE INVESTMENT					SINGAPORE (GOVT) 2.75% 01/04/2042	300,000	SGD	205,504	0.06
3.468% 19/04/2029	500,000	SGD	357,256	0.11	SINGAPORE (GOVT) 2.75% 01/03/2046	800,000	SGD	547,378	0.17
BOC AVIATION 1.75% 21/01/2026	900,000	USD	821,555	0.25	SINGAPORE (GOVT) 2.875% 01/09/2027	600,000	SGD	431,723	0.13
CHANGI AIRPORT GROUP SINGAPORE 1.88% 12/05/2031	1,750,000	SGD	1,119,564	0.34	SINGAPORE (GOVT) 2.875% 01/09/2030	200,000	SGD	141,905	0.04
CONTINUUM ENERGY AURA 9.5% 24/02/2027	400,000	USD	399,135	0.12	SINGAPORE (GOVT) 3% 01/08/2072	180,000	SGD	131,041	0.04
DBS GROUP HOLDINGS 3.3% VRN PERP	1,500,000	USD	1,425,151	0.45	SINGAPORE (GOVT) 3.375% 01/09/2033	200,000	SGD	146,372	0.04
DBS GROUP HOLDINGS 5.479% 12/09/2025	608,000	USD	610,106	0.19	TEMASEK FINANCIAL 1.8% 24/11/2026	250,000	SGD	171,853	0.05
GLP 4.5% VRN PERP	400,000	USD	147,878	0.05	TML HOLDINGS 5.5% 03/06/2024	300,000	USD	296,472	0.09
GLP 4.6% VRN PERP	200,000	USD	73,518	0.02	UNITED OVERSEAS BANK 1.75% VRN 16/03/2031	1,000,000	USD	902,370	0.28
HOUSING DEVELOPMENT BOARD 1.971% 25/01/2029	500,000	SGD	335,750	0.10				17,217,163	5.29
INDIKA ENERGY CAPITAL 8.25% 22/10/2025	398,000	USD	395,141	0.12	SOUTH KOREA				
INDIKA ENERGY CAPITAL III PTE 5.875% 09/11/2024	500,000	USD	490,778	0.15	EXPORTIMPORT BANK OF KOREA 4.625% 07/06/2033	408,000	USD	383,329	0.12
JOLLIBEE WORLDWIDE 3.9% VRN PERP	200,000	USD	191,803	0.06	GS CALTEX 5.375% 07/08/2028	414,000	USD	405,331	0.12
MEDCO BELL 6.375% 30/01/2027	200,000	USD	188,926	0.06	HANA BANK 4.375% 30/09/2024	1,400,000	USD	1,372,210	0.42
MEDCO LAUREL TREE 6.95% 12/11/2028	200,000	USD	186,638	0.06	KB KOOKMIN CARD 4% 09/06/2025	646,000	USD	624,316	0.19
MEDCO OAK TREE 7.375% 14/05/2026	935,000	USD	929,296	0.29	KODIT GLOBAL 3.619% 27/05/2025	300,000	USD	289,222	0.09
ONGC VIDESH VANKORNEFT 3.75% 27/07/2026	1,000,000	USD	948,385	0.29	KODIT GLOBAL 4.954% 25/05/2026	200,000	USD	196,227	0.06
OVERSEACHINESE BANKING 1.832% VRN 10/09/2030	1,200,000	USD	1,103,615	0.34	KOOKMIN BANK 4.35% VRN PERP	1,917,000	USD	1,873,084	0.58
OVERSEAS CHINESE BANKING 4.602% VRN 15/06/2032	607,000	USD	579,140	0.18	KOOKMIN BANK 4.5% 01/02/2029	1,036,000	USD	957,673	0.29
PSA TREASURY 2.88% 27/04/2027	1,250,000	SGD	877,588	0.27					
SINGAPORE (GOVT) 0.5% 01/11/2025	600,000	SGD	411,768	0.13					

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

Portfolio of Investments and Other Net Assets

as at 30 September 2023

Managed Solutions - Asia Focused Income (continued)
Statement of investments as at 30 September 2023
(expressed in USD)

Description	Quantity/ Face value	Currency	Evaluation	% net assets	Description	Quantity/ Face value	Currency	Evaluation	% net assets
KOREA (GOVT) 1.125%					KOREA (GOVT) 2.375%				
10/09/2025	500,000,000	KRW	351,954	0.11	10/09/2038	25,000,000	KRW	15,249	0.00
KOREA (GOVT) 1.25%					KOREA (GOVT) 2.625%				
10/03/2026	500,000,000	KRW	348,159	0.11	10/09/2035	150,000,000	KRW	96,797	0.03
KOREA (GOVT) 1.125%					KOREA (GOVT) 2.625%				
10/09/2039	150,000,000	KRW	75,077	0.02	10/03/2048	300,000,000	KRW	178,233	0.05
KOREA (GOVT) 1.375%					KOREA (GOVT) 3%				
10/09/2024	400,000,000	KRW	290,431	0.09	10/09/2024	400,000,000	KRW	294,922	0.09
KOREA (GOVT) 1.375%					KOREA (GOVT) 3.25%				
10/12/2029	250,000,000	KRW	158,946	0.05	10/09/2042	200,000,000	KRW	134,970	0.04
KOREA (GOVT) 1.375%					KOREA (GOVT) 3.25%				
10/06/2030	300,000,000	KRW	188,609	0.06	10/03/2053	475,000,000	KRW	313,120	0.10
KOREA (GOVT) 1.5%					KOREA (GOVT) 3.375%				
10/03/2025	600,000,000	KRW	430,690	0.13	10/06/2032	350,000,000	KRW	247,409	0.08
KOREA (GOVT) 1.5%					KOREA (GOVT) 4.25%				
10/12/2026	300,000,000	KRW	206,594	0.06	10/12/2032	200,000,000	KRW	150,928	0.05
KOREA (GOVT) 1.5%					LG ENERGY SOLUTION				
10/12/2030	350,000,000	KRW	219,350	0.07	5.75% 25/09/2028	255,000	USD	253,765	0.08
KOREA (GOVT) 1.50%					NONGHYUP BANK 4.875%				
10/09/2036	200,000,000	KRW	111,355	0.03	03/07/2028	616,000	USD	598,297	0.18
KOREA (GOVT) 1.5%					POSCO 5.75% 17/01/2028	200,000	USD	199,030	0.06
10/09/2040	140,000,000	KRW	73,607	0.02	SHINHAN BANK 3.875%				
KOREA (GOVT) 1.5%					24/03/2026	1,500,000	USD	1,419,629	0.44
10/03/2050	400,000,000	KRW	186,616	0.06	SHINHAN CARD 2.5%				
KOREA (GOVT) 1.875%					27/01/2027	700,000	USD	625,628	0.19
10/06/2029	200,000,000	KRW	132,612	0.04	SK BROADBAND 4.875%				
KOREA (GOVT) 1.875%					28/06/2028	200,000	USD	194,490	0.06
10/09/2041	150,000,000	KRW	81,588	0.03	SK ON 5.375% 11/05/2026	200,000	USD	198,463	0.06
KOREA (GOVT) 1.875%					WOORI BANK 4.875%				
10/03/2051	500,000,000	KRW	250,154	0.08	26/01/2028	200,000	USD	195,212	0.06
KOREA (GOVT) 2%								17,009,616	5.23
10/06/2031	300,000,000	KRW	192,583	0.06	TAIWAN				
KOREA (GOVT) 2%					TSMC GLOBAL 1.375%				
10/03/2046	220,000,000	KRW	116,929	0.04	28/09/2030	600,000	USD	459,099	0.14
KOREA (GOVT) 2%					TSMC GLOBAL 2.25%				
10/03/2049	420,000,000	KRW	217,223	0.07	23/04/2031	1,000,000	USD	801,840	0.25
KOREA (GOVT) 2.125%								1,260,939	0.39
10/06/2027	700,000,000	KRW	487,271	0.15	THAILAND				
KOREA (GOVT) 2.125%					BANGKOK BANK 5% VRN	400,000	USD	376,677	0.12
10/03/2047	480,000,000	KRW	259,466	0.08	PERP GC TREASURY CENTER 4.4%				
KOREA (GOVT) 2.25%					30/03/2032	400,000	USD	343,056	0.11
10/06/2025	400,000,000	KRW	288,790	0.09	KASIKORNBANK 5.275% VRN				
KOREA (GOVT) 2.25%					PERP	500,000	USD	471,432	0.14
10/12/2025	600,000,000	KRW	429,569	0.13	KRUNG THAI BANK 4.4%				
KOREA (GOVT) 2.25%					VRN PERP	210,000	USD	189,804	0.06
10/09/2037	110,000,000	KRW	66,575	0.02	MINOR INTERNATIONAL				
KOREA (GOVT) 2.375%					2.7% VRN PERP	802,000	USD	730,897	0.22
10/03/2027	700,000,000	KRW	493,679	0.15	THAILAND (GOVT) 0.95%				
KOREA (GOVT) 2.375%					17/06/2025	12,000,000	THB	320,951	0.10
10/12/2028	100,000,000	KRW	68,575	0.02	THAILAND (GOVT) 1.45%				
KOREA (GOVT) 2.375%					17/12/2024	5,000,000	THB	135,637	0.04
10/12/2031	100,000,000	KRW	65,680	0.02					

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

Portfolio of Investments and Other Net Assets

as at 30 September 2023

Managed Solutions - Asia Focused Income (continued)
Statement of investments as at 30 September 2023
(expressed in USD)

Description	Quantity/ Face value	Currency	Evaluation	% net assets	Description	Quantity/ Face value	Currency	Evaluation	% net assets
THAILAND (GOVT) 1.585%					TOTAL BONDS			143,992,601	44.23
17/12/2035	2,000,000	THB	45,725	0.01	DEPOSITARY RECEIPTS				
THAILAND (GOVT) 1.60%					INDIA				
17/12/2029	8,000,000	THB	203,777	0.06	HDFC BANK	35,040	USD	2,073,667	0.64
THAILAND (GOVT) 1.6%					INFOSYS	43,366	USD	747,630	0.23
17/06/2035	6,000,000	THB	138,519	0.04	TOTAL DEPOSITARY RECEIPTS			2,821,297	0.87
THAILAND (GOVT) 1.875%					PREFERRED SHARES				
17/06/2049	6,500,000	THB	126,583	0.04	SOUTH KOREA				
THAILAND (GOVT) 2%					SAMSUNG ELECTRONICS	116,768	KRW	4,716,063	1.45
17/12/2031	7,000,000	THB	177,141	0.05	TOTAL PREFERRED SHARES			4,716,063	1.45
THAILAND (GOVT) 2%					TOTAL TRANSFERABLE SECURITIES				
17/06/2042	3,500,000	THB	75,957	0.02	ADMITTED TO AN OFFICIAL STOCK			255,472,713	78.49
THAILAND (GOVT) 2.125%					EXCHANGE LISTING				
17/12/2026	6,000,000	THB	162,171	0.05	TRANSFERABLE SECURITIES TRADED ON ANOTHER REGULATED				
THAILAND (GOVT) 2.75%					MARKET				
17/06/2052	3,000,000	THB	69,154	0.02	BONDS				
THAILAND (GOVT) 2.875%					CHINA				
17/12/2028	10,000,000	THB	275,721	0.08	ALIBABA GROUP 3.15%				
THAILAND (GOVT) 2.875%					09/02/2051	1,000,000	USD	570,151	0.18
17/06/2046	5,000,000	THB	120,677	0.04	CDBL FUNDING 3.5%				
THAILAND (GOVT) 3.3%					24/10/2027	800,000	USD	740,696	0.23
17/06/2038	6,000,000	THB	162,060	0.05	CHINA CINDA FINANCE				
THAILAND (GOVT) 3.4%					4.25% 23/04/2025	700,000	USD	675,258	0.21
17/06/2036	3,000,000	THB	83,225	0.03	ENN ENERGY HOLDINGS				
THAILAND (GOVT) 3.45%					4.625% 17/05/2027	263,000	USD	253,165	0.08
17/06/2043	5,000,000	THB	135,078	0.04	JDCOM 3.875% 29/04/2026	600,000	USD	573,243	0.18
THAILAND (GOVT) 3.6%					MEITUAN DIANPING 2.125%				
17/06/2067	13,300,000	THB	344,085	0.11	28/10/2025	900,000	USD	828,479	0.25
THAILAND (GOVT) 3.65%					SANDS CHINA 3.8%				
20/06/2031	4,000,000	THB	114,367	0.04	08/01/2026	1,200,000	USD	1,124,667	0.35
THAILAND (GOVT) 3.775%					TENCENT HOLDINGS 3.595%				
25/06/2032	3,000,000	THB	87,009	0.03	19/01/2028	2,500,000	USD	2,292,632	0.69
THAILAND (GOVT) 3.85%					TENCENT HOLDINGS 3.975%				
12/12/2025	5,500,000	THB	155,215	0.05	11/04/2029	2,500,000	USD	2,273,266	0.70
THAI OIL TREASURY CENTER					TOTAL			9,331,557	2.87
4.875% 23/01/2043	503,000	USD	388,444	0.12	GREAT BRITAIN				
			5,433,362	1.67	STANDARD CHARTERED 4.3%				
UNITED STATES					VRN PERP	600,000	USD	436,410	0.13
HANWHA ENERGY USA					STANDARD CHARTERED 6%				
HOLDINGS 4.125% 05/07/2025	433,000	USD	420,505	0.13	VRN PERP	500,000	USD	476,179	0.15
HANWHA Q CELLS AMERICAS					VEDANTA RESOURCES				
HOLDINGS 5% 27/07/2028	247,000	USD	241,074	0.07	FINANCE 13.875% 21/01/2024	455,000	USD	408,992	0.13
HYUNDAI CAPITAL AMERICA					TOTAL			1,321,581	0.41
5.8% 26/06/2025	208,000	USD	207,314	0.06					
PERIAMA HOLDINGS 5.95%									
19/04/2026	299,000	USD	284,390	0.09					
RESORTS WORLD LAS VEGAS									
8.45% 27/07/2030	200,000	USD	193,682	0.06					
TSMC ARIZONA 2.5%									
25/10/2031	650,000	USD	525,064	0.17					
			1,872,029	0.58					

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

Portfolio of Investments and Other Net Assets

as at 30 September 2023

Managed Solutions - Asia Focused Income (continued)
Statement of investments as at 30 September 2023
(expressed in USD)

Description	Quantity/ Face value	Currency	Evaluation	% net assets	Description	Quantity/ Face value	Currency	Evaluation	% net assets
HONG KONG					MALAYSIA (GOVT) 4.504%				
AIA GROUP 4.95%					30/04/2029	1,400,000	MYR	308,137	0.09
04/04/2033	200,000	USD	190,135	0.06				1,842,563	0.57
BANK OF COMMUNICATIONS					MAURITIUS				
2.304% VRN 08/07/2031	250,000	USD	226,305	0.07	CA MAGNUM HOLDINGS				
CK HUTCHISON INTERNATIONAL					5.375% 31/10/2026	709,000	USD	630,121	0.19
2.5% 08/05/2030	1,500,000	USD	1,237,945	0.37	GREENKO WIND PROJECTS				
STUDIO CITY 7% 15/02/2027	400,000	USD	379,285	0.12	MAURITIUS 5.5% 06/04/2025	562,000	USD	540,821	0.17
			2,033,670	0.62	INDIA CLEAN ENERGY				
INDIA					HOLDINGS 4.5% 18/04/2027				
HDFC BANK 3.7% VRN PERP	630,000	USD	544,796	0.17	NETWORK 5.65% VRN PERP	495,000	USD	481,253	0.15
18/05/2031	545,000	USD	381,610	0.12				1,944,009	0.60
JSW STEEL 3.95%					NETHERLANDS				
05/04/2027	200,000	USD	175,982	0.05	LISTRINDO CAPITAL 4.95%				
JSW STEEL 5.05%					14/09/2026	400,000	USD	383,843	0.12
05/04/2032	200,000	USD	161,613	0.05				383,843	0.12
RELIANCE INDUSTRIES					PHILIPPINES				
3.667% 30/11/2027	1,000,000	USD	927,836	0.28	PHILIPPINE (GOVT) 6.25%				
SHRIRAM TRANSPORT					22/03/2028	10,000,000	PHP	177,237	0.05
FINANCE 4.15% 18/07/2025	338,000	USD	319,803	0.10	PHILIPPINE (GOVT) 6.75%				
SHRIRAM TRANSPORT					24/01/2039	5,000,000	PHP	90,066	0.03
FINANCE 4.4% 13/03/2024	500,000	USD	493,116	0.15	PHILIPPINE (GOVT)				
			3,004,756	0.92	7.625% 29/09/2036	1,700,000	PHP	32,895	0.01
INDONESIA					PHILIPPINES (GOVT) 8%				
FREEPORT INDONESIA 6.2%					19/07/2031	10,000,000	PHP	193,396	0.06
14/04/2052	650,000	USD	547,110	0.17				493,594	0.15
			547,110	0.17	SINGAPORE				
IRELAND					CONTINUUM ENERGY				
SMBC AVIATION CAPITAL					LEVANTER 4.5% 09/02/2027	500,000	USD	418,658	0.13
FINANCE 5.7% 25/07/2033	436,000	USD	407,047	0.13				418,658	0.13
			407,047	0.13	SOUTH KOREA				
MACAU					HANWHA LIFE INSURANCE				
MGM CHINA HOLDINGS					3.379% VRN 04/02/2032	600,000	USD	535,522	0.16
5.25% 18/06/2025	400,000	USD	384,766	0.12	KOREA (GOVT) 1.875%				
SANDS CHINA 5.4%					10/06/2026	300,000,000	KRW	210,943	0.06
08/08/2028	2,200,000	USD	2,071,641	0.63	KT 4% 08/08/2025	552,000	USD	535,809	0.17
WYNN MACAU 5.5%					POSCO 4.375% 04/08/2025	944,000	USD	918,762	0.29
15/01/2026	981,000	USD	917,254	0.28				2,201,036	0.68
			3,373,661	1.03	TAIWAN				
MALAYSIA					TSMC GLOBAL 1.25%				
GOHL CAPITAL 4.25%					23/04/2026	700,000	USD	630,646	0.19
24/01/2027	400,000	USD	369,733	0.12				630,646	0.19
MALAYSIA (GOVT) 3.757%					UNITED ARAB EMIRATES				
22/05/2040	2,650,000	MYR	532,698	0.17	FIRST ABU DHABI BANK				
MALAYSIA (GOVT) 4.127%					6.32% VRN 04/04/2034	1,041,000	USD	1,041,105	0.32
15/04/2032	300,000	MYR	64,610	0.02				1,041,105	0.32
MALAYSIA (GOVT) 4.457%					UNITED STATES				
31/03/2053	1,100,000	MYR	236,284	0.07	BOC AVIATION USA 1.625%				
MALAYSIA (GOVT) 4.498%					29/04/2024	1,500,000	USD	1,461,765	0.45
15/04/2030	1,500,000	MYR	331,101	0.10	TSMC ARIZONA 3.875%				
					22/04/2027	459,000	USD	437,356	0.13
								1,899,121	0.58
					TOTAL BONDS				
								30,873,957	9.49

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

Portfolio of Investments and Other Net Assets

as at 30 September 2023

Managed Solutions - Asia Focused Income (continued)
Statement of investments as at 30 September 2023
(expressed in USD)

Description	Quantity/ Face value	Currency	Evaluation	% net assets	Description	Quantity/ Face value	Currency	Evaluation	% net assets
TOTAL TRANSFERABLE SECURITIES TRADED ON ANOTHER REGULATED MARKET			30,873,957	9.49	THAILAND				
COLLECTIVE INVESTMENT SCHEMES					THAILAND (GOVT) 0.75%				
GREAT BRITAIN					17/09/2024	11,000,000	THB	297,294	0.09
HSBC JAPAN INDEX FUND INSTITUTIONAL ACCUMULATION	2,777,399	GBP	5,461,215	1.68	THAILAND (GOVT) 1%				
			5,461,215	1.68	17/06/2027	10,000,000	THB	258,256	0.08
IRELAND					THAILAND (GOVT) 2.35%				
HSBC MSCI INDONESIA					17/06/2026	6,000,000	THB	163,681	0.05
UCITS ETF	45,700	USD	3,615,784	1.11	THAILAND (GOVT) 2.65%				
HSBC MSCI KOREA ETF	95,638	USD	4,527,503	1.39	17/06/2028	9,500,000	THB	259,723	0.08
			8,143,287	2.50	THAILAND (GOVT) 3.35%				
LUXEMBOURG					17/06/2033	9,000,000	THB	251,351	0.08
HGIF GEM LOCAL CURRENCY RATES "ZD"	1,014,886	USD	7,197,572	2.22	THAILAND (GOVT) 3.39%				
HGIF GLOBAL EMERGING MARKETS BOND "ZQ"	730,426	USD	4,985,155	1.53	17/06/2037	5,000,000	THB	137,223	0.04
HGIF INDIA FIXED INCOME "ZD"	674,799	USD	5,801,247	1.78				1,367,528	0.42
			17,983,974	5.53	UNITED STATES				
TOTAL COLLECTIVE INVESTMENT SCHEMES			31,588,476	9.71	FLOURISH CENTURY 6.6%				
OTHER TRANSFERABLE SECURITIES					4/2/2022****	400,000	USD	22,500	0.01
BONDS								22,500	0.01
HONG KONG					TOTAL BONDS			2,708,096	0.83
YANGO JUSTICE INTERNATIONAL 9.25% 15/04/2023**	200,000	USD	3,000	0.00	TOTAL OTHER TRANSFERABLE SECURITIES			2,708,096	0.83
YANGO JUSTICE INTERNATIONAL 10.25% 15/09/2020***	400,000	USD	6,000	0.00	TOTAL INVESTMENTS			320,643,242	98.52
			9,000	0.00	OTHER NET ASSETS			4,802,124	1.48
INDONESIA					TOTAL NET ASSETS			325,445,366	100.00
KAWASAN INDUSTRI JABABEKA TBK 7% 15/12/2027	335,000	USD	232,264	0.07					
			232,264	0.07					
MALAYSIA									
MALAYSIA (GOVT) 3.582%									
15/07/2032	1,100,000	MYR	227,724	0.07					
MALAYSIA (GOVT) 3.828%									
05/07/2034	2,000,000	MYR	418,647	0.12					
MALAYSIA (GOVT) 3.844%									
15/04/2033	600,000	MYR	126,212	0.04					
MALAYSIA (GOVT) 3.955%									
15/09/2025	1,000,000	MYR	215,143	0.07					
MALAYSIA (GOVT) 4.736%									
15/03/2046	400,000	MYR	89,078	0.03					
			1,076,804	0.33					

*The asset matured as at 06 August 2023, is defaulted. Pricing Committee and Management Company have agreed and instructed to use last available price.

** The asset matured as at 15 April 2023, is defaulted. Pricing Committee and Management Company have agreed and instructed to fair value the security at USD 3,000.

*** The asset matured as at 15 September 2020, is defaulted. Pricing Committee and Management Company have agreed and instructed to fair value the security at USD 6,000.

****The asset matured as at 04 February 2022, is defaulted. Pricing Committee and Management Company have agreed and instructed to fair value the security at USD 22,500.

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

Portfolio of Investments and Other Net Assets

as at 30 September 2023

Multi Asset Style Factors
Statement of investments as at 30 September 2023
(expressed in EUR)

Description	Quantity/ Face value	Currency	Evaluation	% net assets	Description	Quantity/ Face value	Currency	Evaluation	% net assets
INVESTMENTS									
COLLECTIVE INVESTMENT SCHEMES									
FRANCE									
HSBC INVESTMENTS HSBC MONEY FUND	31,230	EUR	43,574,420	4.36	CA EUR 0% 17/01/2024	35,000,000	EUR	35,013,685	3.50
			43,574,420	4.36	CA EUR ESTR 0% 26/01/2024	10,500,000	EUR	10,362,198	1.04
TOTAL COLLECTIVE INVESTMENT SCHEMES			43,574,420	4.36	HAUTSDEFRANCE 0% 20/10/2023	8,000,000	EUR	7,982,819	0.80
MONEY MARKET INSTRUMENTS									
CERTIFICATE OF DEPOSIT									
BELGIUM									
SMBC BRUXELLES 0% 20/12/2023	9,000,000	EUR	8,917,555	0.89	HSBC FRANCE 0% 04/01/2024	40,000,000	EUR	40,004,680	4.00
			8,917,555	0.89	MATCHPOINT 0% 03/10/2023	8,000,000	EUR	7,996,641	0.80
CANADA									
TORONTO 0% 16/11/2023	7,000,000	EUR	7,002,206	0.70	NATIXIS EUR 0% 08/01/2024	42,000,000	EUR	42,013,524	4.19
TORONTO 0% 20/06/2024	15,000,000	EUR	15,011,640	1.50	RTE EUR 0% 20/10/2023	5,000,000	EUR	4,989,099	0.50
			22,013,846	2.20	SG EUR 0% 05/03/2024	5,500,000	EUR	5,500,000	0.55
FRANCE									
BFCM 0% 01/03/2024	35,000,000	EUR	35,000,000	3.50	SG EUR 0% 02/04/2024	14,000,000	EUR	14,000,000	1.40
			35,000,000	3.50				267,743,689	26.77
JAPAN					GERMANY				
MIZUHO BANK 0% 20/11/2023	27,000,000	EUR	26,849,969	2.68	DEUTSCHE BOERSE 0% 23/10/2023	7,000,000	EUR	6,981,585	0.70
MUFG BANK 0% 19/10/2023	20,000,000	EUR	19,961,402	2.00				6,981,585	0.70
			46,811,371	4.7	GREAT BRITAIN				
SOUTH KOREA									
KEBHK 0% 24/11/2023	2,000,000	EUR	1,988,063	0.20	LAND SECURITIES 0% 17/10/2023	14,000,000	EUR	13,975,575	1.40
KOOKMIN BANK 0% 26/10/2023	9,000,000	EUR	8,977,854	0.90	STANCHAG 0% 12/01/2024	1,500,000	EUR	1,483,324	0.15
SHINHAM BANK 0% 29/11/2023	15,000,000	EUR	14,905,466	1.49				15,458,899	1.55
			25,871,383	2.59	JAPAN				
UNITED STATES									
BANK OF AMERICA 0% 13/11/2023	40,000,000	EUR	39,813,385	3.98	MIT UFJ TRUST BANK 0% 22/01/2024	19,000,000	EUR	18,760,837	1.88
			39,813,385	3.98				18,760,837	1.88
TOTAL CERTIFICATE OF DEPOSIT			178,427,540	17.84	NETHERLANDS				
COMMERCIAL PAPER									
FRANCE									
BFCM 0% 27/11/2023	11,000,000	EUR	11,000,180	1.10	ING BANK 0% 25/01/2024	35,000,000	EUR	35,006,930	3.50
BFCM 0% 01/08/2024	3,000,000	EUR	3,000,000	0.30	ING BANK 0% 02/09/2024	13,000,000	EUR	13,000,000	1.30
BNP 0% 23/05/2024	10,000,000	EUR	10,000,000	1.00	RABOBK 0% 03/07/2024	10,000,000	EUR	10,000,000	1.00
BNP EUR 0% 06/11/2023	30,000,000	EUR	29,878,919	2.99	RABOBK EUR ESTR 0% 12/01/2024	15,000,000	EUR	15,004,185	1.50
BQ POS 0% 22/01/2024	25,000,000	EUR	25,000,000	2.50				73,011,115	7.30
BRED EUR 0% 17/10/2023	8,000,000	EUR	8,000,000	0.80	SOUTH KOREA				
CA EUR 0% 04/12/2023	13,000,000	EUR	13,001,944	1.30	KOOKMIN BANK 0% 05/12/2023	4,000,000	EUR	3,972,060	0.40
								3,972,060	0.40
TOTAL COMMERCIAL PAPER					SWEDEN				
					NORDEA EUR 0% 12/02/2024	45,000,000	EUR	45,023,445	4.50
								45,023,445	4.50
TREASURY BILLS					UNITED STATES				
FRANCE									
FRANCE (GOVT) 0% 25/10/2023	18,500,000	EUR	18,458,224	1.85	DNB BANK 0% 20/11/2023	9,000,000	EUR	9,001,820	0.90
FRANCE (GOVT) 0% 01/11/2023	34,000,000	EUR	33,898,019	3.39				9,001,820	0.90
FRANCE (GOVT) 0% 08/11/2023	17,000,000	EUR	16,936,329	1.69	TOTAL COMMERCIAL PAPER			439,953,450	44.00

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Portfolio of Investments and Other Net Assets

as at 30 September 2023

Multi Asset Style Factors (continued)
Statement of investments as at 30 September 2023
(expressed in EUR)

Description	Quantity/ Face value	Currency	Evaluation	% net assets
FRANCE (GOVT) 0% 15/11/2023	100,000	EUR	99,554	0.01
FRANCE (GOVT) 0% 06/12/2023	54,000,000	EUR	53,643,910	5.37
FRANCE (GOVT) 0% 20/12/2023	20,000,000	EUR	19,836,644	1.98
			142,872,680	14.29
TOTAL TREASURY BILLS			142,872,680	14.29
TOTAL MONEY MARKET INSTRUMENTS			761,253,670	76.13
TOTAL INVESTMENTS			804,828,090	80.49
OTHER NET ASSETS			195,060,746	19.51
TOTAL NET ASSETS			999,888,836	100.00

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

Portfolio of Investments and Other Net Assets

as at 30 September 2023

Multi-Strategy Target Return
Statement of investments as at 30 September 2023
(expressed in EUR)

Description	Quantity/ Face value	Currency	Evaluation	% net assets	Description	Quantity/ Face value	Currency	Evaluation	% net assets	
INVESTMENTS					COLLECTIVE INVESTMENT SCHEMES					
TRANSFERABLE SECURITIES ADMITTED TO AN OFFICIAL STOCK EXCHANGE LISTING					GREAT BRITAIN					
BONDS					GOLD BULLION SECURITIES					
AUSTRALIA					37,678 USD					
AUSTRALIA (GOVT) 0.25%								6,120,295	5.85	
21/11/2025	3,100,000	AUD	1,744,778	1.67				6,120,295	5.85	
			1,744,778	1.67	LUXEMBOURG					
CANADA					HGIF EURO HIGH YIELD BOND					
CANADA (GOVT) 3.5%					81,013	EUR		4,214,620	4.02	
01/08/2025	2,500,000	CAD	1,705,200	1.63						
			1,705,200	1.63				6,265,910	5.99	
GERMANY					HGIF GLOBAL CORPORATE					
GERMANY (GOVT) 0.1%								1,899,099	1.81	
15/04/2033	3,390,000	EUR	3,863,519	3.69				3,531,105	3.37	
			3,863,519	3.69				15,910,734	15.19	
GREAT BRITAIN					BOND "ZCHEUR"					
UK (GOVT) 0.625%					197,227	EUR				
07/06/2025	5,000,000	GBP	5,396,091	5.16						
UK (GOVT) 1.25%										
22/11/2032	2,032,000	GBP	4,284,272	4.09						
			9,680,363	9.25						
ITALY					HSBC EUR CREDIT BOND "ZC"					
ITALY BUONI POLIENNALI					339,987	EUR				
DEL TESO 1.4% 26/05/2025	6,000,000	EUR	5,940,853	5.67				22,031,029	21.04	
			5,940,853	5.67	TOTAL COLLECTIVE INVESTMENT SCHEMES					
UNITED STATES					22,031,029 21.04					
US (GOVT) 1.125%					MONEY MARKET INSTRUMENTS					
15/01/2033	5,165,000	USD	4,537,931	4.33	TREASURY BILLS					
			4,537,931	4.33	FRANCE					
TOTAL BONDS					FRANCE (GOVT) 0%					
27,472,644 26.24	TOTAL TRANSFERABLE SECURITIES ADMITTED TO AN OFFICIAL STOCK EXCHANGE LISTING					FRANCE (GOVT) 0%				
TRANSFERABLE SECURITIES TRADED ON ANOTHER REGULATED MARKET					17/04/2024					
BONDS					16,150,000 EUR 15,823,144 15.11					
UNITED STATES					10/07/2024					
US (GOVT) 0.125%										
15/04/2025	8,000,000	USD	8,538,135	8.15						
			8,538,135	8.15						
TOTAL BONDS					TOTAL TREASURY BILLS					
8,538,135 8.15	TOTAL TRANSFERABLE SECURITIES TRADED ON ANOTHER REGULATED MARKET					31,563,024 30.14				
					TOTAL MONEY MARKET INSTRUMENTS					
8,538,135 8.15					31,563,024 30.14					
104,711,516 100.00					TOTAL INVESTMENTS					
					89,604,832 85.57					
					OTHER NET ASSETS					
					15,106,684 14.43					
					TOTAL NET ASSETS					
					104,711,516 100.00					

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

Portfolio of Investments and Other Net Assets

as at 30 September 2023

US Income Focused

Statement of investments as at 30 September 2023

(expressed in USD)

Description	Quantity/ Face value	Currency	Evaluation	% net assets	Description	Quantity/ Face value	Currency	Evaluation	% net assets
INVESTMENTS					CHEVRON	4,101	USD	691,388	0.12
TRANSFERABLE SECURITIES ADMITTED TO AN OFFICIAL STOCK EXCHANGE LISTING					CHICAGO MERCANTILE EXCHANGE	6,854	USD	1,380,601	0.24
SHARES					CISCO SYSTEMS	38,246	USD	2,059,165	0.36
IRELAND					CITIZENS FINANCIAL GROUP	24,802	USD	672,134	0.12
ACCENTURE CORP	5,994	USD	1,848,969	0.32	COCA-COLA	15,979	USD	896,342	0.16
MEDTRONIC	17,269	USD	1,363,215	0.24	COLGATE-PALMOLIVE	16,809	USD	1,201,675	0.21
			3,212,184	0.56	COMCAST	9,313	USD	414,242	0.07
UNITED STATES					COMMUNITY HEALTHCARE TRUST	1,113	USD	33,223	0.01
3M CO	12,035	USD	1,130,688	0.20	CONAGRA FOODS	4,189	USD	115,198	0.02
ABBOTT LABORATORIES	7,822	USD	765,852	0.13	COSTCO WHOLESALE	3,609	USD	2,049,677	0.36
ABBVIE	15,649	USD	2,363,155	0.41	COUSINS PROPERTIES	6,650	USD	136,924	0.02
ADOBE SYSTEMS	2,404	USD	1,239,262	0.22	CUBESMART	9,832	USD	377,057	0.07
ALEX & BALDWIN	3,163	USD	53,423	0.01	CUMMINS	4,696	USD	1,079,892	0.19
ALEXANDRIA REAL ESTATE REIT	7,542	USD	761,591	0.13	CVS CAREMARK	16,987	USD	1,192,997	0.21
ALLSTATE	2,444	USD	273,264	0.05	DARDEN RESTAURANTS	6,451	USD	930,202	0.16
ALPHABET "A"	21,828	USD	2,899,195	0.51	DEVON ENERGY	11,582	USD	556,978	0.10
AMAZON.COM	37,616	USD	4,826,133	0.84	DIGITAL REALTY TRUST REIT	13,132	USD	1,608,276	0.28
AMERICAN ASSETS REIT	2,079	USD	40,915	0.01	DISCOVER FINANCIAL SERVICES	3,030	USD	264,125	0.05
AMERICAN HOMES 4 RENT "A"	14,692	USD	496,883	0.09	DOMINO'S PIZZA	478	USD	182,658	0.03
AMERICOLD REALTY TRUST REIT	11,870	USD	363,697	0.06	DOUGLAS EMMETT	7,106	USD	90,815	0.02
AMERISOURCEBERGEN	1,633	USD	297,190	0.05	DOW	19,575	USD	1,005,764	0.18
AMGEN	6,059	USD	1,635,627	0.29	EASTERLY GOVERNMENT PROPRITIES REIT	4,002	USD	46,983	0.01
APA	15,400	USD	635,558	0.11	EASTGROUP PROPERTIES REIT	1,928	USD	323,943	0.06
APARTMENT INCOME REIT	6,539	USD	203,690	0.04	EASTMAN CHEMICALS	4,126	USD	317,867	0.06
APPLE	79,534	USD	13,712,456	2.39	ELI LILLY	2,106	USD	1,134,650	0.20
APPLE HOSPITALITY REIT	9,401	USD	145,527	0.03	EQUITY LIFESTYLE PROPERTIES REIT	7,810	USD	503,589	0.09
APPLIED MATERIALS	2,180	USD	305,309	0.05	EQUITY RESIDENTIAL ESSENTIAL PROPERTIES	16,403	USD	975,979	0.17
ARMADA HOFFLER PROPERTIES	2,938	USD	30,702	0.01	REALTY REIT	6,800	USD	148,988	0.03
AT&T	81,777	USD	1,223,793	0.21	ESSEX PROPERTY REIT	2,807	USD	599,772	0.11
AVALONBAY COMMUNITIES	6,232	USD	1,080,255	0.19	EVEREST RE GROUP	2,834	USD	1,068,900	0.19
AXON ENTERPRISE	4,717	USD	940,947	0.16	EVERGY INC	16,368	USD	833,131	0.15
BERKSHIRE HATHAWAY "B"	6,325	USD	2,239,050	0.39	EXPEDITOR INTERNATIONAL	9,340	USD	1,082,880	0.19
BEST BUY	13,536	USD	939,669	0.16	EXXON MOBIL	23,121	USD	2,710,937	0.48
BOSTON PROPERTIES	6,895	USD	413,838	0.07	FACEBOOK	7,471	USD	2,290,758	0.40
BRANDYWINE REALTY TRUST	7,422	USD	33,807	0.01	FAIR ISSAC	805	USD	714,631	0.13
BRISTOL MYERS SQUIBB	21,888	USD	1,276,727	0.22	FASTENAL	20,798	USD	1,149,297	0.20
BRIXMOR PROPERTY GROUP	13,157	USD	277,744	0.05	FEDERAL REALTY INVESTMENT TRUST	3,554	USD	326,470	0.06
BROADCOM CORP	3,223	USD	2,698,296	0.47	FEDEX	1,155	USD	309,517	0.05
BROADSTONE NET LEASE	8,196	USD	117,777	0.02	FIFTH THIRD BANCORP	41,665	USD	1,061,624	0.19
CABOT OIL & GAS	14,559	USD	395,568	0.07	FIRST SOLAR	2,736	USD	442,302	0.08
CAMDEN PROPERTY REIT	4,561	USD	437,400	0.08	FIRSTENERGY	25,360	USD	874,413	0.15
CAMPBELL SOUP	19,706	USD	812,675	0.14	FISERV	3,325	USD	377,188	0.07
CARDINAL HEALTH	12,403	USD	1,083,774	0.19	FOUR CORNERS PROPERTY TRUST REIT	3,858	USD	85,802	0.02
CARETRUST REIT	4,367	USD	90,441	0.02	FRANK RESOURCES	32,030	USD	795,305	0.14
CENTERSPACE	644	USD	38,923	0.01					
CH ROBINSON WORLDWIDE	6,473	USD	565,028	0.10					

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

Portfolio of Investments and Other Net Assets

as at 30 September 2023

US Income Focused (continued)
Statement of investments as at 30 September 2023
(expressed in USD)

Description	Quantity/ Face value	Currency	Evaluation	% net assets	Description	Quantity/ Face value	Currency	Evaluation	% net assets
GAMING AND LEISURE					METTLER TOLEDO				
PROPERTIES	11,062	USD	510,179	0.09	INTERNATIONAL	298	USD	333,414	0.06
GENERAL DYNAMICS	3,763	USD	838,622	0.15	MICROCHIP TECHNOLOGY	9,384	USD	739,084	0.13
GENERAL MILLS	16,122	USD	1,039,547	0.18	MICROSOFT	40,310	USD	12,799,230	2.23
GETTY REALTY REIT	1,955	USD	54,310	0.01	NATIONAL HEALTH				
GILEAD SCIENCES	19,698	USD	1,489,563	0.26	INVESTORS	1,820	USD	93,584	0.02
GLOBAL NET LEASE	8,426	USD	81,943	0.01	NATIONAL RETAIL				
GOLDMAN SACHS GROUP	2,886	USD	939,826	0.16	PROPERTIES	7,974	USD	283,715	0.05
HALFMOON PARENT	4,097	USD	1,179,690	0.21	NATIONAL STORAGE				
HASBRO	4,147	USD	275,527	0.05	AFFILIATES TRUST REIT	3,508	USD	112,256	0.02
HEALTHCARE REALTY TRUST	16,695	USD	257,437	0.05	NETAPP	11,849	USD	905,027	0.16
HEALTHPEAK	24,055	USD	448,866	0.08	NETFLIX	2,263	USD	853,445	0.15
HOME DEPOT	8,389	USD	2,547,572	0.45	NETSTREIT	2,889	USD	45,444	0.01
HONEYWELL INTERNATIONAL	6,438	USD	1,201,138	0.21	NEXPOINT RESIDENTIAL				
HOST MARRIOTT	31,082	USD	503,062	0.09	TRUST	1,002	USD	32,094	0.01
HP	27,760	USD	723,426	0.13	NRG ENERGY	30,597	USD	1,178,902	0.21
HUDSON PACIFIC					NUCOR	6,308	USD	992,438	0.17
PROPERTIES REIT	5,884	USD	39,482	0.01	NVIDIA	10,083	USD	4,425,429	0.77
HUNTINGTON BANCSHARES	69,597	USD	725,549	0.13	OMNICOM	11,981	USD	891,866	0.16
IDEXX LABORATORIES	791	USD	348,135	0.06	OTIS WORLDWIDE	3,029	USD	244,743	0.04
ILLINOIS TOOL WORKS	5,504	USD	1,275,167	0.22	PACCAR	14,736	USD	1,258,160	0.22
INDEPENDENCE REALTY					PACKAGING CORPORATION				
TRUST REIT	9,837	USD	139,784	0.02	OF AMERICA	6,921	USD	1,071,025	0.19
INNOVATIVE INDUSTRIAL					PARAMOUNT GROUP	7,882	USD	36,494	0.01
PROPER REIT	1,217	USD	92,857	0.02	PAYCHEX	10,162	USD	1,187,938	0.21
INTERNATIONAL BUSINESS					PEPSICO	2,152	USD	365,044	0.06
MACHINES	11,866	USD	1,678,683	0.29	PFIZER	56,014	USD	1,845,101	0.32
INTERNATIONAL PAPER	29,405	USD	1,049,170	0.18	PHILIP MORRIS				
INTERPUBLIC GROUP	34,594	USD	998,729	0.18	INTERNATIONAL	18,356	USD	1,717,754	0.30
INVENTRUST PROPERTIES	2,965	USD	70,982	0.01	PHILLIPS 66	11,640	USD	1,402,620	0.25
INVITATION HOMES REIT	26,875	USD	861,075	0.15	PHILLIPS EDISON & CO	5,144	USD	174,484	0.03
JBG SMITH PROPERTIES REIT	4,764	USD	69,411	0.01	PHYSICIANS REIT	10,377	USD	127,793	0.02
JOHNSON & JOHNSON	18,961	USD	2,962,846	0.51	PIEDMONT OFFICE REIT "A"	5,696	USD	32,182	0.01
JP MORGAN CHASE	11,188	USD	1,649,559	0.29	PINNACLE WEST CAPITAL	13,610	USD	1,004,690	0.18
KENNEDY WILSON HOLDINGS	5,126	USD	75,916	0.01	PPL	5,555	USD	130,959	0.02
KEYCORP	96,460	USD	1,053,343	0.18	PRINCIPAL FINANCIAL GROUP	12,420	USD	905,170	0.16
KIMBERLY-CLARK	8,142	USD	992,510	0.17	PROCTER AND GAMBLE	5,049	USD	739,224	0.13
KIMCO REALTY	69,103	USD	1,231,415	0.22	PROLOGIS	40,593	USD	4,587,009	0.79
KINDER MORGAN	72,234	USD	1,205,224	0.21	PRUDENTIAL FINANCIAL	11,618	USD	1,109,170	0.19
KITE REALTY GROUP REIT	9,508	USD	205,848	0.04	PUBLIC STORAGE	7,381	USD	1,954,194	0.34
KLA TENCOR	2,725	USD	1,273,556	0.22	QUALCOMM	13,006	USD	1,451,990	0.25
LAM RESEARCH	2,172	USD	1,377,178	0.24	QUEST DIAGNOSTICS	5,597	USD	691,901	0.12
LENNAR	4,217	USD	479,810	0.08	REALTY INCOME	44,544	USD	2,240,563	0.39
LEXINGTON REALTY TRUST	12,633	USD	114,329	0.02	REGENCY CENTERS	7,943	USD	479,995	0.08
LOWES	3,635	USD	762,623	0.13	REGIONS FINANCIAL	46,671	USD	811,142	0.14
LTC PROPERTIES REIT	1,788	USD	57,574	0.01	REXFORD INDUSTRIAL				
LYONDELL BASELL					REALTY	9,048	USD	451,767	0.08
INDUSTRIES	11,091	USD	1,052,980	0.18	RLJ LODGING TRUST	6,827	USD	67,178	0.01
MACERICH	9,423	USD	105,443	0.02	ROBERT HALF				
MASTERCARD	5,433	USD	2,172,331	0.38	INTERNATIONAL	14,468	USD	1,068,317	0.19
MEDICAL PROPERTIES TRUST	26,089	USD	142,707	0.03	ROLLINS	12,486	USD	475,966	0.08
MERCK & CO	22,742	USD	2,358,800	0.41	RPT REALTY	3,746	USD	40,082	0.01
METLIFE	5,301	USD	334,758	0.06	RYMAN HOSPITALITY				
					PROPERTIES	2,519	USD	211,873	0.04

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

Portfolio of Investments and Other Net Assets

as at 30 September 2023

US Income Focused (continued)
Statement of investments as at 30 September 2023
(expressed in USD)

Description	Quantity/ Face value	Currency	Evaluation	% net assets	Description	Quantity/ Face value	Currency	Evaluation	% net assets
SABRA HEALTHCARE REIT	10,092	USD	142,196	0.02	BONDS				
SAFEHOLD	1,908	USD	33,924	0.01					
SALESFORCE	6,059	USD	1,245,609	0.22	CANADA				
SERVICE PROPERTIES TRUST	7,189	USD	55,643	0.01	BOMBARDIER 7.125%				
SIMON PROPERTY GROUP	25,121	USD	2,747,484	0.48	15/06/2026	350,000	USD	340,090	0.06
SITE CENTER REIT	8,310	USD	103,958	0.02	BOMBARDIER 7.875%				
SL GREEN REALTY	2,825	USD	104,186	0.02	15/04/2027	367,000	USD	359,592	0.06
SNAP-ON	3,845	USD	989,934	0.17	WASTE CONNECTIONS 2.2%				
SOUTHERN COMFORT	17,972	USD	1,171,954	0.21	15/01/2032	345,000	USD	266,997	0.05
SPIRIT REALTY CAPITAL	6,193	USD	210,872	0.04				966,679	0.17
STAG INDUSTRIAL REIT	7,892	USD	275,273	0.05	CHINA				
STARBUCKS	15,741	USD	1,443,135	0.25	WYNN MACAU 5.5%				
STATE STREET	8,060	USD	546,952	0.10	01/10/2027	200,000	USD	178,568	0.03
SUMMIT HOTEL PROPERTIES REIT	4,465	USD	26,031	0.00				178,568	0.03
SUN COMMUNITIES REIT	5,403	USD	647,117	0.11	GERMANY				
SYNCHRONY FINANCIAL	32,433	USD	999,909	0.18	DEUTSCHE BANK 2.129%				
T ROWE PRICE GROUP	9,454	USD	1,001,273	0.18	VRN 24/11/2026	150,000	USD	135,743	0.02
TAKE TWO INTERACTIVE SOFTWARE	2,492	USD	351,372	0.06	DEUTSCHE BANK 3.035%				
TANGER FACTORY OUTLET CENTRE	4,455	USD	102,242	0.02	VRN 28/05/2032	215,000	USD	165,207	0.03
TAPESTRY	30,127	USD	863,440	0.15				300,950	0.05
TERRENO REALTY REIT	3,565	USD	204,239	0.04	GREAT BRITAIN				
TESLA MOTORS	9,679	USD	2,447,432	0.43	BARCLAYS 6.692% VRN				
TEXAS INSTRUMENTS	10,366	USD	1,659,389	0.29	13/09/2034	350,000	USD	343,743	0.06
THERMO FISHER SCIENTIFIC	440	USD	223,155	0.04	BARCLAYS 7.325% VRN				
TJX	17,521	USD	1,572,335	0.28	02/11/2026	815,000	USD	828,491	0.16
TRAVELERS COMPANIES	4,135	USD	681,283	0.12	BP CAPITAL MARKETS				
TRUIST FINANCIAL	22,906	USD	660,151	0.12	4.375% VRN PERP	235,000	USD	224,802	0.04
UNITED PARCEL SERVICES	8,886	USD	1,394,569	0.24	NATWEST GROUP 1.642%				
UNITEDHEALTH GP	2,497	USD	1,269,874	0.22	VRN 14/06/2027	220,000	USD	194,600	0.03
UNIVERSAL HEALTH REALTY INCOME REIT	548	USD	22,402	0.00	NATWEST MARKETS 1.6%				
URBAN EDGE PROPERTIES REIT	5,009	USD	77,690	0.01	29/09/2026	350,000	USD	307,924	0.05
US BANCORP	30,094	USD	1,001,227	0.18	ROYAL BANK OF SCOTLAND GROUP				
VALERO ENERGY	2,313	USD	330,828	0.06	3.073% VRN 22/05/2028	200,000	USD	178,806	0.03
VENTAS	17,568	USD	743,829	0.13	SANTANDER UK GROUP HOLDINGS				
VERIZON COMMUNICATIONS	50,896	USD	1,657,428	0.29	2.469% VRN 11/01/2028	345,000	USD	300,790	0.05
VICI PROPERTIES REIT	44,147	USD	1,299,688	0.23	STANDARD CHARTERED				
VISA "A"	6,595	USD	1,529,974	0.27	1.822% 23/11/2025	800,000	USD	756,444	0.13
VORNADO REALTY TRUST	7,769	USD	176,551	0.03				3,135,600	0.55
WAL MART STORES	1,374	USD	221,365	0.04	IRELAND				
WALGREENS BOOTS ALLIANCE	49,220	USD	1,097,114	0.19	AERCAP IRELAND CAPITAL				
WEYERHAEUSER	20,052	USD	617,201	0.11	4.625% 15/10/2027	150,000	USD	140,874	0.02
WP CAREY REIT	9,320	USD	508,499	0.09	VIRGIN MEDIA VENDOR FINANCING				
XENIA HOTELS AND RESORTS REIT	4,707	USD	55,684	0.01	NOTES 5% 15/07/2028	680,000	USD	587,750	0.11
			205,093,437	35.95				728,624	0.13
TOTAL SHARES			208,305,621	36.51	MACAU				
					WYNN MACAU 5.625%				
					26/08/2028	432,000	USD	374,817	0.07
								374,817	0.07
					NETHERLANDS				
					AERCAP HOLDINGS 5.875%				
					VRN 10/10/2079	740,000	USD	719,823	0.13

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

Portfolio of Investments and Other Net Assets

as at 30 September 2023

US Income Focused (continued)
Statement of investments as at 30 September 2023
(expressed in USD)

Description	Quantity/ Face value	Currency	Evaluation	% net assets	Description	Quantity/ Face value	Currency	Evaluation	% net assets	
TRIVIUM PACKAGING FINANCE 5.5% 15/08/2026	1,106,000	USD	1,033,566	0.18	TMOBILE US 5.75% 15/01/2034	180,000	USD	176,361	0.03	
			1,753,389	0.31	US (GOVT) 3.375% 15/05/2033	2,015,000	USD	1,832,863	0.32	
SWITZERLAND					US (GOVT) 3.5% 30/04/2028	3,777,000	USD	3,604,083	0.64	
CREDIT SUISSE 3.625% 09/09/2024	650,000	USD	632,797	0.11	US (GOVT) 3.5% 15/02/2033	150,000	USD	138,035	0.02	
UBS AGLONDON FRN 13/01/2025	630,000	USD	627,601	0.11	US (GOVT) 3.625% 15/02/2053	1,661,000	USD	1,380,706	0.24	
			1,260,398	0.22	US (GOVT) 3.625% 15/05/2053	2,775,000	USD	2,309,320	0.40	
UNITED STATES					US (GOVT) 3.75% 30/06/2030	2,000,000	USD	1,902,188	0.33	
ALBERTSONS SAFEWAY 4.875% 15/02/2030	484,000	USD	436,963	0.08	US (GOVT) 3.875% 15/08/2033	3,700,000	USD	3,506,039	0.62	
ALEXANDRIA REAL ESTATE EQUITIES 5.15% 15/04/2053	105,000	USD	88,094	0.02	US (GOVT) 4% 30/06/2028	3,260,000	USD	3,176,335	0.57	
APACHE 4.25% 15/01/2030	474,000	USD	421,891	0.07	US (GOVT) 4.125% 31/07/2028	8,555,000	USD	8,379,555	1.48	
ARSENAL AIC PARENT 8% 01/10/2030	740,000	USD	737,574	0.13	US (GOVT) 4.125% 31/08/2030	1,350,000	USD	1,312,770	0.23	
ASHTHEAD CAPITAL 5.95% 15/10/2033	200,000	USD	190,645	0.03	US (GOVT) 4.375% 31/08/2028	2,350,000	USD	2,329,438	0.41	
BALL CORP 6.875% 15/03/2028	476,000	USD	479,817	0.08	US (GOVT) 5% 31/08/2025	3,000,000	USD	2,994,492	0.53	
BANK OF AMERICA 5.872% VRN 15/09/2034	1,100,000	USD	1,075,437	0.19				42,707,681	7.48	
EPR PROPERTIES 4.5% 01/06/2027	281,000	USD	251,706	0.04	TOTAL BONDS			51,406,706	9.01	
FORD MOTOR 7.45% 16/07/2031	275,000	USD	285,626	0.05	ASSET BACKED SECURITIES					
FORD MOTOR COMPANY 6.625% 01/10/2028	370,000	USD	372,447	0.07	UNITED STATES					
FORD MOTOR CREDIT 6.95% 10/06/2026	994,000	USD	995,690	0.17	FNMA 2.5% TBA 16/10/2027	1,870,000	USD	1,651,081	0.30	
GENESIS ENERGY 8.875% 15/04/2030	545,000	USD	533,623	0.09	FNMA 3% TBA 11/10/2042	1,750,000	USD	1,456,602	0.26	
GOODYEAR TIRE RUBBER 5% 15/07/2029	482,000	USD	416,718	0.07	FNMA 3.5% TBA 15/10/2048	1,540,000	USD	1,331,389	0.23	
MPLX 5.65% 01/03/2053	135,000	USD	116,790	0.02	FNMA 4% TBA 15/10/2039	1,170,000	USD	1,047,516	0.18	
OCCIDENTAL PETROLEUM 8.875% 15/07/2030	929,000	USD	1,045,193	0.18	FNMA 4.5% TBA 01/10/2039	1,070,000	USD	986,002	0.17	
ONEMAIN FINANCE 9% 15/01/2029	425,000	USD	423,653	0.07	FNMA 5.5% TBA 15/10/2035	1,230,000	USD	1,192,193	0.21	
SEMPRA ENERGY 5.5% 01/08/2033	310,000	USD	297,992	0.05	GNMA 3.5% TBA 15/10/2041	1,650,000	USD	1,455,363	0.26	
SOUTHWESTERN ENERGY 5.375% 15/03/2030	92,000	USD	84,047	0.01	GNMA 4% TBA 15/10/2039	1,410,000	USD	1,275,602	0.22	
SPRINGLEAF FINANCE 5.375% 15/11/2029	421,000	USD	354,065	0.06	GNMA 4.5% TBA 21/10/2043	820,000	USD	759,897	0.13	
SYNCHRONY BANK 5.4% 22/08/2025	375,000	USD	361,721	0.06				11,155,645	1.96	
SYNCHRONY FINANCIAL 4.375% 19/03/2024	407,000	USD	402,487	0.07	TOTAL ASSET BACKED SECURITIES			11,155,645	1.96	
TMOBILE 5.05% 15/07/2033	315,000	USD	293,317	0.05	TOTAL TRANSFERABLE SECURITIES ADMITTED TO AN OFFICIAL STOCK EXCHANGE LISTING				270,867,972	47.48
					TRANSFERABLE SECURITIES TRADED ON ANOTHER REGULATED MARKET					
					SHARES					
					UNITED STATES					
					ALPHABET	26,021	USD	3,479,007	0.61	
					PARK HOTELS & RESORTS REIT	9,315	USD	115,879	0.02	

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

Portfolio of Investments and Other Net Assets

as at 30 September 2023

US Income Focused (continued)
Statement of investments as at 30 September 2023
(expressed in USD)

Description	Quantity/ Face value	Currency	Evaluation	% net assets	Description	Quantity/ Face value	Currency	Evaluation	% net assets
WELLTOWER	21,855	USD	1,803,912	0.32	ILIAD HOLDING SASU 6.5%				
			5,398,798	0.95	15/10/2026	528,000	USD	497,153	0.09
TOTAL SHARES			5,398,798	0.95	SOCIETE GENERALE 6.691%				
					VRN 10/01/2034	200,000	USD	194,771	0.03
BONDS					SOCIETE GENERALE FRN				
					21/01/2026	1,375,000	USD	1,367,083	0.24
AUSTRALIA								3,078,080	0.54
FMG RESOURCES 5.875%					GERMANY				
15/04/2030	250,000	USD	228,900	0.04	DEUTSCHE BANK 0.962%				
FMG RESOURCES 6.125%					08/11/2023	500,000	USD	497,376	0.09
15/04/2032	533,000	USD	485,190	0.09	DEUTSCHE BANK 2.311%				
MINERAL RESOURCES 8%					VRN 16/11/2027	480,000	USD	418,633	0.07
01/11/2027	509,000	USD	500,413	0.08	DEUTSCHE BANK 3.742%				
MINERAL RESOURCES 8.5%					VRN 07/01/2033	485,000	USD	350,891	0.06
01/05/2030	185,000	USD	182,402	0.03				1,266,900	0.22
			1,396,905	0.24	GREAT BRITAIN				
BELGIUM					INTERNATIONAL GAME TECHNOLOGY				
KBC GROUP 6.324% VRN					6.25% 15/01/2027	500,000	USD	490,727	0.08
21/09/2034	375,000	USD	365,857	0.06	NATWEST MARKETS 0.8%				
			365,857	0.06	12/08/2024	235,000	USD	224,796	0.04
CANADA					VODAFONE GROUP 3.25%				
BC ULC NEW RED FINANCE					VRN 04/06/2081	115,000	USD	101,491	0.02
4.375% 15/01/2028	382,000	USD	345,379	0.06				817,014	0.14
CANADIAN IMPERIAL BANK OF					IRELAND				
COMMERCE FRN 07/04/2025	2,045,000	USD	2,049,016	0.37	AERCAP IRELAND CAPITAL				
FIRST QUANTUM MINERALS					DAC AERC 3.85% 29/10/2041	325,000	USD	231,398	0.04
6.875% 01/03/2026	200,000	USD	194,367	0.03	AIB GROUP 6.608% VRN				
FIRST QUANTUM MINERALS					13/09/2029	240,000	USD	239,513	0.04
6.875% 15/10/2027	786,000	USD	755,486	0.13	ARDAGH PACKAGING				
GFL ENVIRONMENTAL 4.25%					FINANCE 5.25% 15/08/2027	954,000	USD	799,273	0.14
01/06/2025	300,000	USD	288,713	0.05	AVOLON HOLDINGS FUNDING				
GFL ENVIRONMENTAL 4.75%					3.95% 01/07/2024	500,000	USD	489,795	0.09
15/06/2029	650,000	USD	579,016	0.10	PARK AEROSPACE HOLDINGS				
NOVA CHEMICALS CORP					5.5% 15/02/2024	1,190,000	USD	1,186,312	0.21
4.875% 01/06/2024	1,342,000	USD	1,320,653	0.23				2,946,291	0.52
OPEN TEXT 6.9% 01/12/2027	314,000	USD	315,022	0.06	ITALY				
WASTE CONNECTIONS 4.2%					INTESA SANPAOLO 4.198%				
15/01/2033	85,000	USD	76,196	0.01	01/06/2032	200,000	USD	147,719	0.03
			5,923,848	1.04	INTESA SANPAOLO 6.625%				
CHINA					20/06/2033	225,000	USD	213,068	0.03
GLOBAL AIRCRAFT LEASING								360,787	0.06
6.5% 15/09/2024	328,738	USD	315,203	0.06	JERSEY				
			315,203	0.06	ADIANT GLOBAL HOLDINGS				
FRANCE					7% 15/04/2028	514,000	USD	511,097	0.09
ALTICE FRANCE 8.125%					ADIANT GLOBAL HOLDINGS				
01/02/2027	532,000	USD	471,498	0.08	8.25% 15/04/2031	204,000	USD	204,307	0.04
ALTICE FRANCE FRANCE								715,404	0.13
5.125% 15/07/2029	326,000	USD	231,852	0.04	LIBERIA				
CREDIT AGRICOLE 6.316%					ROYAL CARIBBEAN CRUISES				
VRN 03/10/2029	315,000	USD	315,723	0.06	5.375% 15/07/2027	81,000	USD	74,829	0.01

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Portfolio of Investments and Other Net Assets

as at 30 September 2023

US Income Focused (continued)
Statement of investments as at 30 September 2023
(expressed in USD)

Description	Quantity/ Face value	Currency	Evaluation	% net assets	Description	Quantity/ Face value	Currency	Evaluation	% net assets
ROYAL CARIBBEAN CRUISES 5.5% 01/04/2028	864,000	USD	793,984	0.14	ALLY FINANCIAL 4.7% VRN PERP	669,000	USD	420,150	0.07
ROYAL CARIBBEAN CRUISES 8.25% 15/01/2029	250,000	USD	259,561	0.05	ALLY FINANCIAL 5.75% 20/11/2025	330,000	USD	321,308	0.06
ROYAL CARIBBEAN CRUISES 9.25% 15/01/2029	471,000	USD	497,841	0.09	AMERICAN AIRLINES 11.75% 15/07/2025	1,041,000	USD	1,120,230	0.20
			1,626,215	0.29	AMERICAN AIRLINES ADVANTAGE 5.75% 20/04/2029	1,919,000	USD	1,790,079	0.30
LUXEMBOURG					ANTERO MIDSTREAM PARTNERS 5.375% 15/06/2029	420,000	USD	385,682	0.07
ARDAGH METAL PACKAGING FINANCE 6% 15/06/2027	200,000	USD	192,319	0.03	ANTERO MIDSTREAM PARTNERS 5.75% 15/01/2028	1,000,000	USD	944,827	0.17
			192,319	0.03	ANTERO RESOURCES 5.375% 01/03/2030	756,000	USD	697,025	0.12
MACAU					ANTERO RESOURCES 7.625% 01/02/2029	250,000	USD	253,770	0.04
MGM CHINA HOLDINGS 5.25% 18/06/2025	228,000	USD	219,317	0.04	ANTERO RESOURCES 8.375% 15/07/2026	776,000	USD	803,633	0.14
			219,317	0.04	ARCHROCK PARTNERS 6.25% 01/04/2028	650,000	USD	611,440	0.11
NETHERLANDS					ARCHROCK PARTNERS 6.875% 01/04/2027	698,000	USD	678,680	0.12
COOPERATIEVE RABOBANK 3.758% VRN 06/04/2033	685,000	USD	573,998	0.10	ASHTON WOODS USA 4.625% 01/08/2029	887,000	USD	753,989	0.13
ENEL FINANCE INTERNATIONAL 5.5% 15/06/2052	255,000	USD	213,340	0.04	AVIATION CAPITAL GROUP 1.95% 30/01/2026	60,000	USD	53,947	0.01
ZIGGO 4.875% 15/01/2030	200,000	USD	163,096	0.03	AVIATION CAPITAL GROUP 1.95% 20/09/2026	520,000	USD	454,554	0.08
ZIGGO BOND 5.125% 28/02/2030	1,086,000	USD	813,700	0.14	BANK OF AMERICA 2.482% VRN 21/09/2036	740,000	USD	541,020	0.09
			1,764,134	0.31	BANK OF AMERICA 3.846% VRN 08/03/2037	955,000	USD	779,941	0.14
PANAMA					BANK OF AMERICA 4.571% VRN 27/04/2033	175,000	USD	156,186	0.03
CARNIVAL 5.75% 01/03/2027	633,000	USD	578,893	0.10	BLUE RACER MIDSTREAM 7.625% 15/12/2025	244,000	USD	244,788	0.04
CARNIVAL 6% 01/05/2029	68,000	USD	58,995	0.01	BLUE RACER MIDSTREAM FINANCE 6.625% 15/07/2026	1,310,000	USD	1,285,278	0.23
CARNIVAL 7% 15/08/2029	117,000	USD	116,162	0.02	BOARDWALK PIPELINES 3.4% 15/02/2031	140,000	USD	116,687	0.02
			754,050	0.13	BROADCOM 3.187% 15/11/2036	250,000	USD	180,422	0.03
POLAND					BROADCOM 4.15% 15/04/2032	445,000	USD	387,488	0.07
CANPACK 3.875% 15/11/2029	830,000	USD	679,307	0.12	BUCKEYE PARTNERS 4.5% 01/03/2028	500,000	USD	442,134	0.08
			679,307	0.12	BUCKEYE PARTNERS 5.85% 15/11/2043	514,000	USD	376,392	0.07
SPAIN					BUILDERS FIRSTSOURCE 6.375% 15/06/2032	538,000	USD	508,839	0.09
GRIFOLS ESCROW ISSUER 4.75% 15/10/2028	543,000	USD	464,149	0.08					
			464,149	0.08					
SWITZERLAND									
CREDIT SUISSE NEW YORK FRN 21/02/2025	1,815,000	USD	1,814,778	0.32					
			1,814,778	0.32					
UNITED STATES									
ADAPTHEALTH 4.625% 01/08/2029	1,412,000	USD	1,095,967	0.19					
ADAPTHEALTH 5.125% 01/03/2030	66,000	USD	51,541	0.01					
AIRCATTLE 5.25% 11/08/2025	460,000	USD	448,290	0.08					
AIRCATTLE 5.25% VRN PERP	802,000	USD	634,659	0.11					

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Portfolio of Investments and Other Net Assets

as at 30 September 2023

US Income Focused (continued)
Statement of investments as at 30 September 2023
(expressed in USD)

Description	Quantity/ Face value	Currency	Evaluation	% net assets	Description	Quantity/ Face value	Currency	Evaluation	% net assets
CAESARS ENTERTAINMENT 4.625% 15/10/2029	267,000	USD	226,352	0.04	CLYDESDALE ACQUISITION HOLDINGS 8.75% 15/04/2030	510,000	USD	437,834	0.08
CAESARS ENTERTAINMENT 7% 15/02/2030	415,000	USD	405,108	0.07	COLGATE ENERGY PARTNERS 5.875% 01/07/2029	1,087,000	USD	1,026,182	0.18
CALLON PETROLEUM 8% 01/08/2028	432,000	USD	433,189	0.08	COLT MERGER 6.25% 01/07/2025	960,000	USD	948,718	0.17
CALPINE 5% 01/02/2031	400,000	USD	324,564	0.06	COMMSCOPE 4.75% 01/09/2029	207,000	USD	151,005	0.03
CALPINE 5.125% 15/03/2028	1,685,000	USD	1,511,239	0.26	CORNERSTONE BUILDING BRANDS 6.125% 15/01/2029	249,000	USD	189,390	0.03
CAMELOT RETURN MERGER 8.75% 01/08/2028	775,000	USD	749,148	0.13	CROWNROCK 5% 01/05/2029	254,000	USD	238,752	0.04
CAPITAL ONE FINANCIAL 5.817% VRN 01/02/2034	250,000	USD	227,066	0.04	CSC HOLDINGS 4.5% 15/11/2031	1,178,000	USD	839,892	0.15
CARNIVAL HOLDINGS BERMUDA 10.375% 01/05/2028	1,290,000	USD	1,387,313	0.24	DAE FUNDING 1.55% 01/08/2024	215,000	USD	205,777	0.04
CCO HOLDINGS 4.5% 15/08/2030	303,000	USD	249,962	0.04	DAVE BUSTERS 7.625% 01/11/2025	1,000,000	USD	1,002,957	0.18
CCO HOLDINGS 4.75% 01/03/2030	1,466,000	USD	1,234,413	0.22	DELL INTERNATIONAL 6.02% 15/06/2026	261,000	USD	262,085	0.05
CCO HOLDINGS 5.375% 01/06/2029	1,453,000	USD	1,304,097	0.23	DIRECTV HOLDINGS 5.875% 15/08/2027	350,000	USD	311,107	0.05
CCO HOLDINGS 7.375% 01/03/2031	606,000	USD	586,156	0.10	DISH DBS 5.75% 01/12/2028	629,000	USD	485,022	0.09
CENTENE 3% 15/10/2030	25,000	USD	20,284	0.00	DISH NETWORK 11.75% 15/11/2027	600,000	USD	605,017	0.11
CENTENE 4.625% 15/12/2029	697,000	USD	630,532	0.11	EARTHSTONE ENERGY HOLDINGS 8% 15/04/2027	751,000	USD	768,942	0.13
CENTRAL PARENT 7.25% 15/06/2029	727,000	USD	708,420	0.12	ENEL FINANCE AMERICA 2.875% 12/07/2041	835,000	USD	502,405	0.09
CHART INDUSTRIES 7.5% 01/01/2030	639,000	USD	644,640	0.11	ENLINK MIDSTREAM 5.375% 01/06/2029	620,000	USD	575,055	0.10
CHART INDUSTRIES 9.5% 01/01/2031	196,000	USD	208,725	0.04	ENLINK MIDSTREAM 6.5% 01/09/2030	681,000	USD	661,513	0.12
CHARTER COMMUNICATIONS OPERATING 3.5% 01/06/2041	45,000	USD	28,614	0.01	EPR PROPERTIES 3.6% 15/11/2031	540,000	USD	401,569	0.07
CHARTER COMMUNICATIONS OPERATING 3.5% 01/03/2042	795,000	USD	496,582	0.09	EPR PROPERTIES 4.75% 15/12/2026	600,000	USD	550,431	0.10
CHARTER COMMUNICATIONS OPERATING 3.7% 01/04/2051	55,000	USD	32,347	0.01	EQT MIDSTREAM PARTNERS 5.5% 15/07/2028	1,000,000	USD	940,829	0.16
CHENIERE ENERGY PARTNERS 4.5% 01/10/2029	450,000	USD	407,867	0.07	FIVE CORNERS FUNDING TRUST 5.997% 15/02/2053	505,000	USD	482,094	0.08
CHSCOMMUNITY HEALTH SYSTEMS 6.125% 01/04/2030	542,000	USD	282,300	0.05	FORD MOTOR CREDIT 3.37% 17/11/2023	250,000	USD	249,017	0.04
CHSCOMMUNITY HEALTH SYSTEMS 8% 15/03/2026	680,000	USD	650,532	0.11	FORD MOTOR CREDIT 5.113% 03/05/2029	1,500,000	USD	1,375,933	0.24
CINEMARK 5.875% 15/03/2026	821,000	USD	793,545	0.14	FORTREA HOLDINGS 7.5% 01/07/2030	682,000	USD	666,665	0.12
CIVITAS RESOURCES 8.375% 01/07/2028	349,000	USD	356,020	0.06	FRONTIER COMMUNICATIONS 5.875% 15/10/2027	947,000	USD	862,789	0.15
CLEVELANDCLIFFS 5.875% 01/06/2027	672,000	USD	640,263	0.11	GEN DIGITAL 7.125% 30/09/2030	547,000	USD	539,770	0.09
CLEVELANDCLIFFS 6.75% 15/04/2030	850,000	USD	799,071	0.14	GLP CAPITAL 5.75% 01/06/2028	594,000	USD	570,579	0.10
CLYDESDALE ACQUISITION HOLDINGS 6.625% 15/04/2029	952,000	USD	888,276	0.16					

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Portfolio of Investments and Other Net Assets

as at 30 September 2023

US Income Focused (continued)
Statement of investments as at 30 September 2023
(expressed in USD)

Description	Quantity/ Face value	Currency	Evaluation	% net assets	Description	Quantity/ Face value	Currency	Evaluation	% net assets
GPC MERGER 7.125% 15/08/2028	1,515,000	USD	1,278,493	0.22	MILEAGE PLUS HOLDINGS 6.5% 20/06/2027	566,000	USD	420,943	0.07
GRAY ESCROW 5.375% 15/11/2031	387,000	USD	254,455	0.04	MODIVCARE ESCROW ISSUER 5% 01/10/2029	593,000	USD	425,351	0.07
GRAY TELEVISION 5.875% 15/07/2026	400,000	USD	360,920	0.06	MOHAWK INDUSTRIES 5.85% 18/09/2028	240,000	USD	239,368	0.04
HERC HOLDINGS 5.5% 15/07/2027	815,000	USD	772,699	0.14	MORGAN STANLEY 2.484% VRN 16/09/2036	310,000	USD	226,610	0.04
IHEARTCOMMUNICATIONS 5.25% 15/08/2027	450,000	USD	357,582	0.06	MOZART DEBT MERGER 3.875% 01/04/2029	650,000	USD	552,597	0.10
IQVIA 6.5% 15/05/2030	200,000	USD	196,950	0.03	MSCI 3.875% 15/02/2031	241,000	USD	204,499	0.04
IRON MOUNTAIN 5.25% 15/07/2030	344,000	USD	301,215	0.05	NATIONSTAR MORTGAGE HOLDINGS 5.5% 15/08/2028	650,000	USD	575,528	0.10
IRON MOUNTAIN 7% 15/02/2029	1,000,000	USD	980,571	0.17	NATIONSTAR MORTGAGE HOLDINGS 5.75% 15/11/2031	737,000	USD	612,664	0.11
JACKSON FINANCIAL 1.125% 22/11/2023	80,000	USD	79,378	0.01	NAVIENT 6.75% 15/06/2026	1,685,000	USD	1,636,804	0.29
JACKSON FINANCIAL 3.125% 23/11/2031	190,000	USD	146,906	0.03	NCL 5.875% 15/02/2027	1,262,000	USD	1,201,605	0.21
JACKSON FINANCIAL 4% 23/11/2051	380,000	USD	240,529	0.04	NCL 8.375% 01/02/2028	202,000	USD	205,588	0.04
JACKSON NATIONAL LIFE GLOBAL FUND 1.75% 12/01/2025	400,000	USD	376,075	0.07	NCR 5% 01/10/2028	382,000	USD	342,695	0.06
JEFFERIES FINANCE 5% 15/08/2028	383,000	USD	323,403	0.06	NCR 5.125% 15/04/2029	835,000	USD	736,869	0.13
JELD WEN 4.875% 15/12/2027	700,000	USD	619,477	0.11	NCR ATLEOS ESCROW 9.5% 01/04/2029	651,000	USD	633,685	0.11
JPMORGAN CHASE 0.824% VRN 01/06/2025	500,000	USD	481,343	0.08	NEPTUNE BIDCO 9.29% 15/04/2029	222,000	USD	202,066	0.04
JPMORGAN CHASE 5% VRN PERP	500,000	USD	484,336	0.08	NEWELL BRANDS 4.2% 01/04/2026	395,000	USD	373,668	0.07
KAISER ALUMINUM 4.5% 01/06/2031	230,000	USD	182,085	0.03	NEWELL RUBBERMAID 5.5% 01/04/2046	467,000	USD	347,477	0.06
KAISER ALUMINUM 4.625% 01/03/2028	400,000	USD	351,497	0.06	NGL ENERGY OPERATING 7.5% 01/02/2026	263,000	USD	260,839	0.05
KENNAMETAL 2.8% 01/03/2031	35,000	USD	27,543	0.00	OCCIDENTAL PETROLEUM 6.125% 01/01/2031	248,000	USD	245,321	0.04
KINETIK HOLDINGS 5.875% 15/06/2030	1,032,000	USD	968,494	0.17	OPEN TEXT HOLDINGS 4.125% 01/12/2031	415,000	USD	332,187	0.06
LABL 9.5% 01/11/2028	1,245,000	USD	1,280,705	0.22	ORGANON FINANCE 4.125% 30/04/2028	400,000	USD	349,237	0.06
LEVEL 3 FINANCING 10.5% 15/05/2030	861,000	USD	869,641	0.15	OWENS MINOR 6.625% 01/04/2030	440,000	USD	394,197	0.07
LIFEPOINT HEALTH 4.375% 15/02/2027	250,000	USD	216,231	0.04	PACTIV EVERGREEN GROUP ISSUER 4.375% 15/10/2028	630,000	USD	549,138	0.10
LIFEPOINT HEALTH 9.875% 15/08/2030	529,000	USD	514,952	0.09	PANTHER BF AGGREGATOR PANT 6.25% 15/05/2026	662,000	USD	650,434	0.11
MACYS RETAIL HOLDINGS 5.875% 01/04/2029	939,000	USD	824,445	0.14	PENNYMAC FINANCIAL SERVICES 5.75% 15/09/2031	1,240,000	USD	1,017,824	0.18
MARRIOTT OWNERSHIP RESORTS 4.5% 15/06/2029	893,000	USD	749,417	0.13	PETSMART FINANCE 7.75% 15/02/2029	1,846,000	USD	1,724,581	0.30
METROPOLITAN LIFE GLOBAL FUNDING 0.55% 07/06/2024	925,000	USD	892,188	0.16	POST HOLDINGS 4.625% 15/04/2030	500,000	USD	429,885	0.08
					PRESIDIO HOLDINGS 8.25% 01/02/2028	636,000	USD	607,525	0.11
					PRIME SECURITY SERVICES BORROWER 5.75% 15/04/2026	483,000	USD	469,727	0.08

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

Portfolio of Investments and Other Net Assets

as at 30 September 2023

US Income Focused (continued)
Statement of investments as at 30 September 2023
(expressed in USD)

Description	Quantity/ Face value	Currency	Evaluation	% net assets	Description	Quantity/ Face value	Currency	Evaluation	% net assets
PRIME SECURITY SERVICES					US (GOVT) 3.625%				
BORROWER 6.25% 15/01/2028	308,000	USD	286,425	0.05	31/05/2028	1,500,000	USD	1,439,355	0.25
SEAGATE 8.25% 15/12/2029	474,000	USD	488,681	0.09	US (GOVT) 3.75%				
SEALED AIR 6.125% 01/02/2028	276,000	USD	268,281	0.05	31/05/2030	1,000,000	USD	951,406	0.17
SERVICE PROPERTIES					US (GOVT) 4% 15/11/2052	314,000	USD	279,754	0.05
TRUST 7.5% 15/09/2025	834,000	USD	820,055	0.14	VENTURE GLOBAL 8.125% 01/06/2028	1,531,000	USD	1,519,317	0.27
SIRIUS XM RADIO 3.125% 01/09/2026	299,000	USD	267,160	0.05	VENTURE GLOBAL CALCASIEU PASS 6.25% 15/01/2030	426,000	USD	407,828	0.07
SIRIUS XM RADIO 5.5% 01/07/2029	344,000	USD	305,133	0.05	VICI PROPERTIES 4.625% 01/12/2029	476,000	USD	422,680	0.07
SOUTHWESTERN ENERGY 5.375% 01/02/2029	400,000	USD	369,077	0.06	VIKING CRUISES 9.125% 15/07/2031	286,000	USD	288,365	0.05
SPRINGLEAF FINANCE 6.875% 15/03/2025	700,000	USD	694,864	0.12	VIKING OCEAN CRUISES 5.625% 15/02/2029	1,110,000	USD	1,018,196	0.18
SPRINGLEAF FINANCE 7.125% 15/03/2026	500,000	USD	490,453	0.09	VINE ENERGY HOLDINGS 6.75% 15/04/2029	917,000	USD	898,959	0.16
STANDARD INDUSTRIES 4.75% 15/01/2028	933,000	USD	845,277	0.15	VISTRA 7% VRN PERP	224,000	USD	206,141	0.04
STAPLES 7.5% 15/04/2026	454,000	USD	374,039	0.07	VISTRA 8% VRN PERP	638,000	USD	613,284	0.11
SYNCHRONY FINANCIAL 2.875% 28/10/2031	620,000	USD	441,788	0.08	WARNERMEDIA HOLDINGS 5.05% 15/03/2042	410,000	USD	319,718	0.06
SYNCHRONY FINANCIAL 4.25% 15/08/2024	529,000	USD	517,016	0.09	WASH MULTIFAMILY ACQUISITION 5.75% 15/04/2026	1,085,000	USD	1,015,688	0.18
SYNCHRONY FINANCIAL 4.875% 13/06/2025	860,000	USD	824,074	0.14	WASTE MANAGEMENT 4.15% 15/04/2032	955,000	USD	871,834	0.15
TALLGRASS ENERGY PARTNERS 6% 01/03/2027	371,000	USD	350,123	0.06	WR GRACE HOLDINGS 5.625% 15/08/2029	482,000	USD	390,352	0.07
TALLGRASS ENERGY PARTNERS 6% 31/12/2030	550,000	USD	486,731	0.09	WR GRACE HOLDINGS 7.375% 01/03/2031	440,000	USD	427,634	0.07
TENET HEALTHCARE 6.125% 01/10/2028	1,444,000	USD	1,358,319	0.24	WYNDHAM DESTINATIONS 4.625% 01/03/2030	672,000	USD	569,325	0.10
TRANSDIGM 5.5% 15/11/2027	412,000	USD	387,713	0.07	TOTAL BONDS			109,421,167	19.18
TRANSDIGM 6.75% 15/08/2028	1,610,000	USD	1,592,043	0.28	ASSET BACKED SECURITIES			134,121,725	23.51
TRAVEL LEISURE 4.5% 01/12/2029	153,000	USD	129,059	0.02	UNITED STATES				
TRONOX 4.625% 15/03/2029	1,061,000	USD	860,196	0.15	FANNIE 1.5% TBA 15/10/2051	940,000	USD	679,628	0.12
UBER TECHNOLOGIES 8% 01/11/2026	1,445,000	USD	1,463,883	0.26	FNMA 1.5% TBA 15/10/2035	1,950,000	USD	1,630,136	0.29
UNITED AIRLINES 4.375% 15/04/2026	206,000	USD	190,747	0.03	FNMA 2% TBA 25/02/2029	2,840,000	USD	2,443,703	0.42
UNITED RENTALS NORTH AMERICA 5.25% 15/01/2030	769,000	USD	712,871	0.12	FNMA 5% TBA 15/10/2040	1,740,000	USD	1,647,905	0.29
UNITED WHOLESALE MORTGAGE 5.75% 15/06/2027	750,000	USD	678,356	0.12	FNMA 6% TBA 15/10/2035	830,000	USD	821,246	0.14
UNIVISION COMMUNICATIONS 7.375% 30/06/2030	307,000	USD	282,875	0.05	GNMA 2% TBA 15/10/2051	2,060,000	USD	1,641,321	0.29
US (GOVT) 1.75% 15/08/2041	3,086,000	USD	1,933,089	0.33	GNMA 3% TBA 15/10/2046	1,080,000	USD	922,725	0.16
US (GOVT) 2% 15/11/2041	2,200,000	USD	1,435,844	0.25	GNMA 5% TBA 21/10/2043	470,000	USD	447,107	0.08
US (GOVT) 2.25% 15/02/2052	340,000	USD	209,817	0.04	TOTAL ASSET BACKED SECURITIES			10,233,771	1.79
					TOTAL TRANSFERABLE SECURITIES			149,754,294	26.25
					TRADED ON ANOTHER REGULATED MARKET				

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

Portfolio of Investments and Other Net Assets

as at 30 September 2023

US Income Focused (continued)
Statement of investments as at 30 September 2023
(expressed in USD)

Description	Quantity/ Face value	Currency	Evaluation	% net assets	Description	Quantity/ Face value	Currency	Evaluation	% net assets
COLLECTIVE INVESTMENT SCHEMES					OTHER TRANSFERABLE SECURITIES				
IRELAND					BONDS				
HSBC GLOBAL LIQUIDITY FUND	152	USD	152	0.00	SWEDEN				
ISHARES \$ HIGH YIELD CORPORATE BOND ETF	32,750	USD	2,950,448	0.52	SKANDINAVISKA ENSKILDA BANKEN 0.65% 09/09/2024	510,000	USD	485,878	0.09
XTRACKERS MSCI USA INFORMATION UCITS ETF	78,131	USD	5,680,124	0.99				485,878	0.09
			8,630,724	1.51	TOTAL BONDS			485,878	0.09
LUXEMBOURG					ASSET BACKED SECURITIES				
HGIF ASIA HY BOND "ZC"	-	USD	-	0.00	UNITED STATES				
HSBC GIF GLOBAL ASSET BACKED BOND "Z"	6,534	USD	1,072,470	0.19	FNMA 2% TBA 15/10/2050	4,090,000	USD	3,134,760	0.55
HSBC GIF US HIGH YIELD BOND "ZC"	2,469,531	USD	28,019,295	4.91	FNMA 2.5% TBA 10/10/2049	3,590,000	USD	2,870,596	0.50
STRUC INVEST SICAV GLOBAL ENHANCED EQUITY E USD	8,244,546	USD	83,553,527	14.65	GNMA 2.5% TBA 20/08/2043	770,000	USD	634,468	0.11
			112,645,292	19.75	TOTAL ASSET BACKED SECURITIES			6,639,824	1.16
UNITED STATES					TOTAL OTHER TRANSFERABLE SECURITIES				
ACADIA REALITY TRUST	4,076	USD	59,550	0.01	TOTAL INVESTMENTS			7,125,702	1.25
AGREE REALTY CORP CORPORATE OFFICE PROPERTIES	4,039	USD	226,103	0.04	OTHER NET LIABILITIES			(2,259,073)	(0.40)
EPR PROPERTIES	4,879	USD	117,486	0.02	TOTAL NET ASSETS			570,491,094	100.00
EXTRA SPACE STORAGE	3,262	USD	137,298	0.02					
FIRST INDUSTRIAL REALTY TRUST	9,197	USD	1,121,298	0.20					
HIGHWOODS PROPERTIES	5,801	USD	280,072	0.05					
KILROY REALTY	4,573	USD	94,890	0.02					
MIDAMERICA APARTMENT OMEGA HEALTHCARE INVESTORS	5,126	USD	163,263	0.03					
RETAIL OPPORTUNITY INVESTMENTS	5,105	USD	666,611	0.12					
SUNSTONE HOTEL INVESTOR: UDR	10,352	USD	346,896	0.06					
WASHINGTON REAL ESTATE	5,369	USD	67,623	0.01					
	9,087	USD	85,327	0.01					
	14,476	USD	522,439	0.09					
	3,832	USD	52,498	0.01					
			3,941,354	0.69					
TOTAL COLLECTIVE INVESTMENT SCHEMES			125,217,370	21.95					
MONEY MARKET INSTRUMENTS									
TREASURY BILLS									
UNITED STATES									
US (GOVT) 0% 14/12/2023	20,000,000	USD	19,784,829	3.47					
			19,784,829	3.47					
TOTAL TREASURY BILLS			19,784,829	3.47					
TOTAL MONEY MARKET INSTRUMENTS			19,784,829	3.47					

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

Statement of Derivatives

as at 30 September 2023

Forward Foreign Exchange Contracts

As at 30 September 2023, the Company has entered into various Forward Foreign Exchange Contracts, for the purpose of hedging the portfolio and the respective share classes, which obliges the Company to deliver currencies at specified dates. Open contracts are as follows:

Sub-fund	In exchange for	Settlement date	Currency	Contract to deliver	Counterparty	Unrealised gain / (loss) in sub-fund currency
Asia ex Japan Equity						
USD	31,963	31/10/2023	EUR	30,125	HSBC Bank PLC	31
USD	11,685	31/10/2023	EUR	11,014	HSBC Bank PLC	11
USD	3,946	31/10/2023	EUR	3,719	HSBC Bank PLC	4
					USD	46
EUR	4,680,253	31/10/2023	USD	4,990,086	HSBC Bank PLC	(29,142)
EUR	1,727,903	31/10/2023	USD	1,842,290	HSBC Bank PLC	(10,759)
EUR	577,816	31/10/2023	USD	616,068	HSBC Bank PLC	(3,598)
EUR	44,041	31/10/2023	USD	46,858	HSBC Bank PLC	(175)
EUR	16,295	31/10/2023	USD	17,337	HSBC Bank PLC	(64)
EUR	5,437	31/10/2023	USD	5,785	HSBC Bank PLC	(22)
USD	65,608	31/10/2023	EUR	62,060	HSBC Bank PLC	(174)
USD	24,186	31/10/2023	EUR	22,878	HSBC Bank PLC	(64)
USD	8,100	31/10/2023	EUR	7,662	HSBC Bank PLC	(22)
					USD	(44,020)
Asia Pacific ex Japan Equity High Dividend						
CNH	71,328,197	31/10/2023	USD	9,770,048	HSBC Bank PLC	26,908
CNH	499,784	31/10/2023	USD	68,382	HSBC Bank PLC	264
CNH	11,088	31/10/2023	USD	1,521	HSBC Bank PLC	2
					USD	27,174
USD	103,954	31/10/2023	CNH	760,221	HSBC Bank PLC	(462)
USD	71,515	31/10/2023	CNH	522,554	HSBC Bank PLC	(258)
USD	120,302	31/10/2023	CNH	877,710	HSBC Bank PLC	(252)
USD	21,812	31/10/2023	CNH	159,316	HSBC Bank PLC	(70)
USD	134	31/10/2023	CNH	982	HSBC Bank PLC	(1)
					USD	(1,043)
Euroland Equity Smaller Companies						
EUR	193	31/10/2023	USD	204	HSBC Bank PLC	1
USD	36,431	31/10/2023	EUR	34,166	HSBC Bank PLC	204
					EUR	205
EUR	637	31/10/2023	USD	676	HSBC Bank PLC	(1)
					EUR	(1)
Euroland Value						
EUR	33,447	31/10/2023	USD	35,223	HSBC Bank PLC	217
EUR	530	31/10/2023	USD	558	HSBC Bank PLC	3
USD	6,331,396	31/10/2023	EUR	5,937,781	HSBC Bank PLC	35,382
USD	100,021	31/10/2023	EUR	93,803	HSBC Bank PLC	559
USD	40,528	31/10/2023	EUR	38,153	HSBC Bank PLC	83
USD	8,403	31/10/2023	EUR	7,873	HSBC Bank PLC	55
USD	100	31/10/2023	EUR	94	HSBC Bank PLC	-
USD	640	31/10/2023	EUR	603	HSBC Bank PLC	1
					EUR	36,300

Statement of Derivatives

as at 30 September 2023 (continued)

Forward Foreign Exchange Contracts (continued)

Sub-fund	In exchange for	Settlement date	Currency	Contract to deliver	Counterparty	Unrealised gain / (loss) in sub-fund currency
Euroland Value (continued)						
EUR	37,214	31/10/2023	USD	39,601	HSBC Bank PLC	(147)
EUR	71,202	31/10/2023	USD	75,560	HSBC Bank PLC	(83)
EUR	588	31/10/2023	USD	626	HSBC Bank PLC	(2)
EUR	1,125	31/10/2023	USD	1,193	HSBC Bank PLC	(1)
USD	19,864	31/10/2023	EUR	18,871	HSBC Bank PLC	(131)
USD	4,966	31/10/2023	EUR	4,689	HSBC Bank PLC	(4)
USD	12,889	31/10/2023	EUR	12,163	HSBC Bank PLC	(3)
USD	918	31/10/2023	EUR	868	HSBC Bank PLC	(2)
USD	100	31/10/2023	EUR	95	HSBC Bank PLC	(1)
USD	105	31/10/2023	EUR	99	HSBC Bank PLC	-
USD	451	31/10/2023	EUR	425	HSBC Bank PLC	-
EUR						(374)
Global Equity Climate Change						
AUD	44,512	31/10/2023	USD	28,693	HSBC Bank PLC	65
GBP	400	31/10/2023	USD	488	HSBC Bank PLC	-
SGD	430,017	31/10/2023	USD	315,421	HSBC Bank PLC	21
USD	610	31/10/2023	EUR	575	HSBC Bank PLC	1
USD	13	31/10/2023	HKD	99	HSBC Bank PLC	-
USD	5	31/10/2023	HKD	43	HSBC Bank PLC	-
USD						87
AUD	247	31/10/2023	USD	160	HSBC Bank PLC	(1)
EUR	33,922	31/10/2023	USD	36,167	HSBC Bank PLC	(211)
EUR	188	31/10/2023	USD	199	HSBC Bank PLC	-
GBP	216,038	31/10/2023	USD	264,779	HSBC Bank PLC	(1,048)
GBP	1,229	31/10/2023	USD	1,504	HSBC Bank PLC	(4)
HKD	5,901	31/10/2023	USD	755	HSBC Bank PLC	(1)
HKD	34	31/10/2023	USD	4	HSBC Bank PLC	-
SGD	2,420	31/10/2023	USD	1,778	HSBC Bank PLC	(3)
USD	479	31/10/2023	AUD	747	HSBC Bank PLC	(4)
USD	209	31/10/2023	AUD	327	HSBC Bank PLC	(3)
USD	262	31/10/2023	EUR	249	HSBC Bank PLC	(1)
USD	4,429	31/10/2023	GBP	3,635	HSBC Bank PLC	(8)
USD	1,915	31/10/2023	GBP	1,574	HSBC Bank PLC	(6)
USD	2,306	31/10/2023	SGD	3,159	HSBC Bank PLC	(11)
USD	5,329	31/10/2023	SGD	7,279	HSBC Bank PLC	(10)
USD	11	31/10/2023	SGD	16	HSBC Bank PLC	-
USD	5	31/10/2023	SGD	7	HSBC Bank PLC	-
USD	52	31/10/2023	SGD	71	HSBC Bank PLC	-
USD						(1,311)
Global Real Estate Equity						
SGD	214,021	31/10/2023	USD	156,986	HSBC Bank PLC	10
SGD	2,250	31/10/2023	USD	1,649	HSBC Bank PLC	2
SGD	300	31/10/2023	USD	219	HSBC Bank PLC	1
USD	52	31/10/2023	GBP	42	HSBC Bank PLC	-
USD	101	31/10/2023	SGD	137	HSBC Bank PLC	-
USD						13

Statement of Derivatives

as at 30 September 2023 (continued)

Forward Foreign Exchange Contracts (continued)

Sub-fund	In exchange for	Settlement date	Currency	Contract to deliver	Counterparty	Unrealised gain / (loss) in sub-fund currency
Global Real Estate Equity (Continued)						
GBP	4,127	31/10/2023	USD	5,059	HSBC Bank PLC	(20)
USD	87	31/10/2023	GBP	71	HSBC Bank PLC	-
USD	82	31/10/2023	GBP	67	HSBC Bank PLC	-
USD	2,843	31/10/2023	SGD	3,895	HSBC Bank PLC	(14)
USD	2,722	31/10/2023	SGD	3,718	HSBC Bank PLC	(5)
USD	1,620	31/10/2023	SGD	2,213	HSBC Bank PLC	(3)
USD						(42)
Global Equity Sustainable Healthcare						
AUD	541,915	31/10/2023	USD	349,324	HSBC Bank PLC	792
AUD	3,039	31/10/2023	USD	1,941	HSBC Bank PLC	22
EUR	2,664	31/10/2023	USD	2,817	HSBC Bank PLC	7
GBP	2,193	31/10/2023	USD	2,665	HSBC Bank PLC	13
GBP	1,130	31/10/2023	USD	1,373	HSBC Bank PLC	6
GBP	6	31/10/2023	USD	8	HSBC Bank PLC	-
SGD	458,672	31/10/2023	USD	336,440	HSBC Bank PLC	22
SGD	2,874	31/10/2023	USD	2,100	HSBC Bank PLC	8
SGD	200	31/10/2023	USD	146	HSBC Bank PLC	1
USD	39,471	31/10/2023	AUD	61,024	HSBC Bank PLC	45
USD	2,878	31/10/2023	EUR	2,713	HSBC Bank PLC	3
USD						919
EUR	423,205	31/10/2023	USD	451,221	HSBC Bank PLC	(2,635)
GBP	345,352	31/10/2023	USD	423,269	HSBC Bank PLC	(1,676)
GBP	177,429	31/10/2023	USD	217,459	HSBC Bank PLC	(861)
GBP	1,014	31/10/2023	USD	1,243	HSBC Bank PLC	(5)
USD	1,938	31/10/2023	AUD	3,022	HSBC Bank PLC	(14)
USD	2,648	31/10/2023	GBP	2,173	HSBC Bank PLC	(5)
USD	1,342	31/10/2023	GBP	1,102	HSBC Bank PLC	(2)
USD	8	31/10/2023	GBP	6	HSBC Bank PLC	-
USD	2,172	31/10/2023	SGD	2,966	HSBC Bank PLC	(4)
USD						(5,202)
Global Infrastructure Equity						
AUD	19,423	31/10/2023	USD	12,521	HSBC Bank PLC	28
AUD	1,506	31/10/2023	USD	971	HSBC Bank PLC	2
CNH	2,391,933	31/10/2023	USD	327,631	HSBC Bank PLC	902
CNH	1,048,135	31/10/2023	USD	143,566	HSBC Bank PLC	395
CNH	97,500	31/10/2023	USD	13,341	HSBC Bank PLC	51
EUR	11,245	31/10/2023	USD	11,892	HSBC Bank PLC	27
EUR	19,268	31/10/2023	USD	20,411	HSBC Bank PLC	13
GBP	16,527	31/10/2023	USD	20,117	HSBC Bank PLC	58
GBP	7,331	31/10/2023	USD	8,944	HSBC Bank PLC	6
USD	118,974	31/10/2023	EUR	111,822	HSBC Bank PLC	446
USD	184,377	31/10/2023	EUR	173,775	HSBC Bank PLC	180
USD	3,747	31/10/2023	GBP	3,055	HSBC Bank PLC	18
USD	4,024	31/10/2023	GBP	3,293	HSBC Bank PLC	4
USD	425	31/10/2023	EUR	400	HSBC Bank PLC	2
USD	539	31/10/2023	GBP	441	HSBC Bank PLC	1
USD	663	31/10/2023	EUR	625	HSBC Bank PLC	1
USD	6	31/10/2023	GBP	5	HSBC Bank PLC	-
USD	6	31/10/2023	EUR	6	HSBC Bank PLC	-
USD						2,134

Statement of Derivatives

as at 30 September 2023 (continued)

Forward Foreign Exchange Contracts (continued)

Sub-fund	In exchange for	Settlement date	Currency	Contract to deliver	Counterparty	Unrealised gain / (loss) in sub-fund currency
Global Infrastructure Equity (continued)						
EUR	18,548,507	31/10/2023	USD	19,776,418	HSBC Bank PLC	(115,492)
EUR	65,967	31/10/2023	USD	70,334	HSBC Bank PLC	(411)
EUR	22,495	31/10/2023	USD	24,011	HSBC Bank PLC	(167)
EUR	942	31/10/2023	USD	1,004	HSBC Bank PLC	(6)
GBP	549,462	31/10/2023	USD	673,429	HSBC Bank PLC	(2,666)
GBP	73,116	31/10/2023	USD	89,612	HSBC Bank PLC	(355)
GBP	830	31/10/2023	USD	1,017	HSBC Bank PLC	(4)
USD	5,947,356	31/10/2023	EUR	5,612,010	HSBC Bank PLC	(1,226)
USD	129,034	31/10/2023	EUR	122,552	HSBC Bank PLC	(868)
USD	80,418	31/10/2023	EUR	76,408	HSBC Bank PLC	(572)
USD	108,971	31/10/2023	EUR	103,078	HSBC Bank PLC	(289)
USD	8,351	31/10/2023	GBP	6,862	HSBC Bank PLC	(26)
USD	4,663	31/10/2023	CNH	34,086	HSBC Bank PLC	(18)
USD	3,803	31/10/2023	GBP	3,130	HSBC Bank PLC	(18)
USD	5,799	31/10/2023	CNH	42,309	HSBC Bank PLC	(12)
USD	3,062	31/10/2023	CNH	22,371	HSBC Bank PLC	(12)
USD	6,156	31/10/2023	GBP	5,052	HSBC Bank PLC	(11)
USD	1,792	31/10/2023	CNH	13,106	HSBC Bank PLC	(8)
USD	1,863	31/10/2023	CNH	13,618	HSBC Bank PLC	(7)
USD	1,939	31/10/2023	CNH	14,173	HSBC Bank PLC	(7)
USD	959	31/10/2023	EUR	910	HSBC Bank PLC	(6)
USD	2,541	31/10/2023	CNH	18,539	HSBC Bank PLC	(5)
USD	1,342	31/10/2023	CNH	9,803	HSBC Bank PLC	(5)
USD	1,340	31/10/2023	GBP	1,101	HSBC Bank PLC	(4)
USD	850	31/10/2023	CNH	6,211	HSBC Bank PLC	(3)
USD	785	31/10/2023	CNH	5,743	HSBC Bank PLC	(3)
USD	837	31/10/2023	GBP	687	HSBC Bank PLC	(3)
USD	494	31/10/2023	GBP	407	HSBC Bank PLC	(2)
USD	176	31/10/2023	AUD	276	HSBC Bank PLC	(2)
USD	118	31/10/2023	AUD	184	HSBC Bank PLC	(2)
USD	69	31/10/2023	AUD	108	HSBC Bank PLC	(2)
USD	389	31/10/2023	EUR	368	HSBC Bank PLC	(1)
USD	10	31/10/2023	GBP	8	HSBC Bank PLC	-
USD	6	31/10/2023	GBP	5	HSBC Bank PLC	-
USD	16	31/10/2023	GBP	14	HSBC Bank PLC	-
USD	6	31/10/2023	AUD	9	HSBC Bank PLC	-
USD	9	31/10/2023	AUD	14	HSBC Bank PLC	-
USD	5	31/10/2023	AUD	8	HSBC Bank PLC	-
USD	15	31/10/2023	AUD	23	HSBC Bank PLC	-
USD	74	31/10/2023	AUD	116	HSBC Bank PLC	-
USD	9	31/10/2023	EUR	9	HSBC Bank PLC	-
USD	6	31/10/2023	EUR	5	HSBC Bank PLC	-
USD	15	31/10/2023	EUR	14	HSBC Bank PLC	-
USD						(122,213)

Statement of Derivatives

as at 30 September 2023 (continued)

Forward Foreign Exchange Contracts (continued)

Sub-fund	In exchange for	Settlement date	Currency	Contract to deliver	Counterparty	Unrealised gain / (loss) in sub-fund currency
Global Equity Volatility Focused						
AUD	13,786,699	31/10/2023	USD	8,887,058	HSBC Bank PLC	20,150
AUD	425,134	31/10/2023	USD	274,046	HSBC Bank PLC	621
CNH	44,807,940	31/10/2023	USD	6,137,485	HSBC Bank PLC	16,904
CNH	1,739,511	31/10/2023	USD	237,971	HSBC Bank PLC	952
CNH	391,574	31/10/2023	USD	53,683	HSBC Bank PLC	100
SGD	4,733,341	31/10/2023	USD	3,471,948	HSBC Bank PLC	229
SGD	2,098,688	31/10/2023	USD	1,539,406	HSBC Bank PLC	102
USD	41,917	31/10/2023	CAD	56,526	HSBC Bank PLC	91
USD	49,076	31/10/2023	CAD	66,220	HSBC Bank PLC	78
USD	83,900	31/10/2023	CAD	113,354	HSBC Bank PLC	26
USD	13,128	31/10/2023	EUR	12,373	HSBC Bank PLC	12
USD	2,744	31/10/2023	EUR	2,587	HSBC Bank PLC	3
USD						39,268
AUD	131,966	31/10/2023	USD	85,357	HSBC Bank PLC	(98)
CAD	5,969,143	31/10/2023	USD	4,435,710	HSBC Bank PLC	(18,951)
EUR	1,270,504	31/10/2023	USD	1,354,612	HSBC Bank PLC	(7,911)
EUR	265,592	31/10/2023	USD	283,175	HSBC Bank PLC	(1,654)
SGD	10,195	31/10/2023	USD	7,485	HSBC Bank PLC	(7)
USD	92,136	31/10/2023	AUD	144,327	HSBC Bank PLC	(1,109)
USD	85,875	31/10/2023	AUD	133,903	HSBC Bank PLC	(636)
USD	57,786	31/10/2023	CNH	422,383	HSBC Bank PLC	(228)
USD	58,339	31/10/2023	CNH	426,277	HSBC Bank PLC	(210)
USD	97,130	31/10/2023	CNH	708,652	HSBC Bank PLC	(204)
USD	32,551	31/10/2023	SGD	44,591	HSBC Bank PLC	(159)
USD	37,283	31/10/2023	CNH	272,363	HSBC Bank PLC	(126)
USD	13,403	31/10/2023	EUR	12,729	HSBC Bank PLC	(90)
USD	71,972	31/10/2023	CNH	524,607	HSBC Bank PLC	(83)
USD	15,279	31/10/2023	SGD	20,930	HSBC Bank PLC	(74)
USD	33,976	31/10/2023	SGD	46,405	HSBC Bank PLC	(64)
USD	2,563	31/10/2023	AUD	4,015	HSBC Bank PLC	(32)
USD	15,037	31/10/2023	SGD	20,538	HSBC Bank PLC	(28)
USD	4,818	31/10/2023	SGD	6,597	HSBC Bank PLC	(22)
USD	2,627	31/10/2023	AUD	4,096	HSBC Bank PLC	(19)
USD	2,639	31/10/2023	EUR	2,507	HSBC Bank PLC	(18)
USD	10,740	31/10/2023	SGD	14,664	HSBC Bank PLC	(17)
USD	2,625	31/10/2023	EUR	2,482	HSBC Bank PLC	(6)
USD	3,120	31/10/2023	SGD	4,257	HSBC Bank PLC	(3)
USD						(31,749)
Economic Scale US Equity						
USD	402,796	31/10/2023	EUR	379,636	HSBC Bank PLC	392
USD	14,536	31/10/2023	EUR	13,618	HSBC Bank PLC	102
USD	7,538	31/10/2023	EUR	7,105	HSBC Bank PLC	7
USD	3,154	31/10/2023	EUR	2,973	HSBC Bank PLC	3
USD	306	31/10/2023	EUR	289	HSBC Bank PLC	-
USD						504

Statement of Derivatives

as at 30 September 2023 (continued)

Forward Foreign Exchange Contracts (continued)

Sub-fund	In exchange for	Settlement date	Currency	Contract to deliver	Counterparty	Unrealised gain / (loss) in sub-fund currency
Economic Scale US Equity (continued)						
EUR	34,114,244	31/10/2023	USD	36,372,607	HSBC Bank PLC	(212,412)
EUR	638,191	31/10/2023	USD	680,440	HSBC Bank PLC	(3,974)
EUR	268,075	31/10/2023	USD	285,822	HSBC Bank PLC	(1,670)
EUR	211,079	31/10/2023	USD	224,179	HSBC Bank PLC	(441)
EUR	25,843	31/10/2023	USD	27,554	HSBC Bank PLC	(161)
EUR	3,953	31/10/2023	USD	4,198	HSBC Bank PLC	(8)
EUR	1,663	31/10/2023	USD	1,767	HSBC Bank PLC	(3)
EUR	160	31/10/2023	USD	170	HSBC Bank PLC	-
USD	272,973	31/10/2023	EUR	259,260	HSBC Bank PLC	(1,836)
USD	7,286	31/10/2023	EUR	6,923	HSBC Bank PLC	(52)
USD	5,115	31/10/2023	EUR	4,858	HSBC Bank PLC	(34)
USD	8,223	31/10/2023	EUR	7,775	HSBC Bank PLC	(18)
USD	2,142	31/10/2023	EUR	2,035	HSBC Bank PLC	(15)
USD	16,019	31/10/2023	EUR	15,123	HSBC Bank PLC	(10)
USD	7,761	31/10/2023	EUR	7,324	HSBC Bank PLC	(2)
USD	208	31/10/2023	EUR	197	HSBC Bank PLC	(1)
USD						(220,637)
Asia Bond						
AUD	323,315	31/10/2023	USD	208,412	HSBC Bank PLC	473
EUR	25,790	31/10/2023	USD	27,331	HSBC Bank PLC	6
EUR	1,225	31/10/2023	USD	1,297	HSBC Bank PLC	2
SGD	2,003,796	31/10/2023	USD	1,469,802	HSBC Bank PLC	97
SGD	25,283	31/10/2023	USD	18,517	HSBC Bank PLC	29
SGD	203,976	31/10/2023	USD	149,618	HSBC Bank PLC	10
SGD	10,070	31/10/2023	USD	7,386	HSBC Bank PLC	-
USD	548,139	31/10/2023	EUR	516,108	HSBC Bank PLC	1,078
USD	206,645	31/10/2023	EUR	194,570	HSBC Bank PLC	406
USD	31,564	31/10/2023	GBP	25,732	HSBC Bank PLC	151
USD	70,905	31/10/2023	EUR	66,761	HSBC Bank PLC	139
USD	14,288	31/10/2023	EUR	13,453	HSBC Bank PLC	28
USD	11,698	31/10/2023	EUR	11,014	HSBC Bank PLC	23
USD	1,307	31/10/2023	EUR	1,231	HSBC Bank PLC	3
USD	552	31/10/2023	SGD	752	HSBC Bank PLC	-
USD	59	31/10/2023	SGD	81	HSBC Bank PLC	-
INR	334,080,000	22/12/2023	USD	4,000,000	HSBC Bank PLC	6,857
USD						9,302

Statement of Derivatives

as at 30 September 2023 (continued)

Forward Foreign Exchange Contracts (continued)

Sub-fund	In exchange for	Settlement date	Currency	Contract to deliver	Counterparty	Unrealised gain / (loss) in sub-fund currency
Asia Bond (continued)						
CHF	736,000	31/10/2023	USD	815,384	HSBC Bank PLC	(8,450)
EUR	66,360,115	31/10/2023	USD	70,753,155	HSBC Bank PLC	(413,191)
EUR	24,723,480	31/10/2023	USD	26,360,175	HSBC Bank PLC	(153,941)
EUR	14,133,869	31/10/2023	USD	15,069,531	HSBC Bank PLC	(88,005)
EUR	8,449,723	31/10/2023	USD	9,009,095	HSBC Bank PLC	(52,612)
EUR	1,718,513	31/10/2023	USD	1,832,278	HSBC Bank PLC	(10,700)
EUR	1,374,259	31/10/2023	USD	1,465,235	HSBC Bank PLC	(8,557)
EUR	155,688	31/10/2023	USD	165,995	HSBC Bank PLC	(969)
EUR	11,250	31/10/2023	USD	12,008	HSBC Bank PLC	(84)
EUR	3,578	31/10/2023	USD	3,819	HSBC Bank PLC	(27)
EUR	8	31/10/2023	USD	8	HSBC Bank PLC	-
GBP	126,221,756	31/10/2023	USD	154,699,151	HSBC Bank PLC	(612,390)
USD	2,058,500	31/10/2023	CNY	15,000,000	HSBC Bank PLC	(22,478)
USD	985,913	31/10/2023	CNY	7,200,000	State Street Bank and Trust Co, Hong Kong	(12,956)
USD	990,046	31/10/2023	CNY	7,200,000	Westpac Banking Sydney	(8,823)
USD	2,483,971	31/10/2023	GBP	2,040,997	HSBC Bank PLC	(7,600)
USD	1,065,748	31/10/2023	EUR	1,007,708	HSBC Bank PLC	(2,395)
USD	242,933	31/10/2023	EUR	230,729	HSBC Bank PLC	(1,634)
USD	96,251	31/10/2023	GBP	79,306	HSBC Bank PLC	(562)
USD	107,177	31/10/2023	GBP	88,049	HSBC Bank PLC	(310)
USD	391,347	31/10/2023	GBP	320,788	HSBC Bank PLC	(259)
USD	22,832	31/10/2023	EUR	21,694	HSBC Bank PLC	(163)
USD	240,516	31/10/2023	GBP	197,143	HSBC Bank PLC	(148)
USD	23,731	31/10/2023	SGD	32,508	HSBC Bank PLC	(116)
USD	42,702	31/10/2023	EUR	40,376	HSBC Bank PLC	(96)
USD	13,536	31/10/2023	CHF	12,399	HSBC Bank PLC	(59)
USD	3,345	31/10/2023	AUD	5,240	HSBC Bank PLC	(40)
USD	15,011	31/10/2023	EUR	14,193	HSBC Bank PLC	(34)
USD	4,365	31/10/2023	EUR	4,147	HSBC Bank PLC	(31)
USD	44,603	31/10/2023	EUR	42,088	HSBC Bank PLC	(9)
USD	5,175	31/10/2023	SGD	7,063	HSBC Bank PLC	(6)
USD	1,198	31/10/2023	SGD	1,641	HSBC Bank PLC	(6)
USD	4,586	31/10/2023	EUR	4,330	HSBC Bank PLC	(2)
USD	1,073	31/10/2023	EUR	1,012	HSBC Bank PLC	-
USD	10	31/10/2023	SGD	13	HSBC Bank PLC	-
JPY	600,000,000	22/12/2023	USD	4,099,385	Australia and New Zealand Banking	(24,790)
USD						(1,431,443)
Asia ESG Bond						
AUD	1,157	31/10/2023	USD	746	HSBC Bank PLC	2
CNH	314,805	31/10/2023	USD	43,120	HSBC Bank PLC	119
CNH	5,392	31/10/2023	USD	739	HSBC Bank PLC	2
CNH	5,448	31/10/2023	USD	746	HSBC Bank PLC	2
CNH	5,474	31/10/2023	USD	750	HSBC Bank PLC	2
SGD	86,764	31/10/2023	USD	63,642	HSBC Bank PLC	4
SGD	1,138	31/10/2023	USD	834	HSBC Bank PLC	-
SGD	1,151	31/10/2023	USD	844	HSBC Bank PLC	-
SGD	1,181	31/10/2023	USD	866	HSBC Bank PLC	-
USD	6	31/10/2023	EUR	5	HSBC Bank PLC	-
USD	6	31/10/2023	EUR	5	HSBC Bank PLC	-

Statement of Derivatives

as at 30 September 2023 (continued)

Forward Foreign Exchange Contracts (continued)

Sub-fund	In exchange for	Settlement date	Currency	Contract to deliver	Counterparty	Unrealised gain / (loss) in sub-fund currency
Asia ESG Bond (continued)						
USD	6	31/10/2023	EUR	5	HSBC Bank PLC	-
USD	5	31/10/2023	GBP	4	HSBC Bank PLC	-
USD	5	31/10/2023	GBP	4	HSBC Bank PLC	-
USD	5	31/10/2023	GBP	4	HSBC Bank PLC	-
USD	6	31/10/2023	CHF	6	HSBC Bank PLC	-
USD	6	31/10/2023	CHF	6	HSBC Bank PLC	-
USD	6	31/10/2023	CHF	6	HSBC Bank PLC	-
USD	6	31/10/2023	SGD	8	HSBC Bank PLC	-
USD	6	31/10/2023	SGD	8	HSBC Bank PLC	-
USD	6	31/10/2023	SGD	8	HSBC Bank PLC	-
					USD	131
CHF	741	31/10/2023	USD	821	HSBC Bank PLC	(9)
CHF	753	31/10/2023	USD	834	HSBC Bank PLC	(9)
CHF	750	31/10/2023	USD	830	HSBC Bank PLC	(9)
EUR	721	31/10/2023	USD	769	HSBC Bank PLC	(5)
EUR	729	31/10/2023	USD	777	HSBC Bank PLC	(5)
EUR	721	31/10/2023	USD	769	HSBC Bank PLC	(5)
EUR	732	31/10/2023	USD	780	HSBC Bank PLC	(5)
GBP	78,350	31/10/2023	USD	96,027	HSBC Bank PLC	(380)
GBP	620	31/10/2023	USD	760	HSBC Bank PLC	(3)
GBP	627	31/10/2023	USD	768	HSBC Bank PLC	(3)
GBP	629	31/10/2023	USD	771	HSBC Bank PLC	(3)
HKD	6,679	31/10/2023	USD	854	HSBC Bank PLC	-
HKD	6,599	31/10/2023	USD	844	HSBC Bank PLC	(1)
HKD	6,706	31/10/2023	USD	858	HSBC Bank PLC	(1)
HKD	6,600	31/10/2023	USD	844	HSBC Bank PLC	(1)
USD	864	31/10/2023	GBP	710	HSBC Bank PLC	(3)
USD	507	31/10/2023	SGD	694	HSBC Bank PLC	(2)
USD	323	31/10/2023	CNH	2,360	HSBC Bank PLC	-
USD	6	31/10/2023	EUR	6	HSBC Bank PLC	-
USD	226	31/10/2023	CNH	1,652	HSBC Bank PLC	-
USD	4	31/10/2023	CNH	28	HSBC Bank PLC	-
USD	5	31/10/2023	CNH	39	HSBC Bank PLC	-
USD	4	31/10/2023	CNH	28	HSBC Bank PLC	-
USD	5	31/10/2023	CNH	39	HSBC Bank PLC	-
USD	4	31/10/2023	CNH	29	HSBC Bank PLC	-
USD	5	31/10/2023	CNH	39	HSBC Bank PLC	-
USD	6	31/10/2023	HKD	46	HSBC Bank PLC	-
USD	6	31/10/2023	HKD	45	HSBC Bank PLC	-
USD	6	31/10/2023	HKD	45	HSBC Bank PLC	-
USD	6	31/10/2023	AUD	10	HSBC Bank PLC	-
USD	7	31/10/2023	HKD	54	HSBC Bank PLC	-
					USD	(444)

Statement of Derivatives

as at 30 September 2023 (continued)

Forward Foreign Exchange Contracts (continued)

Sub-fund	In exchange for	Settlement date	Currency	Contract to deliver	Counterparty	Unrealised gain / (loss) in sub-fund currency
Asia High Yield Bond						
AUD	10,663,305	31/10/2023	USD	6,873,684	HSBC Bank PLC	15,585
AUD	4,706,595	31/10/2023	USD	3,033,923	HSBC Bank PLC	6,879
AUD	105,826	31/10/2023	USD	68,216	HSBC Bank PLC	155
AUD	198	31/10/2023	USD	127	HSBC Bank PLC	1
EUR	9,679	31/10/2023	USD	10,257	HSBC Bank PLC	2
SGD	53,834,428	31/10/2023	USD	39,488,031	HSBC Bank PLC	2,607
SGD	50,307,317	31/10/2023	USD	36,900,864	HSBC Bank PLC	2,436
SGD	131,922	31/10/2023	USD	96,620	HSBC Bank PLC	153
SGD	2,625,595	31/10/2023	USD	1,925,897	HSBC Bank PLC	127
SGD	2,448,288	31/10/2023	USD	1,795,841	HSBC Bank PLC	119
SGD	26,570	31/10/2023	USD	19,404	HSBC Bank PLC	87
SGD	461,412	31/10/2023	USD	338,450	HSBC Bank PLC	22
SGD	2,456	31/10/2023	USD	1,798	HSBC Bank PLC	4
SGD	4,927	31/10/2023	USD	3,610	HSBC Bank PLC	4
SGD	1,190	31/10/2023	USD	871	HSBC Bank PLC	2
SGD	99	31/10/2023	USD	73	HSBC Bank PLC	-
USD	85,190	31/10/2023	SGD	116,031	HSBC Bank PLC	75
USD	33,379	31/10/2023	EUR	31,429	HSBC Bank PLC	66
USD	4,455	31/10/2023	GBP	3,632	HSBC Bank PLC	20
USD	3,540	31/10/2023	CHF	3,211	HSBC Bank PLC	19
USD	9,298	31/10/2023	EUR	8,755	HSBC Bank PLC	18
USD	9,526	31/10/2023	SGD	12,965	HSBC Bank PLC	16
USD	5,487	31/10/2023	EUR	5,167	HSBC Bank PLC	10
USD	1,097	31/10/2023	EUR	1,027	HSBC Bank PLC	8
USD	745	31/10/2023	CHF	676	HSBC Bank PLC	4
USD	1,051	31/10/2023	EUR	990	HSBC Bank PLC	2
USD	293	31/10/2023	CHF	266	HSBC Bank PLC	2
USD	456	31/10/2023	EUR	430	HSBC Bank PLC	-
USD	107	31/10/2023	JPY	15,909	HSBC Bank PLC	-
INR	601,344,000	22/12/2023	USD	7,200,000	HSBC Bank PLC	12,343
					USD	40,766
CHF	536,603	31/10/2023	USD	594,479	HSBC Bank PLC	(6,160)
CHF	137,148	31/10/2023	USD	151,941	HSBC Bank PLC	(1,575)
CHF	110,585	31/10/2023	USD	122,513	HSBC Bank PLC	(1,270)
CHF	44,824	31/10/2023	USD	49,659	HSBC Bank PLC	(515)
EUR	5,782,694	31/10/2023	USD	6,165,508	HSBC Bank PLC	(36,006)
EUR	4,901,867	31/10/2023	USD	5,226,371	HSBC Bank PLC	(30,521)
EUR	4,039,633	31/10/2023	USD	4,307,056	HSBC Bank PLC	(25,153)
EUR	1,575,997	31/10/2023	USD	1,680,328	HSBC Bank PLC	(9,813)
EUR	979,698	31/10/2023	USD	1,044,554	HSBC Bank PLC	(6,100)
EUR	183,530	31/10/2023	USD	195,679	HSBC Bank PLC	(1,143)
EUR	77,329	31/10/2023	USD	82,448	HSBC Bank PLC	(481)
GBP	13,987,227	31/10/2023	USD	17,142,941	HSBC Bank PLC	(67,862)
JPY	356,479,322	31/10/2023	USD	2,417,212	HSBC Bank PLC	(17,635)
JPY	2,579,155	31/10/2023	USD	17,489	HSBC Bank PLC	(128)
SGD	14,794	31/10/2023	USD	10,862	HSBC Bank PLC	(10)
SGD	5,516	31/10/2023	USD	4,050	HSBC Bank PLC	(4)
USD	3,568,066	31/10/2023	CNY	26,000,000	HSBC Bank PLC	(29,827)
USD	1,780,121	31/10/2023	CNY	13,000,000	State Street Bank and Trust Co, Hong Kong	(18,826)

Statement of Derivatives

as at 30 September 2023 (continued)

Forward Foreign Exchange Contracts (continued)

Sub-fund	In exchange for	Settlement date	Currency	Contract to deliver	Counterparty	Unrealised gain / (loss) in sub-fund currency
Asia High Yield Bond (continued)						
USD	2,887,635	31/10/2023	CNY	21,000,000	Westpac Banking Sydney	(18,356)
USD	426,606	31/10/2023	SGD	584,391	HSBC Bank PLC	(2,078)
USD	396,194	31/10/2023	SGD	542,730	HSBC Bank PLC	(1,930)
USD	534,403	31/10/2023	GBP	439,101	HSBC Bank PLC	(1,635)
USD	163,664	31/10/2023	EUR	155,443	HSBC Bank PLC	(1,101)
USD	86,198	31/10/2023	AUD	135,019	HSBC Bank PLC	(1,035)
USD	75,152	31/10/2023	AUD	117,722	HSBC Bank PLC	(905)
USD	80,840	31/10/2023	AUD	125,967	HSBC Bank PLC	(544)
USD	32,185	31/10/2023	AUD	50,416	HSBC Bank PLC	(388)
USD	65,238	31/10/2023	AUD	101,555	HSBC Bank PLC	(374)
USD	45,571	31/10/2023	EUR	43,282	HSBC Bank PLC	(306)
USD	20,525	31/10/2023	SGD	28,116	HSBC Bank PLC	(100)
USD	14,969	31/10/2023	GBP	12,333	HSBC Bank PLC	(87)
USD	77,098	31/10/2023	JPY	11,466,077	HSBC Bank PLC	(83)
USD	11,573	31/10/2023	EUR	10,996	HSBC Bank PLC	(82)
USD	98,902	31/10/2023	GBP	81,070	HSBC Bank PLC	(65)
USD	14,511	31/10/2023	SGD	19,870	HSBC Bank PLC	(65)
USD	20,396	31/10/2023	GBP	16,756	HSBC Bank PLC	(59)
USD	10,510	31/10/2023	SGD	14,398	HSBC Bank PLC	(50)
USD	43,611	31/10/2023	GBP	35,747	HSBC Bank PLC	(27)
USD	2,126	31/10/2023	AUD	3,331	HSBC Bank PLC	(26)
USD	4,823	31/10/2023	CHF	4,418	HSBC Bank PLC	(20)
JPY	1,100,000,000	22/12/2023	USD	7,515,540	Australia and New Zealand Banking	(45,448)
USD						(327,793)
Asian Currencies Bond						
USD	235,063	30/11/2023	KRW	313,074,533	Westpac Banking Sydney	3,338
USD	186,575	30/11/2023	MYR	870,000	BNP Paribas	1,025
USD	221,034	30/11/2023	THB	8,000,000	UBS	853
USD						5,216
USD	141,901	31/10/2023	CNY	1,036,000	State Street Bank and Trust Co, Hong Kong	(1,134)
IDR	6,091,903,300	30/11/2023	USD	395,000	BNP Paribas	(3,083)
INR	22,919,958	30/11/2023	USD	275,000	BNP Paribas	(335)
JPY	40,700,000	30/11/2023	USD	275,677	HSBC Bank PLC	(634)
PHP	43,590,912	30/11/2023	USD	768,000	Citigroup Global Markets Limited	(3,182)
SGD	290,000	30/11/2023	USD	212,501	Crédit Agricole	(461)
USD						(8,829)
Brazil Bond						
USD	60,000	03/11/2023	BRL	291,385	Goldman Sachs International, London	2,039
USD	50,000	03/11/2023	BRL	244,080	Morgan Stanley, London	1,449
USD	200,000	03/11/2023	BRL	1,002,188	Standard Chartered Bank, London	650
USD	25,000	03/11/2023	BRL	122,879	Goldman Sachs International, London	558
USD	20,000	03/11/2023	BRL	98,114	Goldman Sachs International, London	484
USD	40,000	03/11/2023	BRL	199,991	Citibank, New York	219
USD	25,000	03/11/2023	BRL	124,598	Citibank, New York	216
USD	25,000	03/11/2023	BRL	125,502	Citibank, New York	36
USD						5,651

Statement of Derivatives

as at 30 September 2023 (continued)

Forward Foreign Exchange Contracts (continued)

Sub-fund	In exchange for	Settlement date	Currency	Contract to deliver	Counterparty	Unrealised gain / (loss) in sub-fund currency
Brazil Bond (continued)						
BRL	1,484,969	03/11/2023	USD	299,842	Morgan Stanley, London	(4,461)
BRL	933,098	03/11/2023	USD	190,000	Goldman Sachs International, London	(4,394)
BRL	243,955	03/11/2023	USD	50,000	Morgan Stanley, London	(1,474)
BRL	247,490	03/11/2023	USD	50,000	Morgan Stanley, London	(772)
BRL	248,474	03/11/2023	USD	50,000	Goldman Sachs International, London	(575)
BRL	735,162	03/11/2023	USD	146,496	Citibank, New York	(262)
BRL	124,775	03/11/2023	USD	25,000	Merrill Lynch International Bank	(180)
BRL	99,881	03/11/2023	USD	20,000	Goldman Sachs International, London	(132)
USD	45,000	03/11/2023	BRL	227,887	Merrill Lynch International Bank	(330)
USD						(12,580)
Corporate Euro Bond Fixed Term Bond 2027 (launched as at 3 January 2023)						
USD	1,926,975	31/10/2023	EUR	1,807,177	HSBC Bank PLC	10,768
USD	1,023,550	31/10/2023	EUR	959,917	HSBC Bank PLC	5,720
EUR						16,488
Euro Bond						
EUR	28	31/10/2023	JPY	4,353	HSBC Bank PLC	-
EUR						-
EUR	54	31/10/2023	JPY	8,479	HSBC Bank PLC	-
JPY	826,145	31/10/2023	EUR	5,254	HSBC Bank PLC	(7)
EUR						(7)
Euro Bond Total Return						
EUR	1,636,788	19/10/2023	GBP	1,400,000	Société Générale, Paris	23,742
EUR	385,000	19/10/2023	GBP	331,242	J.P. Morgan Chase Bank, New York	3,352
EUR						27,094
EUR	963,000	19/10/2023	USD	1,070,410	Royal Bank of Canada, London	(47,345)
EUR	2,500,000	19/10/2023	NZD	4,465,773	Bank of America	(32,704)
EUR	500,000	19/10/2023	USD	551,809	Bank of America	(20,845)
GBP	644,064	19/10/2023	EUR	750,000	Crédit Agricole	(7,926)
JPY	183,266,880	19/10/2023	EUR	1,200,000	Barclays Bank, London	(37,757)
EUR						(146,577)

Statement of Derivatives

as at 30 September 2023 (continued)

Forward Foreign Exchange Contracts (continued)

Sub-fund	In exchange for	Settlement date	Currency	Contract to deliver	Counterparty	Unrealised gain / (loss) in sub-fund currency
Euro High Yield Bond						
EUR	247	31/10/2023	CHF	238	HSBC Bank PLC	1
EUR	254	31/10/2023	USD	269	HSBC Bank PLC	-
EUR	3,613,156	08/12/2023	USD	3,830,000	Barclays Bank, London	6,050
USD	8,036,074	31/10/2023	EUR	7,536,480	HSBC Bank PLC	44,908
USD	1,178,216	31/10/2023	EUR	1,104,967	HSBC Bank PLC	6,584
					EUR	57,543
CHF	32,564	31/10/2023	EUR	33,835	HSBC Bank PLC	(153)
EUR	136,324	31/10/2023	USD	145,501	HSBC Bank PLC	(945)
EUR	47,567	31/10/2023	USD	50,529	HSBC Bank PLC	(103)
EUR	7,316	31/10/2023	USD	7,772	HSBC Bank PLC	(15)
					EUR	(1,216)
ESG Short Duration Credit Bond						
USD	1,093,698	03/10/2023	EUR	1,005,000	BNP Paribas	29,654
AUD	362,701	31/10/2023	USD	233,801	HSBC Bank PLC	530
SGD	1,655,847	31/10/2023	USD	1,214,578	HSBC Bank PLC	80
USD	691	31/10/2023	CHF	627	HSBC Bank PLC	4
USD	1,039,669	02/11/2023	EUR	980,000	BNP Paribas	809
					USD	31,077
EUR	25,000	03/10/2023	USD	26,843	Standard Chartered Bank, London	(373)
CHF	98,911	31/10/2023	USD	109,579	HSBC Bank PLC	(1,136)
CHF	98,575	31/10/2023	USD	109,208	HSBC Bank PLC	(1,132)
EUR	170,161	31/10/2023	USD	181,426	HSBC Bank PLC	(1,060)
EUR	100,139	31/10/2023	USD	106,768	HSBC Bank PLC	(624)
EUR	99,839	31/10/2023	USD	106,448	HSBC Bank PLC	(622)
EUR	99,807	31/10/2023	USD	106,414	HSBC Bank PLC	(620)
GBP	389,970	31/10/2023	USD	477,952	HSBC Bank PLC	(1,892)
GBP	101,079	31/10/2023	USD	123,883	HSBC Bank PLC	(490)
GBP	100,787	31/10/2023	USD	123,526	HSBC Bank PLC	(489)
GBP	100,771	31/10/2023	USD	123,507	HSBC Bank PLC	(489)
USD	8,745	31/10/2023	SGD	11,979	HSBC Bank PLC	(43)
USD	1,356	31/10/2023	AUD	2,124	HSBC Bank PLC	(16)
USD	1,976	31/10/2023	EUR	1,876	HSBC Bank PLC	(13)
USD	3,171	31/10/2023	GBP	2,606	HSBC Bank PLC	(10)
USD	1,971	31/10/2023	CHF	1,806	HSBC Bank PLC	(9)
USD	999	31/10/2023	EUR	949	HSBC Bank PLC	(7)
USD	2,111	31/10/2023	GBP	1,735	HSBC Bank PLC	(6)
USD	579	31/10/2023	EUR	550	HSBC Bank PLC	(4)
USD	812	31/10/2023	GBP	667	HSBC Bank PLC	(2)
					USD	(9,037)
GEM Debt Total Return						
USD	303,030	03/10/2023	NGN	240,000,000	BNP Paribas	2,443
NGN	240,000,000	03/10/2023	USD	300,000	Standard Chartered Bank, London	588
USD	2,504,734	05/10/2023	TWD	75,876,150	Morgan Stanley, London	153,412
USD	2,450,000	19/10/2023	CNY	17,498,454	Citibank, New York	37,251
USD	2,350,000	19/10/2023	CNY	17,009,300	Goldman Sachs International, London	4,696
USD	41,310	19/10/2023	CNY	298,152	Citibank, New York	200
USD	2,500,000	23/10/2023	MYR	11,262,500	Barclays Bank, London	94,772
USD	112,257	23/10/2023	MYR	523,904	Morgan Stanley, London	372
USD	1,200,000	24/10/2023	PLN	5,118,508	UBS, London	28,086
USD	1,200,000	26/10/2023	HUF	420,187,080	Merrill Lynch International Bank	59,341

Statement of Derivatives

as at 30 September 2023 (continued)

Forward Foreign Exchange Contracts (continued)

Sub-fund	In exchange for	Settlement date	Currency	Contract to deliver	Counterparty	Unrealised gain / (loss) in sub-fund currency
GEM Debt Total Return (continued)						
USD	1,000,000	26/10/2023	HUF	359,048,000	Barclays Bank, London	25,312
USD	1,200,000	26/10/2023	HUF	438,444,000	BNP Paribas	9,779
USD	1,569	31/10/2023	CHF	1,424	HSBC Bank PLC	9
USD	1,200,000	03/11/2023	BRL	5,824,852	Merrill Lynch International Bank	41,356
USD	1,771,942	03/11/2023	BRL	8,775,541	Morgan Stanley, London	26,364
USD	1,200,000	07/11/2023	RON	5,552,398	Barclays Bank, London	19,027
USD	3,700,000	09/11/2023	THB	129,629,500	Standard Chartered Bank, London	128,805
USD	2,100,000	13/11/2023	CLP	1,719,480,000	Citibank, New York	180,927
USD	2,500,000	13/11/2023	CLP	2,174,650,000	Morgan Stanley, London	72,922
ARS	116,812,500	16/11/2023	USD	250,000	J.P. Morgan Chase Bank, New York	15,051
USD	1,200,000	22/11/2023	CZK	27,254,311	J.P. Morgan Chase Bank, New York	17,575
USD	2,400,000	05/12/2023	MXN	41,386,008	Morgan Stanley, London	43,507
USD	2,500,000	05/12/2023	MXN	43,679,478	Barclays Bank, London	12,918
USD	1,285,076	05/12/2023	MXN	22,397,663	Barclays Bank, London	9,767
USD	1,483,160	05/12/2023	MXN	25,940,000	Morgan Stanley, London	6,153
USD	1,200,000	07/12/2023	KRW	1,588,068,000	Morgan Stanley, London	16,127
USD	484,014	11/12/2023	GBP	383,716	Merrill Lynch International Bank	15,469
USD	1,556,626	12/12/2023	EUR	1,428,745	UBS, London	39,199
COP	7,677,677,340	13/12/2023	USD	1,828,158	Goldman Sachs International, London	35,605
USD	1,900,000	13/12/2023	COP	7,653,637,000	Goldman Sachs International, London	42,073
PEN	3,427,496	14/12/2023	USD	900,000	Goldman Sachs International, London	350
USD	3,600,000	15/12/2023	IDR	54,870,840,000	BNP Paribas	58,826
USD	2,100,000	15/12/2023	IDR	31,957,590,000	BNP Paribas	37,568
USD	2,000,000	15/12/2023	IDR	30,796,000,000	Merrill Lynch International Bank	12,533
USD	1,200,000	19/12/2023	ZAR	22,612,476	Merrill Lynch International Bank	7,884
ZAR	22,966,582	19/12/2023	USD	1,200,000	Morgan Stanley, London	10,784
NGN	259,500,000	20/06/2024	USD	300,000	Merrill Lynch International Bank, London	6,442
NGN	256,500,000	20/06/2024	USD	300,000	Goldman Sachs International, London	2,900
NGN	255,000,000	20/06/2024	USD	300,000	Standard Chartered Bank, London	1,128
USD	300,000	20/06/2024	NGN	252,900,000	Standard Chartered Bank, London	1,351
USD	300,000	20/06/2024	NGN	253,500,000	Standard Chartered Bank, London	643
USD						1,279,515
TWD	70,494,850	05/10/2023	USD	2,270,000	Citibank, New York	(85,438)
TWD	5,085,600	05/10/2023	USD	160,000	Merrill Lynch International Bank	(2,403)
TWD	295,700	05/10/2023	USD	9,269	Standard Chartered Bank, London	(105)
CNY	17,032,318	19/10/2023	USD	2,400,000	Citibank, New York	(51,523)
CNY	17,773,588	19/10/2023	USD	2,498,396	Barclays Bank, London	(47,709)
TRY	32,375,187	20/10/2023	USD	1,170,000	Barclays Bank, London	(11,682)
MYR	9,514,604	23/10/2023	USD	2,059,394	Barclays Bank, London	(27,447)
MYR	2,271,800	23/10/2023	USD	500,000	Barclays Bank, London	(14,833)
PLN	11,140,000	24/10/2023	USD	2,746,758	Citibank, New York	(196,186)
PLN	4,810,000	24/10/2023	USD	1,169,671	Morgan Stanley, London	(68,392)
PLN	809,230	24/10/2023	USD	196,378	Merrill Lynch International Bank, London	(11,100)
HUF	968,290,022	26/10/2023	USD	2,763,227	UBS, London	(134,662)

Statement of Derivatives

as at 30 September 2023 (continued)

Forward Foreign Exchange Contracts (continued)

Sub-fund	In exchange for	Settlement date	Currency	Contract to deliver	Counterparty	Unrealised gain / (loss) in sub-fund currency
GEM Debt Total Return (continued)						
HUF	396,409,530	26/10/2023	USD	1,100,000	Barclays Bank, London	(23,888)
CHF	214,717	31/10/2023	USD	237,876	HSBC Bank PLC	(2,465)
EUR	44,324,940	31/10/2023	USD	47,259,251	HSBC Bank PLC	(275,989)
EUR	43,239,437	31/10/2023	USD	46,101,888	HSBC Bank PLC	(269,230)
EUR	2,750,172	31/10/2023	USD	2,932,234	HSBC Bank PLC	(17,124)
EUR	124,333	31/10/2023	USD	132,563	HSBC Bank PLC	(774)
EUR	115,780	31/10/2023	USD	123,444	HSBC Bank PLC	(721)
EUR	88,234	31/10/2023	USD	94,075	HSBC Bank PLC	(549)
EUR	3,671	31/10/2023	USD	3,914	HSBC Bank PLC	(23)
USD	365,454	31/10/2023	EUR	347,095	HSBC Bank PLC	(2,458)
USD	356,504	31/10/2023	EUR	338,595	HSBC Bank PLC	(2,397)
USD	22,963	31/10/2023	EUR	21,809	HSBC Bank PLC	(154)
USD	1,038	31/10/2023	EUR	986	HSBC Bank PLC	(7)
USD	957	31/10/2023	EUR	909	HSBC Bank PLC	(6)
USD	685	31/10/2023	EUR	650	HSBC Bank PLC	(5)
USD	734	31/10/2023	EUR	697	HSBC Bank PLC	(5)
USD	1,202	31/10/2023	CHF	1,098	HSBC Bank PLC	(2)
USD	30	31/10/2023	EUR	29	HSBC Bank PLC	-
BRL	8,823,122	03/11/2023	USD	1,803,729	BNP Paribas	(48,687)
BRL	5,946,012	03/11/2023	USD	1,200,000	Standard Chartered Bank, London	(17,255)
BRL	2,995,734	03/11/2023	USD	610,000	Goldman Sachs International, London	(14,107)
BRL	2,964,979	03/11/2023	USD	600,000	Merrill Lynch International Bank, London	(10,224)
BRL	7,360,000	03/11/2023	USD	1,474,005	Citibank, New York	(9,998)
USD	1,164,939	03/11/2023	BRL	5,862,205	BNP Paribas	(1,135)
RON	8,872,000	07/11/2023	USD	2,000,000	J.P. Morgan Chase Bank, New York	(112,961)
THB	82,085,463	09/11/2023	USD	2,386,247	Standard Chartered Bank, London	(124,854)
CLP	1,027,309,938	13/11/2023	USD	1,250,000	Goldman Sachs International, London	(103,443)
CLP	983,831,381	13/11/2023	USD	1,197,895	Merrill Lynch International Bank, London	(99,863)
CLP	1,048,976,700	13/11/2023	USD	1,250,000	Goldman Sachs International, London	(79,262)
CLP	1,025,400,000	13/11/2023	USD	1,200,000	Merrill Lynch International Bank	(55,574)
ARS	127,187,500	16/11/2023	USD	297,167	Citibank, New York	(8,575)
USD	500,000	16/11/2023	ARS	244,000,000	Merrill Lynch International Bank	(53,643)
CZK	39,980,286	22/11/2023	USD	1,840,078	Morgan Stanley, London	(105,538)
MXN	43,453,415	05/12/2023	USD	2,500,000	Morgan Stanley, London	(25,790)
MXN	25,342,212	05/12/2023	USD	1,448,051	Morgan Stanley, London	(5,081)
MXN	8,747,264	05/12/2023	USD	500,547	Merrill Lynch International Bank	(2,484)
KRW	1,644,024,000	07/12/2023	USD	1,234,530	Citibank, New York	(8,944)
EUR	3,337,660	12/12/2023	USD	3,600,000	Barclays Bank, London	(55,172)
EUR	1,091,463	12/12/2023	USD	1,200,000	Morgan Stanley, London	(40,789)
EUR	1,117,166	12/12/2023	USD	1,200,000	Citibank, New York	(13,492)
IDR	93,464,141,028	15/12/2023	USD	6,099,359	Citibank, New York	(67,509)
USD	1,178,534	19/12/2023	ZAR	22,905,000	Morgan Stanley, London	(29,004)
ZAR	37,362,774	19/12/2023	USD	1,979,338	Morgan Stanley, London	(9,595)
INR	200,000,000	20/12/2023	USD	2,405,228	Crédit Agricole, London	(6,244)
MYR	523,904	19/01/2024	USD	112,959	Morgan Stanley, London	(305)
USD	293,886	20/06/2024	NGN	264,600,000	BNP Paribas	(18,579)
USD						(2,375,384)

Statement of Derivatives

as at 30 September 2023 (continued)

Forward Foreign Exchange Contracts (continued)

Sub-fund	In exchange for	Settlement date	Currency	Contract to deliver	Counterparty	Unrealised gain / (loss) in sub-fund currency
Global Bond						
EUR	120,000	02/10/2023	USD	126,178	HSBC, Sheffield	867
USD	623,483	05/10/2023	AUD	954,000	NatWest National Westminster Bank	7,726
USD	216,138	05/10/2023	EUR	200,000	State Street Bank and Trust Company	4,370
USD	88,065	05/10/2023	EUR	80,000	Citigroup Global Markets Limited	3,358
USD	108,645	05/10/2023	EUR	100,000	State Street Bank and Trust Company	2,761
USD	144,795	05/10/2023	EUR	135,000	Merrill Lynch International Bank	1,852
USD	86,488	05/10/2023	EUR	80,000	UBS, London	1,782
USD	107,310	05/10/2023	EUR	100,000	HSBC, Sheffield	1,426
USD	43,651	05/10/2023	EUR	40,000	NatWest National Westminster Bank	1,298
USD	26,677	05/10/2023	EUR	25,000	NatWest National Westminster Bank	206
USD	189,444	06/10/2023	GBP	150,000	HSBC, Sheffield	6,358
USD	54,433	06/10/2023	JPY	8,000,000	Merrill Lynch International Bank	797
USD	259,549	31/10/2023	GBP	200,000	HSBC, Sheffield	15,397
CNY	5,000,000	22/11/2023	USD	689,353	Merrill Lynch International Bank	7,204
NOK	300,000	22/11/2023	USD	28,154	HSBC, Sheffield	78
SEK	880,000	22/11/2023	USD	80,405	Merrill Lynch International Bank	762
USD	63,953	22/11/2023	PLN	266,000	Goldman Sachs International, London	3,095
USD	81,771	24/11/2023	MXN	1,400,000	J.P. Morgan Chase Bank, New York	1,908
USD						61,245
USD	94,637	03/10/2023	EUR	90,000	HSBC, Sheffield	(650)
CAD	497,000	05/10/2023	USD	369,114	NatWest National Westminster Bank	(1,502)
EUR	1,100,000	05/10/2023	USD	1,214,029	HSBC, Sheffield	(49,308)
EUR	150,000	05/10/2023	USD	165,111	UBS, London	(6,285)
EUR	100,000	05/10/2023	USD	110,469	UBS, London	(4,585)
EUR	100,000	05/10/2023	USD	109,034	HSBC, Sheffield	(3,150)
GBP	730,000	06/10/2023	USD	928,323	State Street Bank and Trust Company	(37,305)
GBP	160,000	06/10/2023	USD	204,468	State Street Bank and Trust Company	(9,177)
GBP	300,000	06/10/2023	USD	372,112	UBS, London	(5,940)
GBP	155,000	06/10/2023	USD	194,636	Crédit Agricole, London	(5,448)
JPY	174,000,000	06/10/2023	USD	1,226,759	Merrill Lynch International Bank	(60,177)
EUR	310,000	31/10/2023	USD	347,159	HSBC, Sheffield	(18,567)
IDR	2,600,000,000	31/10/2023	USD	172,833	UBS, London	(4,906)
INR	30,000,000	31/10/2023	USD	365,159	Goldman Sachs International, London	(4,375)
JPY	48,000,000	31/10/2023	USD	347,563	Crédit Agricole, London	(24,459)
CHF	155,000	22/11/2023	USD	177,790	NatWest National Westminster Bank	(7,450)
DKK	500,000	22/11/2023	USD	72,970	NatWest National Westminster Bank	(1,792)
IDR	2,450,000,000	22/11/2023	USD	159,406	HSBC, Sheffield	(1,241)
KRW	100,000,000	22/11/2023	USD	74,864	UBS, London	(377)
SGD	387,000	22/11/2023	USD	286,250	HSBC, Sheffield	(2,079)
USD	880,372	22/11/2023	NZD	1,480,000	HSBC, Sheffield	(8,898)
USD						(257,671)

Statement of Derivatives

as at 30 September 2023 (continued)

Forward Foreign Exchange Contracts (continued)

Sub-fund	In exchange for	Settlement date	Currency	Contract to deliver	Counterparty	Unrealised gain / (loss) in sub-fund currency
Global Bond Total Return						
EUR	500,000	05/10/2023	USD	528,104	Crédit Agricole, London	1,314
USD	58,540,216	05/10/2023	EUR	53,200,000	HSBC, Sheffield	2,210,070
USD	2,354,628	05/10/2023	EUR	2,130,000	State Street Bank and Trust Company	99,305
USD	1,097,285	05/10/2023	EUR	1,000,000	State Street Bank and Trust Company	38,447
USD	2,366,989	05/10/2023	EUR	2,200,000	HSBC, Sheffield	37,547
USD	1,412,386	05/10/2023	EUR	1,300,000	State Street Bank and Trust Company	35,897
USD	770,567	05/10/2023	EUR	700,000	Citigroup Global Markets Limited	29,381
USD	1,395,030	05/10/2023	EUR	1,300,000	HSBC, Sheffield	18,541
USD	1,213,955	05/10/2023	EUR	1,130,000	State Street Bank and Trust Company	17,469
USD	648,413	05/10/2023	EUR	600,000	State Street Bank and Trust Company	13,111
USD	386,399	05/10/2023	EUR	360,000	State Street Bank and Trust Company	5,218
USD	99,109	05/10/2023	EUR	90,000	State Street Bank and Trust Company	3,814
USD	214,330	05/10/2023	EUR	200,000	HSBC, Sheffield	2,562
USD	106,883	05/10/2023	EUR	100,000	UBS, London	999
GBP	320,000	06/10/2023	USD	390,075	State Street Bank and Trust Company	509
GBP	270,000	06/10/2023	USD	329,454	Merrill Lynch International Bank	100
USD	15,024,940	06/10/2023	GBP	11,800,000	NatWest National Westminster Bank	622,185
USD	2,462,772	06/10/2023	GBP	1,950,000	HSBC, Sheffield	82,656
USD	967,206	06/10/2023	GBP	760,000	NatWest National Westminster Bank	39,571
USD	527,605	06/10/2023	GBP	410,000	Goldman Sachs International, London	27,170
USD	508,922	06/10/2023	GBP	400,000	NatWest National Westminster Bank	20,693
USD	2,311,599	06/10/2023	GBP	1,880,000	UBS, London	16,923
USD	536,129	06/10/2023	GBP	430,000	NatWest National Westminster Bank	11,283
USD	397,953	06/10/2023	GBP	320,000	State Street Bank and Trust Company	7,370
USD	1,362,633	31/10/2023	GBP	1,050,000	HSBC, Sheffield	80,833
USD	248,806	31/10/2023	GBP	203,333	HSBC Bank PLC	585
USD	148,362	31/10/2023	GBP	121,246	HSBC Bank PLC	349
USD	30,779	31/10/2023	GBP	25,154	HSBC Bank PLC	72
USD	1,006	31/10/2023	EUR	947	HSBC Bank PLC	2
USD	10	31/10/2023	EUR	10	HSBC Bank PLC	-
USD	7	31/10/2023	GBP	6	HSBC Bank PLC	-
USD	6	31/10/2023	EUR	6	HSBC Bank PLC	-
USD	7	31/10/2023	GBP	6	HSBC Bank PLC	-
USD	97	31/10/2023	GBP	80	HSBC Bank PLC	-
USD	8	31/10/2023	GBP	7	HSBC Bank PLC	-
USD	8	31/10/2023	GBP	7	HSBC Bank PLC	-
USD	1,081,916	22/11/2023	PLN	4,500,000	Goldman Sachs International, London	52,362
USD	1,086,527	22/11/2023	CZK	24,300,000	Goldman Sachs International, London	32,274
USD						3,508,612

Statement of Derivatives

as at 30 September 2023 (continued)

Forward Foreign Exchange Contracts (continued)

Sub-fund	In exchange for	Settlement date	Currency	Contract to deliver	Counterparty	Unrealised gain / (loss) in sub-fund currency
Global Bond Total Return (continued)						
EUR	500,000	02/10/2023	USD	530,144	State Street Bank and Trust Company	(790)
AUD	460,000	05/10/2023	USD	300,246	State Street Bank and Trust Company	(3,340)
EUR	1,900,000	05/10/2023	USD	2,091,400	UBS, London	(79,609)
EUR	2,450,000	05/10/2023	USD	2,657,799	NatWest National Westminster Bank	(63,648)
EUR	1,290,000	05/10/2023	USD	1,425,053	UBS, London	(59,153)
EUR	1,200,000	05/10/2023	USD	1,308,404	HSBC, Sheffield	(37,800)
EUR	1,000,000	05/10/2023	USD	1,095,287	HSBC, Sheffield	(36,450)
EUR	660,000	05/10/2023	USD	723,475	HSBC, Sheffield	(24,642)
EUR	500,000	05/10/2023	USD	544,561	State Street Bank and Trust Company	(15,142)
EUR	1,400,000	05/10/2023	USD	1,494,515	NatWest National Westminster Bank	(12,143)
EUR	1,510,000	05/10/2023	USD	1,610,906	Merrill Lynch International Bank	(12,062)
EUR	1,000,000	05/10/2023	USD	1,067,077	HSBC, Sheffield	(8,240)
GBP	690,000	06/10/2023	USD	880,198	State Street Bank and Trust Company	(38,003)
GBP	700,000	06/10/2023	USD	879,003	Crédit Agricole, London	(24,602)
GBP	1,300,000	06/10/2023	USD	1,610,071	NatWest National Westminster Bank	(23,327)
GBP	430,000	06/10/2023	USD	547,828	UBS, London	(22,982)
EUR	1,650,000	31/10/2023	USD	1,847,781	HSBC, Sheffield	(98,824)
EUR	82,113	31/10/2023	USD	87,549	HSBC Bank PLC	(511)
EUR	851	31/10/2023	USD	907	HSBC Bank PLC	(5)
EUR	833	31/10/2023	USD	888	HSBC Bank PLC	(5)
GBP	28,755,010	31/10/2023	USD	35,242,543	HSBC Bank PLC	(139,511)
GBP	10,981,336	31/10/2023	USD	13,458,880	HSBC Bank PLC	(53,278)
GBP	2,256,570	31/10/2023	USD	2,765,684	HSBC Bank PLC	(10,948)
GBP	7,128	31/10/2023	USD	8,736	HSBC Bank PLC	(35)
GBP	864	31/10/2023	USD	1,059	HSBC Bank PLC	(4)
GBP	861	31/10/2023	USD	1,055	HSBC Bank PLC	(4)
GBP	607	31/10/2023	USD	744	HSBC Bank PLC	(3)
GBP	614	31/10/2023	USD	752	HSBC Bank PLC	(3)
IDR	13,800,000,000	31/10/2023	USD	917,346	UBS, London	(26,041)
INR	150,000,000	31/10/2023	USD	1,825,795	Goldman Sachs International, London	(21,876)
JPY	257,000,000	31/10/2023	USD	1,860,908	Crédit Agricole, London	(130,959)
USD	11,400,847	31/10/2023	EUR	10,808,000	State Street Bank and Trust Company	(55,347)
USD	2,836,471	31/10/2023	GBP	2,326,000	HSBC, Sheffield	(3,022)
USD	658,486	31/10/2023	GBP	541,056	HSBC Bank PLC	(2,015)
USD	20	31/10/2023	GBP	16	HSBC Bank PLC	-
USD	17	31/10/2023	EUR	16	HSBC Bank PLC	-
USD	20	31/10/2023	GBP	16	HSBC Bank PLC	-
USD	4,282,891	22/11/2023	NZD	7,200,000	HSBC, Sheffield	(43,287)
USD	2,728,395	22/11/2023	CNY	19,800,000	HSBC, Sheffield	(29,970)
USD	118,642	22/11/2023	NZD	200,000	HSBC, Sheffield	(1,530)
USD	951,225	06/12/2023	EUR	900,000	Crédit Agricole, London	(4,263)
USD						(1,083,374)

Statement of Derivatives

as at 30 September 2023 (continued)

Forward Foreign Exchange Contracts (continued)

Sub-fund	In exchange for	Settlement date	Currency	Contract to deliver	Counterparty	Unrealised gain / (loss) in sub-fund currency
Global Corporate Bond						
USD	32,665	03/10/2023	EUR	30,000	Standard Chartered Bank, London	902
EUR	12,000,000	25/10/2023	USD	12,695,309	Barclays Bank, London	21,224
USD	564,136,965	25/10/2023	EUR	518,000,000	Royal Bank of Canada, London	15,206,617
AUD	3,476,205	31/10/2023	USD	2,240,800	HSBC Bank PLC	5,081
SGD	18,961,416	31/10/2023	USD	13,908,367	HSBC Bank PLC	918
USD	5,770,981	31/10/2023	GBP	4,716,241	HSBC Bank PLC	13,572
USD	863,575	31/10/2023	GBP	704,012	HSBC Bank PLC	4,144
USD	941,112	31/10/2023	EUR	886,118	HSBC Bank PLC	1,851
USD	476,268	31/10/2023	JPY	70,512,391	HSBC Bank PLC	1,626
USD	691,787	31/10/2023	EUR	651,362	HSBC Bank PLC	1,360
USD	173,825	31/10/2023	EUR	162,847	HSBC Bank PLC	1,211
USD	559,991	31/10/2023	JPY	83,113,864	HSBC Bank PLC	525
USD	47,435	31/10/2023	CHF	43,031	HSBC Bank PLC	257
USD	189,247	31/10/2023	JPY	28,088,046	HSBC Bank PLC	177
USD	98,621	31/10/2023	SGD	134,218	HSBC Bank PLC	164
USD	16,072	31/10/2023	AUD	24,777	HSBC Bank PLC	64
USD	5,611	31/10/2023	GBP	4,585	HSBC Bank PLC	13
USD	14,264	31/10/2023	JPY	2,117,052	HSBC Bank PLC	13
USD	2,633	31/10/2023	EUR	2,479	HSBC Bank PLC	5
USD	1,280	31/10/2023	EUR	1,206	HSBC Bank PLC	3
USD	78	31/10/2023	GBP	64	HSBC Bank PLC	-
USD	31,816	02/11/2023	EUR	30,000	BNP Paribas	15
USD	602,455,448	15/11/2023	EUR	560,000,000	Société Générale, Paris	8,491,377
USD						23,751,119
EUR	5,000,000	25/10/2023	USD	5,410,670	Bank of America	(112,114)
CHF	5,878,100	31/10/2023	USD	6,512,098	HSBC Bank PLC	(67,483)
EUR	125,003,643	31/10/2023	USD	133,278,884	HSBC Bank PLC	(778,335)
EUR	54,546,882	31/10/2023	USD	58,157,886	HSBC Bank PLC	(339,636)
EUR	205,209	31/10/2023	USD	218,793	HSBC Bank PLC	(1,278)
EUR	99,864	31/10/2023	USD	106,475	HSBC Bank PLC	(622)
EUR	38,203	31/10/2023	USD	40,778	HSBC Bank PLC	(284)
GBP	682,769,393	31/10/2023	USD	836,811,727	HSBC Bank PLC	(3,312,592)
GBP	656,278	31/10/2023	USD	804,343	HSBC Bank PLC	(3,184)
GBP	5,465	31/10/2023	USD	6,699	HSBC Bank PLC	(27)
JPY	10,839,624,485	31/10/2023	USD	73,501,238	HSBC Bank PLC	(536,250)
JPY	3,612,707,375	31/10/2023	USD	24,497,017	HSBC Bank PLC	(178,725)
JPY	268,146,244	31/10/2023	USD	1,818,244	HSBC Bank PLC	(13,266)
JPY	3,342,946	31/10/2023	USD	22,572	HSBC Bank PLC	(69)
USD	260,040,602	31/10/2023	GBP	214,000,000	HSBC, Sheffield	(1,202,530)
USD	12,264,445	31/10/2023	GBP	10,077,291	HSBC Bank PLC	(37,530)
USD	1,998,259	31/10/2023	EUR	1,897,874	HSBC Bank PLC	(13,438)
USD	5,514,388	31/10/2023	GBP	4,520,157	HSBC Bank PLC	(3,649)
USD	442,595	31/10/2023	EUR	420,525	HSBC Bank PLC	(3,150)
USD	420,214	31/10/2023	GBP	346,234	HSBC Bank PLC	(2,455)

Statement of Derivatives

as at 30 September 2023 (continued)

Forward Foreign Exchange Contracts (continued)

Sub-fund	In exchange for	Settlement date	Currency	Contract to deliver	Counterparty	Unrealised gain / (loss) in sub-fund currency
Global Corporate Bond (continued)						
USD	1,116,833	31/10/2023	JPY	166,095,285	HSBC Bank PLC	(1,208)
USD	391,585	31/10/2023	GBP	321,699	HSBC Bank PLC	(1,133)
USD	207,071	31/10/2023	SGD	283,658	HSBC Bank PLC	(1,009)
USD	406,871	31/10/2023	EUR	384,713	HSBC Bank PLC	(914)
USD	898,787	31/10/2023	GBP	736,704	HSBC Bank PLC	(554)
USD	99,579	31/10/2023	CHF	91,220	HSBC Bank PLC	(432)
USD	33,100	31/10/2023	AUD	51,849	HSBC Bank PLC	(399)
USD	193,699	31/10/2023	JPY	28,806,931	HSBC Bank PLC	(209)
USD	52,332	31/10/2023	EUR	49,482	HSBC Bank PLC	(118)
USD	53,457	31/10/2023	SGD	72,955	HSBC Bank PLC	(60)
USD	11,977	31/10/2023	GBP	9,841	HSBC Bank PLC	(37)
USD	78,861	31/10/2023	EUR	74,414	HSBC Bank PLC	(16)
USD	23,117	31/10/2023	EUR	21,823	HSBC Bank PLC	(15)
USD	9,319	31/10/2023	JPY	1,385,958	HSBC Bank PLC	(10)
USD	4,771	31/10/2023	EUR	4,504	HSBC Bank PLC	(3)
USD						(6,612,734)
Global Emerging Markets Bond						
USD	1,850,000	18/10/2023	ARS	596,625,000	Merrill Lynch International Bank, London	234,687
AUD	6,458,729	31/10/2023	USD	4,163,368	HSBC Bank PLC	9,440
AUD	708,105	31/10/2023	USD	456,453	HSBC Bank PLC	1,035
SGD	4,236,523	31/10/2023	USD	3,107,527	HSBC Bank PLC	205
SGD	3,211,430	31/10/2023	USD	2,355,613	HSBC Bank PLC	156
USD	2,213,445	31/10/2023	GBP	1,808,902	HSBC Bank PLC	5,205
USD	525,476	31/10/2023	EUR	494,770	HSBC Bank PLC	1,033
USD	371,567	31/10/2023	EUR	349,855	HSBC Bank PLC	731
USD	366,269	31/10/2023	EUR	344,866	HSBC Bank PLC	720
USD	313,319	31/10/2023	EUR	295,010	HSBC Bank PLC	616
USD	245,834	31/10/2023	EUR	231,468	HSBC Bank PLC	483
USD	71,887	31/10/2023	GBP	58,604	HSBC Bank PLC	345
USD	46,813	31/10/2023	EUR	43,856	HSBC Bank PLC	326
USD	34,114	31/10/2023	AUD	52,591	HSBC Bank PLC	137
USD	58,669	31/10/2023	JPY	8,701,592	HSBC Bank PLC	96
USD	16,652	31/10/2023	CHF	15,106	HSBC Bank PLC	90
USD	81,333	31/10/2023	JPY	12,071,473	HSBC Bank PLC	76
USD	40,375	31/10/2023	JPY	5,988,225	HSBC Bank PLC	66
USD	56,994	31/10/2023	JPY	8,459,005	HSBC Bank PLC	53
USD	24,919	31/10/2023	SGD	33,914	HSBC Bank PLC	41

Statement of Derivatives

as at 30 September 2023 (continued)

Forward Foreign Exchange Contracts (continued)

Sub-fund	In exchange for	Settlement date	Currency	Contract to deliver	Counterparty	Unrealised gain / (loss) in sub-fund currency
Global Emerging Markets Bond (continued)						
USD	19,167	31/10/2023	SGD	26,085	HSBC Bank PLC	32
USD	9,652	31/10/2023	EUR	9,088	HSBC Bank PLC	19
USD	3,698	31/10/2023	AUD	5,701	HSBC Bank PLC	15
USD	4,342	31/10/2023	EUR	4,088	HSBC Bank PLC	9
USD	2,313	31/10/2023	EUR	2,178	HSBC Bank PLC	4
USD	2,012	31/10/2023	EUR	1,894	HSBC Bank PLC	4
USD	1,899	31/10/2023	JPY	281,636	HSBC Bank PLC	3
USD	3,510	31/10/2023	JPY	521,012	HSBC Bank PLC	3
USD	463	31/10/2023	CHF	420	HSBC Bank PLC	3
USD	641	31/10/2023	GBP	524	HSBC Bank PLC	2
USD	259	31/10/2023	EUR	244	HSBC Bank PLC	1
USD	2	31/10/2023	CHF	1	HSBC Bank PLC	-
USD	12,321,913	03/11/2023	BRL	61,024,274	Morgan Stanley, London	183,335
ARS	1,051,312,500	16/11/2023	USD	2,250,000	J.P. Morgan Chase Bank, New York	135,460
USD	5,520,000	05/12/2023	MXN	96,680,940	Goldman Sachs International, London	15,048
USD	194,132	12/12/2023	EUR	178,184	UBS, London	4,889
USD	8,868,236	19/12/2023	ZAR	167,400,375	Morgan Stanley, London	42,989
USD						637,357
ARS	596,625,000	18/10/2023	USD	1,634,589	Merrill Lynch International Bank	(19,276)
CHF	1,834,556	31/10/2023	USD	2,032,427	HSBC Bank PLC	(21,062)
CHF	37,451	31/10/2023	USD	41,490	HSBC Bank PLC	(430)
CHF	128	31/10/2023	USD	142	HSBC Bank PLC	(1)
EUR	45,457,794	31/10/2023	USD	48,467,100	HSBC Bank PLC	(283,043)
EUR	36,741,843	31/10/2023	USD	39,174,153	HSBC Bank PLC	(228,774)
EUR	32,011,955	31/10/2023	USD	34,131,146	HSBC Bank PLC	(199,322)
EUR	31,555,622	31/10/2023	USD	33,644,604	HSBC Bank PLC	(196,481)
EUR	21,193,673	31/10/2023	USD	22,596,694	HSBC Bank PLC	(131,963)
EUR	1,110,743	31/10/2023	USD	1,184,274	HSBC Bank PLC	(6,916)
EUR	372,539	31/10/2023	USD	397,201	HSBC Bank PLC	(2,320)
EUR	198,496	31/10/2023	USD	211,636	HSBC Bank PLC	(1,236)
EUR	173,119	31/10/2023	USD	184,579	HSBC Bank PLC	(1,078)
EUR	43,189	31/10/2023	USD	46,100	HSBC Bank PLC	(321)
EUR	22,215	31/10/2023	USD	23,686	HSBC Bank PLC	(138)
GBP	231,299,932	31/10/2023	USD	283,484,435	HSBC Bank PLC	(1,122,199)
GBP	66,314	31/10/2023	USD	81,275	HSBC Bank PLC	(322)
JPY	1,397,749,635	31/10/2023	USD	9,477,849	HSBC Bank PLC	(69,149)
JPY	966,467,458	31/10/2023	USD	6,553,415	HSBC Bank PLC	(47,812)
JPY	45,114,785	31/10/2023	USD	305,914	HSBC Bank PLC	(2,232)
USD	6,026,907	31/10/2023	GBP	4,952,111	HSBC Bank PLC	(18,443)
USD	1,623,763	31/10/2023	GBP	1,336,422	HSBC Bank PLC	(7,691)
USD	829,485	31/10/2023	EUR	787,815	HSBC Bank PLC	(5,578)
USD	228,588	31/10/2023	GBP	188,344	HSBC Bank PLC	(1,336)
USD	286,071	31/10/2023	EUR	270,602	HSBC Bank PLC	(759)

Statement of Derivatives

as at 30 September 2023 (continued)

Forward Foreign Exchange Contracts (continued)

Sub-fund	In exchange for	Settlement date	Currency	Contract to deliver	Counterparty	Unrealised gain / (loss) in sub-fund currency
Global Emerging Markets Bond (continued)						
USD	217,536	31/10/2023	GBP	178,713	HSBC Bank PLC	(630)
USD	231,477	31/10/2023	EUR	218,960	HSBC Bank PLC	(615)
USD	828,907	31/10/2023	GBP	679,457	HSBC Bank PLC	(549)
USD	204,568	31/10/2023	EUR	193,506	HSBC Bank PLC	(543)
USD	201,651	31/10/2023	EUR	190,747	HSBC Bank PLC	(535)
USD	67,646	31/10/2023	EUR	64,273	HSBC Bank PLC	(482)
USD	34,741	31/10/2023	AUD	54,420	HSBC Bank PLC	(418)
USD	135,009	31/10/2023	EUR	127,708	HSBC Bank PLC	(358)
USD	65,022	31/10/2023	SGD	89,071	HSBC Bank PLC	(317)
USD	24,706	31/10/2023	AUD	38,681	HSBC Bank PLC	(285)
USD	436,543	31/10/2023	GBP	357,819	HSBC Bank PLC	(269)
USD	202,787	31/10/2023	JPY	30,158,391	HSBC Bank PLC	(219)
USD	25,384	31/10/2023	AUD	39,582	HSBC Bank PLC	(189)
USD	43,390	31/10/2023	CHF	39,748	HSBC Bank PLC	(188)
USD	9,648	31/10/2023	AUD	15,113	HSBC Bank PLC	(116)
USD	18,684	31/10/2023	SGD	25,594	HSBC Bank PLC	(91)
USD	18,818	31/10/2023	SGD	25,749	HSBC Bank PLC	(70)
USD	9,390	31/10/2023	EUR	8,918	HSBC Bank PLC	(63)
USD	53,430	31/10/2023	JPY	7,946,048	HSBC Bank PLC	(58)
USD	14,734	31/10/2023	SGD	20,161	HSBC Bank PLC	(55)
USD	18,574	31/10/2023	EUR	17,562	HSBC Bank PLC	(42)
USD	18,085	31/10/2023	EUR	17,100	HSBC Bank PLC	(41)
USD	2,637	31/10/2023	AUD	4,129	HSBC Bank PLC	(30)
USD	12,544	31/10/2023	CHF	11,463	HSBC Bank PLC	(23)
USD	7,236	31/10/2023	EUR	6,844	HSBC Bank PLC	(19)
USD	6,935	31/10/2023	SGD	9,472	HSBC Bank PLC	(14)
USD	5,976	31/10/2023	EUR	5,650	HSBC Bank PLC	(13)
USD	11,070	31/10/2023	SGD	15,108	HSBC Bank PLC	(12)
USD	2,427	31/10/2023	EUR	2,296	HSBC Bank PLC	(6)
USD	1,739	31/10/2023	GBP	1,428	HSBC Bank PLC	(5)
USD	6,105	31/10/2023	EUR	5,763	HSBC Bank PLC	(4)
USD	1,293	31/10/2023	EUR	1,223	HSBC Bank PLC	(3)
USD	4,358	31/10/2023	EUR	4,114	HSBC Bank PLC	(3)
USD	1,112	31/10/2023	EUR	1,052	HSBC Bank PLC	(3)
USD	8,442	31/10/2023	EUR	7,966	HSBC Bank PLC	(2)
USD	477	31/10/2023	GBP	392	HSBC Bank PLC	(2)
USD	6,370	31/10/2023	EUR	6,011	HSBC Bank PLC	(1)
USD	146	31/10/2023	EUR	138	HSBC Bank PLC	-
USD	125	31/10/2023	EUR	118	HSBC Bank PLC	-
USD	1	31/10/2023	CHF	1	HSBC Bank PLC	-
USD	259	31/10/2023	CHF	237	HSBC Bank PLC	-
BRL	27,524,885	03/11/2023	USD	5,570,000	Merrill Lynch International Bank, London	(94,917)
BRL	14,361,919	03/11/2023	USD	2,860,000	Goldman Sachs International, London	(3,214)
ARS	1,144,687,500	16/11/2023	USD	2,674,504	Citibank, New York	(77,173)
USD	4,500,000	16/11/2023	ARS	2,196,000,000	Merrill Lynch International Bank	(482,790)
MXN	29,263,908	05/12/2023	USD	1,672,136	Morgan Stanley, London	(5,867)
USD						(3,038,116)

Statement of Derivatives

as at 30 September 2023 (continued)

Forward Foreign Exchange Contracts (continued)

Sub-fund	In exchange for	Settlement date	Currency	Contract to deliver	Counterparty	Unrealised gain / (loss) in sub-fund currency
Global Emerging Markets Corporate Sustainable Bond						
USD	6	31/10/2023	EUR	5	HSBC Bank PLC	-
USD						-
EUR	906	31/10/2023	USD	966	HSBC Bank PLC	(6)
USD						(6)
Global Emerging Markets ESG Bond						
USD	340,000	18/10/2023	ARS	109,650,000	Merrill Lynch International Bank, London	43,132
ARS	49,245,000	25/10/2023	USD	129,592	Merrill Lynch International Bank	556
USD	150,000	25/10/2023	ARS	49,245,000	Goldman Sachs International, London	19,852
GBP	83,209	31/10/2023	USD	101,511	HSBC Bank PLC	67
USD	186,937	31/10/2023	EUR	176,013	HSBC Bank PLC	368
USD	123,096	31/10/2023	GBP	100,598	HSBC Bank PLC	289
USD	3,205	31/10/2023	GBP	2,613	HSBC Bank PLC	15
USD	4,478	31/10/2023	EUR	4,216	HSBC Bank PLC	9
USD	783,911	03/11/2023	BRL	3,882,317	Morgan Stanley, London	11,664
USD	380,000	05/12/2023	MXN	6,655,572	Goldman Sachs International, London	1,036
USD	764,110	19/12/2023	ZAR	14,423,656	Morgan Stanley, London	3,704
USD						80,692
ARS	63,525,000	18/10/2023	USD	174,041	Merrill Lynch International Bank	(2,053)
ARS	46,125,000	18/10/2023	USD	125,000	Goldman Sachs International, London	(120)
EUR	15,969,512	31/10/2023	USD	17,026,694	HSBC Bank PLC	(99,434)
GBP	12,682,655	31/10/2023	USD	15,544,039	HSBC Bank PLC	(61,532)
EUR	519,958	31/10/2023	USD	554,379	HSBC Bank PLC	(3,238)
USD	325,918	31/10/2023	GBP	267,796	HSBC Bank PLC	(997)
USD	102,814	31/10/2023	GBP	84,620	HSBC Bank PLC	(488)
USD	115,011	31/10/2023	EUR	108,791	HSBC Bank PLC	(305)
USD	33,840	31/10/2023	GBP	27,801	HSBC Bank PLC	(98)
USD	11,511	31/10/2023	EUR	10,932	HSBC Bank PLC	(77)
USD	8,102	31/10/2023	GBP	6,675	HSBC Bank PLC	(47)
USD	39,747	31/10/2023	GBP	32,579	HSBC Bank PLC	(25)
USD	3,745	31/10/2023	EUR	3,542	HSBC Bank PLC	(10)
BRL	1,976,652	03/11/2023	USD	400,000	Merrill Lynch International Bank, London	(6,816)
BRL	703,031	03/11/2023	USD	140,000	Goldman Sachs International, London	(157)
MXN	2,008,993	05/12/2023	USD	114,794	Morgan Stanley, London	(403)
EUR	358,124	12/12/2023	USD	390,295	Morgan Stanley, London	(9,943)
USD						(185,743)

Statement of Derivatives

as at 30 September 2023 (continued)

Forward Foreign Exchange Contracts (continued)

Sub-fund	In exchange for	Settlement date	Currency	Contract to deliver	Counterparty	Unrealised gain / (loss) in sub-fund currency
Global Emerging Markets ESG Local Debt						
ARS	102,816,000	03/10/2023	USD	272,000	J.P. Morgan Chase Bank, New York	21,739
ARS	130,050,000	03/10/2023	USD	351,012	BNP Paribas	20,533
USD	680,000	03/10/2023	ARS	232,866,000	Citibank, New York	14,715
USD	6,466,020	05/10/2023	TWD	195,875,800	Morgan Stanley, London	396,034
USD	200,000	05/10/2023	TWD	6,193,640	Merrill Lynch International Bank, London	8,066
USD	100,000	05/10/2023	TWD	3,157,040	Standard Chartered Bank, London	2,167
USD	50,000	05/10/2023	TWD	1,579,990	Standard Chartered Bank, London	1,038
USD	390,000	18/10/2023	ARS	126,145,500	J.P. Morgan Chase Bank, New York	48,470
USD	15,366,620	19/10/2023	CNY	110,896,284	Barclays Bank, London	75,840
USD	200,000	19/10/2023	CNY	1,416,237	Citibank, New York	4,724
USD	200,000	19/10/2023	CNY	1,417,698	Morgan Stanley, London	4,523
USD	350,000	19/10/2023	CNY	2,511,985	Barclays Bank, London	3,638
USD	180,000	19/10/2023	CNY	1,299,186	Barclays Bank, London	864
USD	100,000	19/10/2023	CNY	719,460	Barclays Bank, London	798
USD	200,000	19/10/2023	CNY	1,445,400	Barclays Bank, London	703
USD	200,000	19/10/2023	CNY	1,446,820	J.P. Morgan Chase Bank, New York	507
USD	100,000	19/10/2023	CNY	722,816	Merrill Lynch International Bank	336
USD	4,950,000	23/10/2023	MYR	22,287,375	Barclays Bank, London	190,291
USD	900,000	23/10/2023	MYR	4,031,190	Barclays Bank, London	39,096
USD	5,346,492	23/10/2023	MYR	24,952,079	Morgan Stanley, London	17,707
USD	400,000	23/10/2023	MYR	1,801,880	Barclays Bank, London	15,189
USD	500,000	23/10/2023	MYR	2,271,800	Barclays Bank, London	14,833
USD	500,000	23/10/2023	MYR	2,273,400	Barclays Bank, London	14,491
USD	400,000	23/10/2023	MYR	1,813,640	Barclays Bank, London	12,678
USD	300,000	23/10/2023	MYR	1,345,964	Goldman Sachs International, London	12,555
USD	400,000	23/10/2023	MYR	1,818,571	Goldman Sachs International, London	11,625
USD	200,000	23/10/2023	MYR	902,280	Barclays Bank, London	7,308
USD	500,000	23/10/2023	MYR	2,312,500	Barclays Bank, London	6,140
USD	250,000	23/10/2023	MYR	1,154,100	Barclays Bank, London	3,530
USD	250,000	23/10/2023	MYR	1,156,261	Goldman Sachs International, London	3,068
USD	100,000	23/10/2023	MYR	456,830	Barclays Bank, London	2,439
USD	50,000	23/10/2023	MYR	225,696	Goldman Sachs International, London	1,800
USD	200,000	23/10/2023	MYR	929,060	Barclays Bank, London	1,589
USD	100,000	23/10/2023	MYR	461,160	Barclays Bank, London	1,514
USD	100,000	23/10/2023	MYR	467,588	Goldman Sachs International, London	142
USD	16,944,406	24/10/2023	PLN	69,823,950	Merrill Lynch International Bank, London	957,780
USD	2,200,905	24/10/2023	PLN	8,990,000	BNP Paribas	142,589
USD	1,006,440	24/10/2023	PLN	4,060,000	BNP Paribas	76,878
USD	770,000	24/10/2023	PLN	3,147,983	Barclays Bank, London	49,250
USD	450,000	24/10/2023	PLN	1,796,581	Morgan Stanley, London	38,662
USD	500,000	24/10/2023	PLN	2,026,751	Citibank, New York	35,963
USD	300,000	24/10/2023	PLN	1,194,299	Morgan Stanley, London	26,558

Statement of Derivatives

as at 30 September 2023 (continued)

Forward Foreign Exchange Contracts (continued)

Sub-fund	In exchange for	Settlement date	Currency	Contract to deliver	Counterparty	Unrealised gain / (loss) in sub-fund currency
Global Emerging Markets ESG Local Debt (continued)						
USD	230,833	24/10/2023	PLN	930,000	Morgan Stanley, London	17,904
USD	250,000	24/10/2023	PLN	1,029,730	Goldman Sachs International, London	14,237
USD	275,000	24/10/2023	PLN	1,140,522	Goldman Sachs International, London	13,871
USD	232,598	24/10/2023	PLN	965,000	BNP Paribas	11,655
USD	150,000	24/10/2023	PLN	608,961	Morgan Stanley, London	10,575
USD	100,000	24/10/2023	PLN	398,796	Barclays Bank, London	8,693
USD	50,000	24/10/2023	PLN	200,674	J.P. Morgan Chase Bank, New York	4,055
USD	2,120,000	26/10/2023	HUF	757,790,608	Barclays Bank, London	62,866
USD	4,490,000	26/10/2023	HUF	1,640,511,300	BNP Paribas	36,591
USD	300,000	26/10/2023	HUF	106,276,290	Barclays Bank, London	11,497
USD	350,000	26/10/2023	HUF	126,626,549	Goldman Sachs International, London	6,253
USD	100,000	26/10/2023	HUF	35,392,490	Barclays Bank, London	3,922
USD	150,000	26/10/2023	HUF	53,900,234	Goldman Sachs International, London	3,680
USD	100,000	26/10/2023	HUF	35,876,730	UBS, London	2,607
USD	88,630	26/10/2023	HUF	31,700,000	BNP Paribas	2,575
USD	50,000	26/10/2023	HUF	17,959,495	Barclays Bank, London	1,246
USD	58,120	26/10/2023	HUF	21,000,000	UBS, London	1,113
USD	50,000	26/10/2023	HUF	18,109,981	Goldman Sachs International, London	838
USD	50,000	26/10/2023	HUF	18,292,250	BNP Paribas	343
USD	93	31/10/2023	EUR	88	HSBC Bank PLC	-
USD	1,240,000	03/11/2023	BRL	6,095,394	Standard Chartered Bank, London	27,540
USD	556,949	03/11/2023	BRL	2,714,291	Citibank, New York	17,039
USD	860,056	03/11/2023	BRL	4,259,253	BNP Paribas	12,831
USD	500,000	03/11/2023	BRL	2,454,089	UBS, London	11,848
USD	500,000	03/11/2023	BRL	2,454,530	Citibank, New York	11,760
USD	300,000	03/11/2023	BRL	1,464,480	Morgan Stanley, London	8,695
USD	655,624	03/11/2023	BRL	3,254,191	Citibank, New York	8,320
USD	300,000	03/11/2023	BRL	1,478,415	Goldman Sachs International, London	5,923
USD	100,000	03/11/2023	BRL	487,975	Goldman Sachs International, London	2,935
USD	100,000	03/11/2023	BRL	494,023	Citibank, New York	1,732
RON	1,000,000	07/11/2023	USD	211,914	Goldman Sachs International, London	782
USD	3,123,422	07/11/2023	RON	14,221,292	Merrill Lynch International Bank, London	98,610
USD	950,000	07/11/2023	RON	4,308,539	Barclays Bank, London	33,591
USD	200,000	07/11/2023	RON	881,160	Goldman Sachs International, London	12,581
USD	200,000	07/11/2023	RON	899,770	UBS, London	8,623
USD	500,000	07/11/2023	RON	2,318,868	Barclays Bank, London	6,786
USD	100,000	07/11/2023	RON	442,491	Goldman Sachs International, London	5,884
USD	100,000	07/11/2023	RON	454,906	Barclays Bank, London	3,243
USD	100,000	07/11/2023	RON	456,920	Citibank, New York	2,815
USD	50,000	07/11/2023	RON	222,165	Goldman Sachs International, London	2,746
USD	50,000	07/11/2023	RON	225,785	Morgan Stanley, London	1,977

Statement of Derivatives

as at 30 September 2023 (continued)

Forward Foreign Exchange Contracts (continued)

Sub-fund	In exchange for	Settlement date	Currency	Contract to deliver	Counterparty	Unrealised gain / (loss) in sub-fund currency
Global Emerging Markets ESG Local Debt (continued)						
USD	50,000	07/11/2023	RON	226,812	Citibank, New York	1,758
USD	615,000	09/11/2023	THB	21,263,625	Standard Chartered Bank, London	29,203
USD	450,000	09/11/2023	THB	15,400,485	Standard Chartered Bank, London	25,728
USD	600,000	09/11/2023	THB	20,941,200	Standard Chartered Bank, London	23,086
USD	400,000	09/11/2023	THB	13,732,000	Standard Chartered Bank, London	21,694
USD	200,000	09/11/2023	THB	6,773,580	Standard Chartered Bank, London	13,393
USD	300,000	09/11/2023	THB	10,428,900	Standard Chartered Bank, London	12,692
USD	200,000	09/11/2023	THB	7,061,580	Standard Chartered Bank, London	5,459
USD	100,000	09/11/2023	THB	3,552,680	Standard Chartered Bank, London	2,126
USD	50,000	09/11/2023	THB	1,744,940	Standard Chartered Bank, London	1,928
USD	50,000	09/11/2023	THB	1,804,990	Standard Chartered Bank, London	274
USD	1,490,000	13/11/2023	CLP	1,220,012,000	Citibank, New York	128,372
USD	150,000	13/11/2023	CLP	122,986,500	Morgan Stanley, London	12,738
USD	100,000	13/11/2023	CLP	82,492,000	Barclays Bank, London	7,933
USD	150,000	13/11/2023	CLP	128,962,500	Barclays Bank, London	6,068
USD	100,000	13/11/2023	CLP	85,717,000	Barclays Bank, London	4,333
USD	100,000	13/11/2023	CLP	85,913,083	Goldman Sachs International, London	4,114
USD	50,000	13/11/2023	CLP	43,450,000	Barclays Bank, London	1,506
PHP	1,417,900	15/11/2023	USD	25,000	Barclays Bank, London	32
TRY	731,391	21/11/2023	USD	25,000	Morgan Stanley, London	260
USD	692,972	21/11/2023	TRY	19,580,000	Barclays Bank, London	16,751
USD	464,279	21/11/2023	TRY	13,250,000	Barclays Bank, London	6,672
USD	25,000	21/11/2023	TRY	689,571	Barclays Bank, London	1,185
USD	50,000	21/11/2023	TRY	1,425,668	BNP Paribas	763
USD	30,000	21/11/2023	TRY	857,227	Merrill Lynch International Bank, London	395
USD	50,000	21/11/2023	TRY	1,447,401	Barclays Bank, London	12
USD	3,300,000	22/11/2023	CZK	73,227,000	J.P. Morgan Chase Bank, New York	123,056
USD	900,000	22/11/2023	CZK	19,587,249	UBS, London	50,210
USD	621,989	22/11/2023	CZK	13,825,000	UBS, London	22,193
USD	350,000	22/11/2023	CZK	7,712,170	Citibank, New York	15,408
USD	350,000	22/11/2023	CZK	7,730,786	Morgan Stanley, London	14,601
USD	412,437	22/11/2023	CZK	9,180,000	UBS, London	14,164
USD	200,000	22/11/2023	CZK	4,440,842	Barclays Bank, London	7,335
USD	259,971	22/11/2023	CZK	5,825,000	UBS, London	7,254
USD	400,000	22/11/2023	CZK	9,058,949	Goldman Sachs International, London	6,979
USD	150,000	22/11/2023	CZK	3,305,184	BNP Paribas	6,605
USD	123,436	22/11/2023	CZK	2,700,000	Citibank, New York	6,297
USD	200,000	22/11/2023	CZK	4,476,910	Morgan Stanley, London	5,770
USD	50,000	22/11/2023	CZK	1,108,565	Morgan Stanley, London	1,905

Statement of Derivatives

as at 30 September 2023 (continued)

Forward Foreign Exchange Contracts (continued)

Sub-fund	In exchange for	Settlement date	Currency	Contract to deliver	Counterparty	Unrealised gain / (loss) in sub-fund currency
Global Emerging Markets ESG Local Debt (continued)						
USD	100,000	22/11/2023	CZK	2,297,395	UBS, London	328
USD	479,000	27/11/2023	ARS	172,075,960	J.P. Morgan Chase Bank, New York	123,216
MXN	2,650,000	05/12/2023	USD	148,761	Morgan Stanley, London	2,128
USD	13,080,856	05/12/2023	MXN	227,986,929	Barclays Bank, London	99,423
USD	472,806	05/12/2023	MXN	8,065,000	Morgan Stanley, London	13,590
USD	600,000	05/12/2023	MXN	10,380,240	J.P. Morgan Chase Bank, New York	8,956
USD	300,000	05/12/2023	MXN	5,134,163	Morgan Stanley, London	7,664
USD	702,582	05/12/2023	MXN	12,275,000	Morgan Stanley, London	3,652
USD	150,000	05/12/2023	MXN	2,603,520	Morgan Stanley, London	1,757
USD	100,000	05/12/2023	MXN	1,737,130	J.P. Morgan Chase Bank, New York	1,089
USD	200,000	05/12/2023	MXN	3,494,181	J.P. Morgan Chase Bank, New York	1,044
USD	50,000	05/12/2023	MXN	870,462	Morgan Stanley, London	436
USD	150,000	05/12/2023	MXN	2,628,923	Morgan Stanley, London	311
USD	14,344	05/12/2023	MXN	250,000	Morgan Stanley, London	109
INR	278,317,755	06/12/2023	USD	3,329,598	Citibank, New York	11,173
USD	50,000	06/12/2023	INR	4,147,095	BNP Paribas	221
USD	3,373,617	12/12/2023	EUR	3,096,464	UBS, London	84,954
USD	1,630,000	12/12/2023	EUR	1,512,834	Barclays Bank, London	23,265
COP	2,520,444,000	13/12/2023	USD	600,000	Goldman Sachs International, London	11,840
COP	2,529,983,226	13/12/2023	USD	602,423	Goldman Sachs International, London	11,733
COP	421,894,000	13/12/2023	USD	100,000	Goldman Sachs International, London	2,415
USD	100,000	13/12/2023	COP	408,434,000	Goldman Sachs International, London	852
USD	240,000	14/12/2023	PEN	892,730	Morgan Stanley, London	5,494
USD	50,000	14/12/2023	PEN	187,685	Morgan Stanley, London	698
USD	50,000	14/12/2023	PEN	188,075	Merrill Lynch International Bank	596
USD	3,700,000	15/12/2023	IDR	56,972,600,000	BNP Paribas	23,186
USD	380,000	15/12/2023	IDR	5,797,850,000	Morgan Stanley, London	5,827
USD	750,000	15/12/2023	IDR	11,541,525,000	BNP Paribas	5,150
USD	100,000	15/12/2023	IDR	1,539,080,000	Morgan Stanley, London	673
USD	5,155,896	19/12/2023	ZAR	97,324,769	Morgan Stanley, London	24,993
ZAR	7,768,794	19/12/2023	USD	400,000	UBS, London	9,566
ZAR	5,600,000	19/12/2023	USD	295,153	Morgan Stanley, London	75
EGP	18,276,000	21/12/2023	USD	480,000	Standard Chartered Bank, London	83,379
EGP	13,381,600	21/12/2023	USD	344,000	Morgan Stanley, London	68,503
EGP	15,120,000	21/12/2023	USD	450,000	Morgan Stanley, London	16,091
EGP	3,365,112	21/12/2023	USD	100,000	BNP Paribas	3,733
USD	50,000	21/12/2023	EGP	1,615,675	Citibank, New York	195
CNY	110,896,284	11/01/2024	USD	15,334,746	Barclays Bank, London	94,403
CNY	542,490	11/01/2024	USD	75,000	Barclays Bank, London	477
USD						4,152,599
TWD	97,202,150	05/10/2023	USD	3,130,000	Citibank, New York	(117,807)
TWD	103,301,250	05/10/2023	USD	3,250,000	Merrill Lynch International Bank	(48,802)
TWD	1,559,135	05/10/2023	USD	50,000	Merrill Lynch International Bank	(1,684)
TWD	3,184,710	05/10/2023	USD	100,000	Merrill Lynch International Bank	(1,309)
TWD	1,559,225	05/10/2023	USD	48,874	Standard Chartered Bank, London	(555)
CNY	95,804,476	19/10/2023	USD	13,467,033	Barclays Bank, London	(257,166)

Statement of Derivatives

as at 30 September 2023 (continued)

Forward Foreign Exchange Contracts (continued)

Sub-fund	In exchange for	Settlement date	Currency	Contract to deliver	Counterparty	Unrealised gain / (loss) in sub-fund currency
Global Emerging Markets ESG Local Debt (continued)						
CNY	6,093,702	19/10/2023	USD	860,000	Barclays Bank, London	(19,778)
CNY	5,692,824	19/10/2023	USD	800,000	Merrill Lynch International Bank	(15,053)
CNY	7,121,765	19/10/2023	USD	990,000	Citibank, New York	(8,025)
CNY	1,428,140	19/10/2023	USD	200,000	BNP Paribas	(3,083)
CNY	1,436,284	19/10/2023	USD	200,000	Citibank, New York	(1,960)
CNY	711,820	19/10/2023	USD	100,000	Barclays Bank, London	(1,852)
CNY	714,184	19/10/2023	USD	100,000	Citibank, New York	(1,526)
CNY	714,490	19/10/2023	USD	100,000	Morgan Stanley, London	(1,484)
CNY	717,200	19/10/2023	USD	100,000	Barclays Bank, London	(1,110)
CNY	356,022	19/10/2023	USD	50,000	Citibank, New York	(910)
CNY	1,811,379	19/10/2023	USD	250,000	Citibank, New York	(241)
USD	50,000	19/10/2023	CNY	363,648	UBS, London	(141)
USD	50,000	19/10/2023	CNY	362,750	Goldman Sachs International, London	(17)
TRY	13,835,550	20/10/2023	USD	500,000	Barclays Bank, London	(4,992)
MYR	43,792,776	23/10/2023	USD	9,478,751	Barclays Bank, London	(126,332)
MYR	4,975,916	23/10/2023	USD	1,100,000	Morgan Stanley, London	(37,340)
MYR	2,118,951	23/10/2023	USD	470,000	Goldman Sachs International, London	(17,475)
MYR	6,801,690	23/10/2023	USD	1,470,000	Barclays Bank, London	(17,426)
MYR	1,580,635	23/10/2023	USD	350,000	Barclays Bank, London	(12,438)
MYR	1,584,972	23/10/2023	USD	350,000	Morgan Stanley, London	(11,511)
MYR	1,496,701	23/10/2023	USD	325,000	Goldman Sachs International, London	(5,363)
MYR	1,386,219	23/10/2023	USD	300,000	Morgan Stanley, London	(3,958)
MYR	1,387,020	23/10/2023	USD	300,000	Barclays Bank, London	(3,787)
MYR	452,158	23/10/2023	USD	100,000	Morgan Stanley, London	(3,437)
MYR	1,388,850	23/10/2023	USD	300,000	Morgan Stanley, London	(3,396)
MYR	1,157,825	23/10/2023	USD	250,000	Barclays Bank, London	(2,734)
MYR	456,485	23/10/2023	USD	100,000	Morgan Stanley, London	(2,513)
MYR	1,393,671	23/10/2023	USD	300,000	Morgan Stanley, London	(2,367)
MYR	225,374	23/10/2023	USD	50,000	Morgan Stanley, London	(1,869)
MYR	462,133	23/10/2023	USD	100,000	Morgan Stanley, London	(1,307)
PLN	5,530,305	24/10/2023	USD	1,350,000	Morgan Stanley, London	(83,803)
PLN	2,300,000	24/10/2023	USD	570,977	Morgan Stanley, London	(44,378)
PLN	2,320,000	24/10/2023	USD	571,106	UBS, London	(39,927)
PLN	7,740,000	24/10/2023	USD	1,807,977	Barclays Bank, London	(35,856)
PLN	2,247,519	24/10/2023	USD	550,000	Barclays Bank, London	(35,417)
PLN	1,190,000	24/10/2023	USD	298,615	Citibank, New York	(26,157)
PLN	1,212,397	24/10/2023	USD	300,000	Morgan Stanley, London	(22,414)
PLN	1,653,656	24/10/2023	USD	400,000	Morgan Stanley, London	(21,385)
PLN	806,131	24/10/2023	USD	200,000	Morgan Stanley, London	(15,431)
PLN	1,125,000	24/10/2023	USD	271,190	UBS, London	(13,614)
PLN	1,037,316	24/10/2023	USD	250,000	Barclays Bank, London	(12,500)
PLN	820,449	24/10/2023	USD	200,000	Merrill Lynch International Bank, London	(12,153)
PLN	403,140	24/10/2023	USD	100,000	Barclays Bank, London	(7,699)
PLN	408,157	24/10/2023	USD	100,000	J.P. Morgan Chase Bank, New York	(6,550)

Statement of Derivatives

as at 30 September 2023 (continued)

Forward Foreign Exchange Contracts (continued)

Sub-fund	In exchange for	Settlement date	Currency	Contract to deliver	Counterparty	Unrealised gain / (loss) in sub-fund currency
Global Emerging Markets ESG Local Debt (continued)						
USD	30,000	24/10/2023	PLN	132,131	Morgan Stanley, London	(252)
HUF	4,293,127,926	26/10/2023	USD	12,251,378	UBS, London	(597,053)
HUF	178,750,000	26/10/2023	USD	505,345	UBS, London	(20,102)
HUF	377,000,000	26/10/2023	USD	1,042,937	Standard Chartered Bank, London	(19,515)
HUF	53,823,510	26/10/2023	USD	150,000	BNP Paribas	(3,888)
HUF	219,836,460	26/10/2023	USD	600,000	BNP Paribas	(3,222)
HUF	17,581,230	26/10/2023	USD	50,000	BNP Paribas	(2,273)
USD	30,000	26/10/2023	HUF	11,263,518	Merrill Lynch International Bank	(576)
EUR	11,508	31/10/2023	USD	12,269	HSBC Bank PLC	(72)
USD	170	31/10/2023	EUR	162	HSBC Bank PLC	(1)
BRL	29,409,634	03/11/2023	USD	5,938,341	Morgan Stanley, London	(88,355)
BRL	7,219,229	03/11/2023	USD	1,470,000	Goldman Sachs International, London	(33,995)
BRL	6,439,862	03/11/2023	USD	1,300,000	Citibank, New York	(19,022)
BRL	2,442,885	03/11/2023	USD	500,000	BNP Paribas	(14,076)
BRL	1,690,560	03/11/2023	USD	350,000	Barclays Bank, London	(13,724)
BRL	721,659	03/11/2023	USD	150,000	Barclays Bank, London	(6,452)
BRL	1,987,788	03/11/2023	USD	400,000	Goldman Sachs International, London	(4,601)
BRL	1,236,525	03/11/2023	USD	250,000	Standard Chartered Bank, London	(4,038)
BRL	738,068	03/11/2023	USD	150,000	Citibank, New York	(3,188)
BRL	240,031	03/11/2023	USD	50,000	Barclays Bank, London	(2,255)
BRL	2,004,376	03/11/2023	USD	400,000	Standard Chartered Bank, London	(1,302)
BRL	497,000	03/11/2023	USD	100,000	Morgan Stanley, London	(1,140)
BRL	748,557	03/11/2023	USD	150,000	Citibank, New York	(1,102)
BRL	249,702	03/11/2023	USD	50,000	Goldman Sachs International, London	(331)
BRL	124,775	03/11/2023	USD	25,000	Merrill Lynch International Bank	(180)
USD	270,000	03/11/2023	BRL	1,373,639	Standard Chartered Bank, London	(3,236)
USD	250,000	03/11/2023	BRL	1,261,183	Citibank, New York	(867)
USD	50,000	03/11/2023	BRL	252,626	Citibank, New York	(251)
RON	16,812,440	07/11/2023	USD	3,790,000	J.P. Morgan Chase Bank, New York	(214,060)
RON	3,172,363	07/11/2023	USD	700,000	BNP Paribas	(25,250)
RON	1,800,000	07/11/2023	USD	400,763	BNP Paribas	(17,910)
RON	2,266,068	07/11/2023	USD	495,000	UBS, London	(13,016)
RON	676,185	07/11/2023	USD	150,000	BNP Paribas	(6,178)
RON	452,584	07/11/2023	USD	100,000	Barclays Bank, London	(3,737)
RON	926,342	07/11/2023	USD	200,000	BNP Paribas	(2,971)
RON	222,489	07/11/2023	USD	50,000	UBS, London	(2,677)
RON	457,787	07/11/2023	USD	100,000	UBS, London	(2,631)
RON	114,013	07/11/2023	USD	25,000	UBS, London	(750)
RON	470,045	07/11/2023	USD	100,000	UBS, London	(23)
USD	30,000	07/11/2023	RON	142,030	Barclays Bank, London	(209)
THB	572,880,969	09/11/2023	USD	16,653,807	Standard Chartered Bank, London	(871,366)
THB	37,676,100	09/11/2023	USD	1,100,000	Standard Chartered Bank, London	(62,052)
THB	19,502,000	09/11/2023	USD	560,000	Standard Chartered Bank, London	(22,735)
THB	13,837,560	09/11/2023	USD	400,000	Standard Chartered Bank, London	(18,786)

Statement of Derivatives

as at 30 September 2023 (continued)

Forward Foreign Exchange Contracts (continued)

Sub-fund	In exchange for	Settlement date	Currency	Contract to deliver	Counterparty	Unrealised gain / (loss) in sub-fund currency
Global Emerging Markets ESG Local Debt (continued)						
THB	6,867,260	09/11/2023	USD	200,000	Standard Chartered Bank, London	(10,812)
THB	7,006,460	09/11/2023	USD	200,000	Standard Chartered Bank, London	(6,977)
THB	3,414,700	09/11/2023	USD	100,000	Standard Chartered Bank, London	(5,928)
THB	1,736,705	09/11/2023	USD	50,000	Standard Chartered Bank, London	(2,155)
USD	100,000	09/11/2023	THB	3,652,790	Standard Chartered Bank, London	(632)
CLP	341,968,248	13/11/2023	USD	416,374	Merrill Lynch International Bank, London	(34,711)
CLP	229,005,846	13/11/2023	USD	270,000	Goldman Sachs International, London	(14,412)
CLP	216,470,000	13/11/2023	USD	250,000	Morgan Stanley, London	(8,403)
CLP	86,155,000	13/11/2023	USD	100,000	Morgan Stanley, London	(3,844)
CLP	41,858,619	13/11/2023	USD	50,000	Goldman Sachs International, London	(3,283)
CLP	43,133,500	13/11/2023	USD	50,000	Morgan Stanley, London	(1,860)
CLP	43,713,000	13/11/2023	USD	50,000	Morgan Stanley, London	(1,213)
USD	50,000	13/11/2023	CLP	45,498,000	Merrill Lynch International Bank	(779)
USD	100,000	13/11/2023	CLP	90,134,000	Citibank, New York	(597)
RSD	95,242,025	14/11/2023	USD	909,666	Citibank, New York	(49,713)
RSD	5,347,385	14/11/2023	USD	50,000	BNP Paribas	(1,718)
TRY	24,170,616	21/11/2023	USD	941,333	UBS, London	(106,569)
TRY	12,108,135	21/11/2023	USD	470,667	Barclays Bank, London	(52,496)
TRY	12,384,500	21/11/2023	USD	470,000	Merrill Lynch International Bank, London	(42,285)
TRY	2,568,403	21/11/2023	USD	100,000	Standard Chartered Bank, London	(11,297)
TRY	1,322,474	21/11/2023	USD	50,000	BNP Paribas	(4,327)
TRY	850,682	21/11/2023	USD	29,911	Barclays Bank, London	(532)
USD	50,000	21/11/2023	TRY	1,476,503	UBS, London	(993)
USD	50,000	21/11/2023	TRY	1,453,140	Merrill Lynch International Bank	(186)
CZK	99,021,971	22/11/2023	USD	4,557,449	Morgan Stanley, London	(261,393)
CZK	22,231,050	22/11/2023	USD	1,000,000	UBS, London	(35,509)
CZK	15,363,492	22/11/2023	USD	690,000	Morgan Stanley, London	(23,457)
CZK	9,125,000	22/11/2023	USD	412,713	UBS, London	(16,826)
CZK	6,563,793	22/11/2023	USD	300,000	UBS, London	(15,231)
CZK	4,421,936	22/11/2023	USD	200,000	UBS, London	(8,155)
CZK	4,483,276	22/11/2023	USD	200,000	UBS, London	(5,494)
CZK	2,225,222	22/11/2023	USD	100,000	UBS, London	(3,458)
CZK	1,103,426	22/11/2023	USD	50,000	Barclays Bank, London	(2,128)
USD	50,000	22/11/2023	CZK	1,159,733	BNP Paribas	(315)
MXN	47,358,234	05/12/2023	USD	2,709,994	Merrill Lynch International Bank	(13,446)
MXN	6,400,000	05/12/2023	USD	373,798	Morgan Stanley, London	(9,386)
MXN	4,256,094	05/12/2023	USD	250,000	J.P. Morgan Chase Bank, New York	(7,661)
MXN	17,200,000	05/12/2023	USD	986,158	Citibank, New York	(6,800)
MXN	7,849,163	05/12/2023	USD	450,000	Morgan Stanley, London	(3,074)
MXN	1,722,367	05/12/2023	USD	100,000	UBS, London	(1,930)
MXN	872,368	05/12/2023	USD	50,000	J.P. Morgan Chase Bank, New York	(327)
MXN	4,390,075	05/12/2023	USD	250,000	Morgan Stanley, London	(32)
USD	100,000	05/12/2023	MXN	1,782,641	J.P. Morgan Chase Bank, New York	(1,502)
INR	4,150,640	06/12/2023	USD	50,000	UBS, London	(178)
USD	3,300,000	06/12/2023	INR	275,220,000	Merrill Lynch International Bank	(3,587)
EUR	4,496,592	12/12/2023	USD	4,830,000	Citibank, New York	(54,304)

Statement of Derivatives

as at 30 September 2023 (continued)

Forward Foreign Exchange Contracts (continued)

Sub-fund	In exchange for	Settlement date	Currency	Contract to deliver	Counterparty	Unrealised gain / (loss) in sub-fund currency
Global Emerging Markets ESG Local Debt (continued)						
USD	100,000	13/12/2023	COP	419,097,000	Barclays Bank, London	(1,736)
USD	100,000	13/12/2023	COP	416,846,180	BNP Paribas	(1,190)
PEN	499,831	14/12/2023	USD	133,113	Barclays Bank, London	(1,816)
PEN	185,943	14/12/2023	USD	50,000	Morgan Stanley, London	(1,156)
USD	50,000	14/12/2023	PEN	190,630	Merrill Lynch International Bank	(76)
IDR	6,970,004,035	15/12/2023	USD	454,854	Citibank, New York	(5,034)
IDR	3,824,075,000	15/12/2023	USD	250,000	Morgan Stanley, London	(3,207)
USD	100,000	15/12/2023	IDR	1,554,570,000	BNP Paribas	(327)
USD	70,000	19/12/2023	ZAR	1,349,447	Morgan Stanley, London	(1,142)
EGP	9,540,000	21/12/2023	USD	300,000	Standard Chartered Bank, London	(5,919)
USD	150,000	11/01/2024	CNY	1,084,980	J.P. Morgan Chase Bank, New York	(955)
USD	50,000	11/01/2024	CNY	361,645	Barclays Bank, London	(316)
MYR	24,952,079	19/01/2024	USD	5,379,922	Morgan Stanley, London	(14,549)
USD	80,000	19/01/2024	MYR	373,859	Morgan Stanley, London	(390)
USD						(4,105,180)
Global Emerging Markets Local Debt						
ARS	541,296,000	03/10/2023	USD	1,432,000	J.P. Morgan Chase Bank, New York	114,450
ARS	684,675,000	03/10/2023	USD	1,847,976	BNP Paribas	108,099
USD	3,580,000	03/10/2023	ARS	1,225,971,000	Citibank, New York	77,476
USD	40,822,016	05/10/2023	TWD	1,302,548,896	BNP Paribas	457,391
USD	1,000,000	05/10/2023	TWD	31,067,900	Morgan Stanley, London	37,238
USD	900,000	05/10/2023	TWD	27,871,380	Merrill Lynch International Bank, London	36,295
USD	700,000	05/10/2023	TWD	21,896,070	Morgan Stanley, London	21,464
USD	400,000	05/10/2023	TWD	12,314,600	Merrill Lynch International Bank, London	18,383
USD	150,000	05/10/2023	TWD	4,685,115	Merrill Lynch International Bank	4,813
USD	125,000	05/10/2023	TWD	3,962,275	Merrill Lynch International Bank	2,213
USD	3,800,000	18/10/2023	ARS	1,229,110,000	J.P. Morgan Chase Bank, New York	472,285
USD	113,584,896	19/10/2023	CNY	819,708,118	Barclays Bank, London	560,581
USD	5,000,000	19/10/2023	CNY	35,926,650	BNP Paribas	46,304
USD	3,300,000	19/10/2023	CNY	23,731,455	BNP Paribas	27,821
USD	1,000,000	19/10/2023	CNY	7,088,490	Morgan Stanley, London	22,613
USD	850,000	19/10/2023	CNY	6,049,870	Citibank, New York	15,822
USD	550,000	19/10/2023	CNY	3,894,653	Citibank, New York	12,991
USD	1,400,000	19/10/2023	CNY	10,101,378	Merrill Lynch International Bank	7,186
USD	400,000	19/10/2023	CNY	2,860,048	Morgan Stanley, London	5,646
USD	500,000	19/10/2023	CNY	3,590,709	Citibank, New York	4,900
USD	200,000	19/10/2023	CNY	1,419,150	Citibank, New York	4,322
USD	400,000	19/10/2023	CNY	2,887,080	Barclays Bank, London	1,919
USD	250,000	19/10/2023	CNY	1,808,525	J.P. Morgan Chase Bank, New York	634
USD	17,960,000	23/10/2023	MYR	80,864,900	Barclays Bank, London	690,430
USD	32,014,910	23/10/2023	MYR	149,413,583	Morgan Stanley, London	106,031

Statement of Derivatives

as at 30 September 2023 (continued)

Forward Foreign Exchange Contracts (continued)

Sub-fund	In exchange for	Settlement date	Currency	Contract to deliver	Counterparty	Unrealised gain / (loss) in sub-fund currency
Global Emerging Markets Local Debt (continued)						
USD	4,700,000	23/10/2023	MYR	21,714,000	Barclays Bank, London	62,742
USD	1,000,000	23/10/2023	MYR	4,500,200	Barclays Bank, London	38,934
USD	1,000,000	23/10/2023	MYR	4,504,700	Barclays Bank, London	37,973
USD	600,000	23/10/2023	MYR	2,691,929	Goldman Sachs International, London	25,110
USD	3,000,000	23/10/2023	MYR	13,949,100	Barclays Bank, London	21,020
USD	400,000	23/10/2023	MYR	1,810,440	Barclays Bank, London	13,361
USD	400,000	23/10/2023	MYR	1,843,596	Morgan Stanley, London	6,280
USD	1,200,000	23/10/2023	MYR	5,605,611	Goldman Sachs International, London	2,861
USD	26,117,822	24/10/2023	PLN	107,625,459	Merrill Lynch International Bank, London	1,476,308
USD	5,220,000	24/10/2023	PLN	21,340,874	Barclays Bank, London	333,875
USD	3,300,000	24/10/2023	PLN	13,607,982	Barclays Bank, London	184,368
USD	2,100,000	24/10/2023	PLN	8,746,968	Barclays Bank, London	97,328
USD	1,500,000	24/10/2023	PLN	6,153,366	Merrill Lynch International Bank, London	91,149
USD	1,000,000	24/10/2023	PLN	4,010,523	BNP Paribas	81,766
USD	900,000	24/10/2023	PLN	3,593,162	Morgan Stanley, London	77,323
USD	800,000	24/10/2023	PLN	3,178,371	Barclays Bank, London	72,292
USD	500,000	24/10/2023	PLN	1,990,498	Morgan Stanley, London	44,263
USD	300,000	24/10/2023	PLN	1,218,980	Morgan Stanley, London	20,907
USD	200,000	24/10/2023	PLN	803,506	Morgan Stanley, London	16,032
USD	300,000	24/10/2023	PLN	1,305,104	J.P. Morgan Chase Bank, New York	1,188
USD	16,010,000	26/10/2023	HUF	5,849,573,700	BNP Paribas	130,474
USD	350,000	26/10/2023	HUF	126,554,085	J.P. Morgan Chase Bank, New York	6,450
USD	783,624	31/10/2023	EUR	738,566	HSBC Bank PLC	763
USD	1,792	31/10/2023	EUR	1,689	HSBC Bank PLC	2
USD	738	31/10/2023	EUR	696	HSBC Bank PLC	1
USD	4,370,000	03/11/2023	BRL	21,481,347	Standard Chartered Bank, London	97,060
USD	5,000,000	03/11/2023	BRL	24,796,000	Morgan Stanley, London	67,730
USD	1,330,000	03/11/2023	BRL	6,424,126	Barclays Bank, London	52,152
USD	800,000	03/11/2023	BRL	3,926,542	UBS, London	18,956
USD	600,000	03/11/2023	BRL	2,930,880	Morgan Stanley, London	17,007
USD	1,400,000	03/11/2023	BRL	6,958,000	Morgan Stanley, London	15,957
USD	2,400,000	03/11/2023	BRL	11,999,472	Citibank, New York	13,138
USD	400,000	03/11/2023	BRL	1,952,640	Morgan Stanley, London	11,593
USD	200,000	03/11/2023	BRL	959,902	Goldman Sachs International, London	9,062
USD	350,000	03/11/2023	BRL	1,715,940	UBS, London	8,676
USD	300,000	03/11/2023	BRL	1,492,998	Goldman Sachs International, London	3,022
USD	300,000	03/11/2023	BRL	1,497,302	Merrill Lynch International Bank	2,166
USD	3,073,596	07/11/2023	RON	13,994,427	Merrill Lynch International Bank, London	97,037
USD	300,000	07/11/2023	RON	1,322,091	Barclays Bank, London	18,796
USD	300,000	07/11/2023	RON	1,370,759	Citibank, New York	8,445

Statement of Derivatives

as at 30 September 2023 (continued)

Forward Foreign Exchange Contracts (continued)

Sub-fund	In exchange for	Settlement date	Currency	Contract to deliver	Counterparty	Unrealised gain / (loss) in sub-fund currency
Global Emerging Markets Local Debt (continued)						
USD	100,000	07/11/2023	RON	440,580	Goldman Sachs International, London	6,290
USD	300,000	07/11/2023	RON	1,398,359	J.P. Morgan Chase Bank, New York	2,575
USD	200,000	08/11/2023	ILS	719,781	UBS, London	10,611
USD	100,000	08/11/2023	ILS	357,424	Citibank, New York	5,955
USD	150,000	08/11/2023	ILS	570,030	Merrill Lynch International Bank	13
USD	1,560,000	09/11/2023	THB	52,759,200	Standard Chartered Bank, London	106,524
USD	800,000	09/11/2023	THB	26,902,000	Standard Chartered Bank, London	58,870
USD	1,500,000	09/11/2023	THB	53,452,500	Standard Chartered Bank, London	27,424
USD	500,000	09/11/2023	THB	17,165,000	Standard Chartered Bank, London	27,117
USD	400,000	09/11/2023	THB	13,905,200	Standard Chartered Bank, London	16,922
USD	400,000	09/11/2023	THB	14,035,040	Standard Chartered Bank, London	13,345
USD	200,000	09/11/2023	THB	6,789,600	Standard Chartered Bank, London	12,952
USD	400,000	09/11/2023	THB	14,408,440	Standard Chartered Bank, London	3,058
USD	5,060,000	13/11/2023	CLP	4,143,128,000	Citibank, New York	435,948
USD	150,000	13/11/2023	CLP	122,986,500	Morgan Stanley, London	12,738
USD	200,000	13/11/2023	CLP	172,614,000	Morgan Stanley, London	7,349
USD	400,000	13/11/2023	CLP	356,844,000	Standard Chartered Bank, London	1,734
USD	9,010,000	21/11/2023	TRY	236,512,500	J.P. Morgan Chase Bank, New York	841,730
USD	1,599,534	21/11/2023	TRY	45,195,000	Barclays Bank, London	38,666
USD	1,667,023	21/11/2023	TRY	47,575,000	Barclays Bank, London	23,958
USD	700,000	21/11/2023	TRY	19,760,911	Morgan Stanley, London	17,530
USD	400,000	21/11/2023	TRY	11,169,005	Merrill Lynch International Bank, London	14,264
USD	8,810,000	21/11/2023	TRY	254,873,300	UBS, London	7,616
USD	400,000	21/11/2023	TRY	11,400,884	Merrill Lynch International Bank, London	6,256
USD	400,000	21/11/2023	TRY	11,443,214	Morgan Stanley, London	4,794
USD	75,000	21/11/2023	TRY	2,068,713	Barclays Bank, London	3,554
USD	170,000	21/11/2023	TRY	4,857,621	Merrill Lynch International Bank, London	2,236
USD	200,000	21/11/2023	TRY	5,766,401	UBS, London	850
USD	11,390,000	22/11/2023	CZK	252,744,100	J.P. Morgan Chase Bank, New York	424,728
USD	1,341,121	22/11/2023	CZK	29,200,000	BNP Paribas	74,283
USD	200,000	22/11/2023	CZK	4,476,910	Morgan Stanley, London	5,770
USD	500,000	22/11/2023	CZK	11,515,770	UBS, London	390
USD	2,474,000	27/11/2023	ARS	888,759,760	J.P. Morgan Chase Bank, New York	636,400
MXN	329,975,000	05/12/2023	USD	18,451,416	Citibank, New York	337,153
MXN	328,000,000	05/12/2023	USD	18,363,131	Citibank, New York	312,983
MXN	9,350,000	05/12/2023	USD	524,874	Morgan Stanley, London	7,510
USD	34,693,614	05/12/2023	MXN	604,676,832	Barclays Bank, London	263,695
USD	4,207,384	05/12/2023	MXN	73,000,000	Morgan Stanley, London	50,810
USD	400,000	05/12/2023	MXN	6,845,551	Morgan Stanley, London	10,219
USD	600,000	05/12/2023	MXN	10,386,037	J.P. Morgan Chase Bank, New York	8,626
INR	5,050,029,717	06/12/2023	USD	60,415,003	Citibank, New York	202,725
USD	700,000	07/12/2023	KRW	926,044,000	Merrill Lynch International Bank	9,653
USD	300,000	07/12/2023	KRW	400,425,000	Merrill Lynch International Bank	1,491
USD	11,542,432	12/12/2023	EUR	10,594,189	UBS, London	290,662
USD	5,550,000	12/12/2023	EUR	5,151,060	Barclays Bank, London	79,214
COP	25,400,288,380	13/12/2023	USD	6,048,149	Goldman Sachs International, London	117,795
COP	4,915,448,000	13/12/2023	USD	1,175,000	Goldman Sachs International, London	18,229
USD	500,000	13/12/2023	COP	2,009,045,000	Barclays Bank, London	12,302

Statement of Derivatives

as at 30 September 2023 (continued)

Forward Foreign Exchange Contracts (continued)

Sub-fund	In exchange for	Settlement date	Currency	Contract to deliver	Counterparty	Unrealised gain / (loss) in sub-fund currency
Global Emerging Markets Local Debt (continued)						
PEN	2,371,190	14/12/2023	USD	620,000	Barclays Bank, London	2,875
USD	500,000	14/12/2023	PEN	1,859,855	Morgan Stanley, London	11,445
USD	150,000	14/12/2023	PEN	558,318	Goldman Sachs International, London	3,339
USD	150,000	14/12/2023	PEN	561,576	Barclays Bank, London	2,483
USD	6,812,000	15/12/2023	IDR	104,891,176,000	Merrill Lynch International Bank	42,687
USD	1,000,000	15/12/2023	IDR	15,401,000,000	Merrill Lynch International Bank	6,073
USD	300,000	15/12/2023	IDR	4,626,870,000	Morgan Stanley, London	1,398
USD	500,000	18/12/2023	SGD	678,555	Standard Chartered Bank, London	1,135
USD	3,154,544	19/12/2023	ZAR	59,546,431	Morgan Stanley, London	15,292
USD	300,000	19/12/2023	ZAR	5,688,180	Morgan Stanley, London	123
ZAR	4,100,000	19/12/2023	USD	216,094	Morgan Stanley, London	55
USD	200,000	20/12/2023	TWD	6,338,460	Morgan Stanley, London	1,985
EGP	151,538,500	21/12/2023	USD	3,980,000	Standard Chartered Bank, London	691,347
EGP	111,526,300	21/12/2023	USD	2,867,000	Morgan Stanley, London	570,925
EGP	35,952,000	21/12/2023	USD	1,070,000	Morgan Stanley, London	38,261
USD	350,000	21/12/2023	EGP	11,309,725	Citibank, New York	1,365
USD	100,000	21/12/2023	EGP	3,215,000	Standard Chartered Bank, London	894
CNY	819,708,118	11/01/2024	USD	113,349,298	Barclays Bank, London	697,799
USD	28,891,746	02/04/2024	BRL	143,800,000	BNP Paribas	760,725
USD	25,897,189	02/04/2024	BRL	129,170,000	Citibank, New York	628,177
USD	1,561,083	02/04/2024	BRL	7,800,000	Barclays Bank, London	35,200
USD	3,281,956	02/04/2024	BRL	16,630,000	Morgan Stanley, London	28,695
USD	540,944	02/04/2024	BRL	2,700,000	Citibank, New York	12,754
					USD	14,271,423
BRL	143,800,000	03/10/2023	USD	29,499,251	BNP Paribas	(769,131)
BRL	129,170,000	03/10/2023	USD	26,442,170	Citibank, New York	(635,009)
USD	24,059,285	03/10/2023	BRL	124,182,000	Citibank, New York	(751,312)
USD	23,405,147	03/10/2023	BRL	119,724,350	Barclays Bank, London	(514,846)
USD	5,764,047	03/10/2023	BRL	29,063,650	Standard Chartered Bank, London	(42,644)
TWD	580,552,976	05/10/2023	USD	19,164,528	Morgan Stanley, London	(1,173,800)
TWD	353,716,450	05/10/2023	USD	11,390,000	Citibank, New York	(428,698)
TWD	351,224,250	05/10/2023	USD	11,050,000	Merrill Lynch International Bank	(165,928)
TWD	118,852,560	05/10/2023	USD	3,830,000	BNP Paribas	(146,884)
ARS	620,500,000	18/10/2023	USD	1,700,000	BNP Paribas	(20,047)
CNY	878,997,206	19/10/2023	USD	123,558,786	Barclays Bank, London	(2,359,477)
CNY	40,068,920	19/10/2023	USD	5,570,000	Citibank, New York	(45,153)
TRY	66,133,929	20/10/2023	USD	2,390,000	Barclays Bank, London	(23,863)
MYR	252,649,620	23/10/2023	USD	54,684,881	Barclays Bank, London	(728,835)
MYR	18,924,430	23/10/2023	USD	4,090,000	Barclays Bank, London	(48,484)
MYR	2,840,296	23/10/2023	USD	630,000	Goldman Sachs International, London	(23,424)
MYR	7,402,480	23/10/2023	USD	1,600,000	Morgan Stanley, London	(19,121)
MYR	5,081,233	23/10/2023	USD	1,100,000	Goldman Sachs International, London	(14,848)
PLN	7,100,000	24/10/2023	USD	1,762,581	Morgan Stanley, London	(136,992)
PLN	25,675,000	24/10/2023	USD	5,997,390	Barclays Bank, London	(118,940)
PLN	4,850,000	24/10/2023	USD	1,217,045	Citibank, New York	(106,608)
PLN	5,400,000	24/10/2023	USD	1,305,473	UBS, London	(69,110)

Statement of Derivatives

as at 30 September 2023 (continued)

Forward Foreign Exchange Contracts (continued)

Sub-fund	In exchange for	Settlement date	Currency	Contract to deliver	Counterparty	Unrealised gain / (loss) in sub-fund currency
Global Emerging Markets Local Debt (continued)						
HUF	11,972,118,341	26/10/2023	USD	34,165,054	UBS, London	(1,664,983)
HUF	340,000,000	26/10/2023	USD	946,447	UBS, London	(23,467)
USD	250,000	26/10/2023	HUF	92,625,250	Barclays Bank, London	(1,445)
EUR	138,346,517	31/10/2023	USD	147,505,056	HSBC Bank PLC	(861,414)
EUR	308,578	31/10/2023	USD	329,006	HSBC Bank PLC	(1,921)
EUR	129,990	31/10/2023	USD	138,595	HSBC Bank PLC	(809)
GBP	5,335	31/10/2023	USD	6,538	HSBC Bank PLC	(26)
USD	1,507,349	31/10/2023	EUR	1,431,626	HSBC Bank PLC	(10,137)
USD	3,382	31/10/2023	EUR	3,212	HSBC Bank PLC	(23)
USD	1,417	31/10/2023	EUR	1,346	HSBC Bank PLC	(10)
USD	34	31/10/2023	GBP	28	HSBC Bank PLC	-
USD	67	31/10/2023	GBP	55	HSBC Bank PLC	-
BRL	27,550,934	03/11/2023	USD	5,610,000	Goldman Sachs International, London	(129,735)
BRL	22,687,286	03/11/2023	USD	4,580,977	Morgan Stanley, London	(68,159)
BRL	5,472,314	03/11/2023	USD	1,117,335	BNP Paribas	(28,815)
BRL	16,630,000	03/11/2023	USD	3,336,677	Morgan Stanley, London	(28,739)
BRL	30,608,340	03/11/2023	USD	6,090,000	J.P. Morgan Chase Bank, New York	(1,575)
USD	1,615,000	03/11/2023	BRL	8,216,393	Standard Chartered Bank, London	(19,355)
RON	52,256,080	07/11/2023	USD	11,780,000	J.P. Morgan Chase Bank, New York	(665,338)
RON	5,200,000	07/11/2023	USD	1,157,761	BNP Paribas	(51,741)
RON	7,347,554	07/11/2023	USD	1,605,000	UBS, London	(42,204)
ILS	31,053,034	08/11/2023	USD	8,404,997	BNP Paribas	(234,305)
THB	2,154,125,917	09/11/2023	USD	62,621,032	Standard Chartered Bank, London	(3,276,480)
THB	31,342,500	09/11/2023	USD	900,000	Standard Chartered Bank, London	(36,538)
CLP	8,932,733,862	13/11/2023	USD	10,876,335	Merrill Lynch International Bank, London	(906,712)
RSD	180,859,320	14/11/2023	USD	1,727,405	Citibank, New York	(94,402)
PHP	592,075,811	15/11/2023	USD	10,860,588	Merrill Lynch International Bank, London	(407,927)
USD	200,000	15/11/2023	PHP	11,364,800	Barclays Bank, London	(637)
TRY	441,473,220	21/11/2023	USD	17,193,333	UBS, London	(1,946,477)
TRY	221,153,548	21/11/2023	USD	8,596,667	Barclays Bank, London	(958,839)
TRY	226,530,950	21/11/2023	USD	8,597,000	Merrill Lynch International Bank, London	(773,456)
TRY	536,989,695	21/11/2023	USD	18,881,428	Barclays Bank, London	(335,784)
USD	300,000	21/11/2023	TRY	8,889,876	Morgan Stanley, London	(7,024)
USD	890,000	21/11/2023	TRY	25,797,527	Barclays Bank, London	(951)
USD	300,000	21/11/2023	TRY	8,694,830	Merrill Lynch International Bank	(287)
CZK	630,447,490	22/11/2023	USD	29,016,108	Morgan Stanley, London	(1,664,222)
CZK	112,082,592	22/11/2023	USD	5,150,000	UBS, London	(287,311)
USD	300,000	22/11/2023	CZK	6,929,094	Standard Chartered Bank, London	(618)
MXN	171,220,859	05/12/2023	USD	9,797,822	Merrill Lynch International Bank	(48,614)
USD	1,200,000	05/12/2023	MXN	21,364,340	J.P. Morgan Chase Bank, New York	(16,472)
USD	1,300,000	06/12/2023	INR	108,471,610	Merrill Lynch International Bank	(2,032)

Statement of Derivatives

as at 30 September 2023 (continued)

Forward Foreign Exchange Contracts (continued)

Sub-fund	In exchange for	Settlement date	Currency	Contract to deliver	Counterparty	Unrealised gain / (loss) in sub-fund currency
Global Emerging Markets Local Debt (continued)						
USD	600,000	06/12/2023	INR	50,049,900	Merrill Lynch International Bank	(771)
KRW	75,825,176,902	07/12/2023	USD	56,938,633	Citibank, New York	(412,499)
EUR	15,537,913	12/12/2023	USD	16,690,000	Citibank, New York	(187,647)
USD	200,000	13/12/2023	COP	838,194,000	Barclays Bank, London	(3,472)
USD	250,000	13/12/2023	COP	1,034,925,000	Goldman Sachs International, London	(1,229)
PEN	13,897,602	14/12/2023	USD	3,701,164	Barclays Bank, London	(50,482)
PEN	8,793,935	14/12/2023	USD	2,350,000	Merrill Lynch International Bank	(39,971)
IDR	531,379,647,159	15/12/2023	USD	34,677,207	Citibank, New York	(383,808)
SGD	59,115,352	18/12/2023	USD	44,010,277	Barclays Bank, London	(549,412)
USD	600,000	19/12/2023	ZAR	11,519,748	Barclays Bank, London	(7,314)
TWD	1,302,548,896	20/12/2023	USD	41,057,491	BNP Paribas	(365,554)
USD	600,000	21/12/2023	EGP	21,227,700	Citibank, New York	(54,368)
USD	500,000	21/12/2023	EGP	17,625,800	Barclays Bank, London	(43,335)
EGP	48,654,000	21/12/2023	USD	1,530,000	Standard Chartered Bank, London	(30,185)
USD	200,000	21/12/2023	EGP	7,031,304	Standard Chartered Bank, London	(16,748)
USD	200,000	21/12/2023	EGP	6,938,261	Standard Chartered Bank, London	(13,880)
USD	2,280,000	11/01/2024	CNY	16,491,696	J.P. Morgan Chase Bank, New York	(14,512)
USD	250,000	11/01/2024	CNY	1,806,250	Merrill Lynch International Bank	(1,306)
MYR	149,413,583	19/01/2024	USD	32,215,089	Morgan Stanley, London	(87,122)
USD	500,000	19/01/2024	MYR	2,328,330	Morgan Stanley, London	(654)
USD						(25,206,407)
Global ESG Corporate Bond						
EUR	1,000,000	25/10/2023	USD	1,057,889	UBS	1,822
USD	40,951,950	25/10/2023	EUR	37,600,000	Barclays Bank, London	1,106,813
USD	1,635,010	25/10/2023	EUR	1,500,000	Crédit Agricole	45,443
GBP	299,273	31/10/2023	USD	365,100	HSBC Bank PLC	242
USD	383,154	31/10/2023	GBP	313,126	HSBC Bank PLC	901
USD	298,543	31/10/2023	GBP	244,000	HSBC, Sheffield	677
USD	105,473	31/10/2023	GBP	85,985	HSBC Bank PLC	506
USD	25,579	31/10/2023	EUR	24,084	HSBC Bank PLC	50
USD	32,272,701	15/11/2023	EUR	30,000,000	Barclays Bank, London	453,197
USD	1,615,660	15/11/2023	EUR	1,500,000	Crédit Agricole	24,685
USD						1,634,336
EUR	3,439,144	31/10/2023	USD	3,666,816	HSBC Bank PLC	(21,414)
GBP	45,808,891	31/10/2023	USD	56,144,018	HSBC Bank PLC	(222,250)
USD	16,081,202	31/10/2023	GBP	13,234,000	HSBC, Sheffield	(74,366)
USD	766,006	31/10/2023	GBP	629,402	HSBC Bank PLC	(2,344)
USD	121,841	31/10/2023	GBP	100,096	HSBC Bank PLC	(353)
USD	50,278	31/10/2023	EUR	47,752	HSBC Bank PLC	(338)
USD	249,237	31/10/2023	GBP	204,291	HSBC Bank PLC	(154)
USD	18,634	31/10/2023	GBP	15,354	HSBC Bank PLC	(109)
USD						(321,328)

Statement of Derivatives

as at 30 September 2023 (continued)

Forward Foreign Exchange Contracts (continued)

Sub-fund	In exchange for	Settlement date	Currency	Contract to deliver	Counterparty	Unrealised gain / (loss) in sub-fund currency
Global Government Bond						
USD	104,698,069	05/10/2023	AUD	160,200,000	NatWest National Westminster Bank	1,297,319
USD	127,361,747	05/10/2023	CAD	171,400,000	NatWest National Westminster Bank	583,090
AUD	3,967,570	31/10/2023	USD	2,557,539	HSBC Bank PLC	5,799
SGD	24,178,999	31/10/2023	USD	17,735,511	HSBC Bank PLC	1,171
USD	21,672,358	31/10/2023	GBP	16,700,000	HSBC, Sheffield	1,285,628
USD	2,907,690	31/10/2023	GBP	2,376,262	HSBC Bank PLC	6,838
USD	756,379	31/10/2023	GBP	616,623	HSBC Bank PLC	3,629
USD	1,021,065	31/10/2023	EUR	961,399	HSBC Bank PLC	2,008
USD	689,958	31/10/2023	JPY	102,331,468	HSBC Bank PLC	1,132
USD	143,592	31/10/2023	EUR	134,524	HSBC Bank PLC	1,000
USD	221,259	31/10/2023	JPY	32,757,803	HSBC Bank PLC	756
USD	763,277	31/10/2023	JPY	113,285,592	HSBC Bank PLC	715
USD	43,029	31/10/2023	CHF	39,034	HSBC Bank PLC	233
USD	100,497	31/10/2023	SGD	136,772	HSBC Bank PLC	167
USD	14,697	31/10/2023	AUD	22,658	HSBC Bank PLC	59
USD	34,435	31/10/2023	JPY	5,107,305	HSBC Bank PLC	56
USD	56,573	31/10/2023	JPY	8,396,572	HSBC Bank PLC	53
USD	21,604	31/10/2023	JPY	3,204,194	HSBC Bank PLC	35
USD	28,151	31/10/2023	JPY	4,178,175	HSBC Bank PLC	26
USD	806	31/10/2023	EUR	759	HSBC Bank PLC	2
USD	423	31/10/2023	EUR	398	HSBC Bank PLC	1
USD	82	31/10/2023	GBP	67	HSBC Bank PLC	-
USD	621,647,740	06/11/2023	EUR	574,000,000	Crédit Agricole, London	13,069,376
USD	412,518,025	07/11/2023	JPY	60,075,000,000	UBS, London	7,680,587
USD	144,914,050	07/11/2023	GBP	115,500,000	State Street Bank and Trust Company	3,910,773
USD	18,031,936	22/11/2023	PLN	75,000,000	Goldman Sachs International, London	872,704
USD	9,479,670	22/11/2023	DKK	65,000,000	NatWest National Westminster Bank	226,520
USD	16,120,499	24/11/2023	MXN	276,000,000	J.P. Morgan Chase Bank, New York	376,238
USD						29,325,915
CHF	6,605,232	31/10/2023	USD	7,317,657	HSBC Bank PLC	(75,831)
EUR	26,000,000	31/10/2023	USD	29,116,542	HSBC, Sheffield	(1,557,232)
EUR	168,447,939	31/10/2023	USD	179,599,193	HSBC Bank PLC	(1,048,841)
EUR	111,669	31/10/2023	USD	119,062	HSBC Bank PLC	(695)
EUR	58,600	31/10/2023	USD	62,479	HSBC Bank PLC	(365)
GBP	432,422,553	31/10/2023	USD	529,983,135	HSBC Bank PLC	(2,097,984)
GBP	10,084	31/10/2023	USD	12,359	HSBC Bank PLC	(49)
IDR	217,800,000,000	31/10/2023	USD	14,478,120	UBS, London	(410,996)
INR	2,370,000,000	31/10/2023	USD	28,847,558	Goldman Sachs International, London	(345,647)
JPY	4,000,000,000	31/10/2023	USD	28,963,552	Crédit Agricole, London	(2,038,269)
JPY	18,027,523,085	31/10/2023	USD	122,240,883	HSBC Bank PLC	(891,845)
JPY	896,162,655	31/10/2023	USD	6,076,692	HSBC Bank PLC	(44,334)
JPY	554,472,106	31/10/2023	USD	3,759,760	HSBC Bank PLC	(27,430)

Statement of Derivatives

as at 30 September 2023 (continued)

Forward Foreign Exchange Contracts (continued)

Sub-fund	In exchange for	Settlement date	Currency	Contract to deliver	Counterparty	Unrealised gain / (loss) in sub-fund currency
Global Government Bond (continued)						
JPY	9,480,454	31/10/2023	USD	64,012	HSBC Bank PLC	(196)
USD	2,741,532	31/10/2023	GBP	2,256,390	HSBC Bank PLC	(12,984)
USD	3,587,741	31/10/2023	GBP	2,947,929	HSBC Bank PLC	(10,979)
USD	1,233,508	31/10/2023	EUR	1,171,541	HSBC Bank PLC	(8,295)
USD	6,085,604	31/10/2023	GBP	4,988,384	HSBC Bank PLC	(4,027)
USD	969,701	31/10/2023	EUR	917,264	HSBC Bank PLC	(2,574)
USD	344,459	31/10/2023	EUR	327,283	HSBC Bank PLC	(2,452)
USD	323,694	31/10/2023	GBP	266,707	HSBC Bank PLC	(1,892)
USD	848,243	31/10/2023	JPY	126,150,673	HSBC Bank PLC	(917)
USD	268,548	31/10/2023	GBP	220,621	HSBC Bank PLC	(777)
USD	998,822	31/10/2023	GBP	818,700	HSBC Bank PLC	(616)
USD	119,612	31/10/2023	SGD	163,852	HSBC Bank PLC	(583)
USD	98,568	31/10/2023	SGD	134,872	HSBC Bank PLC	(368)
USD	107,989	31/10/2023	EUR	102,107	HSBC Bank PLC	(243)
USD	50,974	31/10/2023	CHF	46,695	HSBC Bank PLC	(221)
USD	17,538	31/10/2023	AUD	27,472	HSBC Bank PLC	(211)
USD	13,508	31/10/2023	AUD	21,149	HSBC Bank PLC	(156)
USD	41,477	31/10/2023	CHF	37,901	HSBC Bank PLC	(77)
USD	65,374	31/10/2023	SGD	89,219	HSBC Bank PLC	(73)
USD	99,989	31/10/2023	EUR	94,351	HSBC Bank PLC	(21)
USD	26,377	31/10/2023	EUR	24,900	HSBC Bank PLC	(17)
USD	650	31/10/2023	EUR	615	HSBC Bank PLC	(2)
USD	342	31/10/2023	EUR	323	HSBC Bank PLC	(1)
USD	65	31/10/2023	GBP	54	HSBC Bank PLC	-
EUR	12,400,000	06/11/2023	USD	13,167,911	Crédit Agricole, London	(20,922)
JPY	3,510,000,000	07/11/2023	USD	23,895,204	HSBC, Sheffield	(241,781)
JPY	3,912,000,000	07/11/2023	USD	26,405,590	State Street Bank and Trust Company	(43,142)
NZD	8,800,000	22/11/2023	USD	5,305,413	Goldman Sachs International, London	(17,861)
USD	2,648,891	22/11/2023	SEK	29,000,000	Citigroup Global Markets Limited	(25,939)
USD						(8,936,845)
Global Green Bond						
USD	16,969,056	12/10/2023	EUR	15,600,000	HSBC, Paris	446,425
USD	489,506	12/10/2023	EUR	450,000	HSBC, Paris	12,892
USD	427,704	12/10/2023	EUR	400,000	HSBC, Paris	4,046
USD	26,834,398	19/10/2023	EUR	25,000,000	Crédit Agricole	348,177
GBP	94,517	31/10/2023	USD	115,307	HSBC Bank PLC	76
USD	127,364	31/10/2023	GBP	104,086	HSBC Bank PLC	300
USD	30,985	31/10/2023	GBP	25,260	HSBC Bank PLC	149
USD	8,809	31/10/2023	EUR	8,295	HSBC Bank PLC	17
USD						812,082

Statement of Derivatives

as at 30 September 2023 (continued)

Forward Foreign Exchange Contracts (continued)

Sub-fund	In exchange for	Settlement date	Currency	Contract to deliver	Counterparty	Unrealised gain / (loss) in sub-fund currency
Global Green Bond (continued)						
EUR	1,095,356	31/10/2023	USD	1,167,869	HSBC Bank PLC	(6,820)
GBP	14,049,622	31/10/2023	USD	17,219,414	HSBC Bank PLC	(68,165)
USD	242,742	31/10/2023	GBP	199,453	HSBC Bank PLC	(743)
USD	16,693	31/10/2023	EUR	15,855	HSBC Bank PLC	(111)
USD	38,320	31/10/2023	GBP	31,481	HSBC Bank PLC	(111)
USD	75,857	31/10/2023	GBP	62,178	HSBC Bank PLC	(47)
USD	5,137	31/10/2023	GBP	4,232	HSBC Bank PLC	(30)
USD						(76,027)
Global High Income Bond						
USD	9,909,052	03/10/2023	EUR	9,099,295	Standard Chartered Bank, London	275,173
USD	98,515	03/10/2023	GBP	77,668	Barclays Bank, London	3,717
USD	650,000	18/10/2023	ARS	215,865,000	J.P. Morgan Chase Bank, New York	65,563
USD	250,000	18/10/2023	ARS	80,625,000	Merrill Lynch International Bank, London	31,714
USD	99,465,732	20/10/2023	EUR	90,000,000	Barclays Bank, London	4,111,405
AUD	124,740,963	31/10/2023	USD	80,409,397	HSBC Bank PLC	182,312
AUD	212,381	31/10/2023	USD	136,297	HSBC Bank PLC	917
AUD	20,290	31/10/2023	USD	13,012	HSBC Bank PLC	97
AUD	400	31/10/2023	USD	257	HSBC Bank PLC	1
CNH	166,435,911	31/10/2023	USD	22,797,251	HSBC Bank PLC	62,787
CNH	990,000	31/10/2023	USD	135,460	HSBC Bank PLC	516
CNH	232,113	31/10/2023	USD	31,773	HSBC Bank PLC	108
EUR	72,961	31/10/2023	USD	77,321	HSBC Bank PLC	16
EUR	2,240	31/10/2023	USD	2,373	HSBC Bank PLC	2
SGD	29,639,780	31/10/2023	USD	21,741,042	HSBC Bank PLC	1,435
SGD	3,010,767	31/10/2023	USD	2,208,424	HSBC Bank PLC	147
SGD	21,803	31/10/2023	USD	15,968	HSBC Bank PLC	25
SGD	7,127	31/10/2023	USD	5,222	HSBC Bank PLC	6
USD	16,826,254	31/10/2023	EUR	15,850,000	Merrill Lynch International Bank	25,674
USD	75,074	31/10/2023	EUR	70,687	HSBC Bank PLC	148
USD	72,130	31/10/2023	EUR	67,915	HSBC Bank PLC	142
USD	45,926	31/10/2023	EUR	43,242	HSBC Bank PLC	90
USD	25,693	31/10/2023	EUR	24,192	HSBC Bank PLC	51
USD	7,074	31/10/2023	EUR	6,627	HSBC Bank PLC	49
USD	19,868	31/10/2023	SGD	27,040	HSBC Bank PLC	33
USD	6,159	31/10/2023	CAD	8,282	HSBC Bank PLC	31
USD	12,573	31/10/2023	GBP	10,275	HSBC Bank PLC	30
USD	777	31/10/2023	EUR	732	HSBC Bank PLC	2
USD	373	31/10/2023	EUR	351	HSBC Bank PLC	1
USD	80	31/10/2023	SGD	110	HSBC Bank PLC	-
USD	9,651,868	02/11/2023	EUR	9,099,295	Morgan Stanley, London	6,060
USD	95,218	02/11/2023	GBP	77,668	Standard Chartered Bank, London	402
USD	1,199,069	12/12/2023	EUR	1,100,562	UBS, London	30,195
USD						4,798,849

Statement of Derivatives

as at 30 September 2023 (continued)

Forward Foreign Exchange Contracts (continued)

Sub-fund	In exchange for	Settlement date	Currency	Contract to deliver	Counterparty	Unrealised gain / (loss) in sub-fund currency
Global High Income Bond (continued)						
ARS	296,490,000	18/10/2023	USD	812,301	Merrill Lynch International Bank	(9,579)
AUD	73,199	31/10/2023	USD	47,346	HSBC Bank PLC	(54)
CAD	962,919	31/10/2023	USD	715,552	HSBC Bank PLC	(3,057)
EUR	12,236,389	31/10/2023	USD	13,046,438	HSBC Bank PLC	(76,190)
EUR	7,779,982	31/10/2023	USD	8,295,017	HSBC Bank PLC	(48,442)
EUR	4,904,914	31/10/2023	USD	5,229,619	HSBC Bank PLC	(30,540)
EUR	2,704,344	31/10/2023	USD	2,883,371	HSBC Bank PLC	(16,839)
EUR	2,167,574	31/10/2023	USD	2,313,688	HSBC Bank PLC	(16,117)
EUR	81,972	31/10/2023	USD	87,398	HSBC Bank PLC	(510)
EUR	39,085	31/10/2023	USD	41,672	HSBC Bank PLC	(243)
EUR	6,724	31/10/2023	USD	7,177	HSBC Bank PLC	(50)
GBP	1,199,751	31/10/2023	USD	1,470,431	HSBC Bank PLC	(5,821)
SGD	7,220	31/10/2023	USD	5,301	HSBC Bank PLC	(5)
USD	3,851,290	31/10/2023	AUD	6,000,000	State Street Bank and Trust Co, London	(25,146)
USD	5,484,685	31/10/2023	GBP	4,500,000	Citigroup Global Markets Limited	(8,745)
USD	699,897	31/10/2023	AUD	1,096,354	HSBC Bank PLC	(8,427)
USD	136,849	31/10/2023	EUR	129,975	HSBC Bank PLC	(920)
USD	185,384	31/10/2023	SGD	253,950	HSBC Bank PLC	(904)
USD	183,611	31/10/2023	CNH	1,342,090	HSBC Bank PLC	(725)
USD	124,569	31/10/2023	CNH	908,846	HSBC Bank PLC	(262)
USD	162,770	31/10/2023	EUR	153,659	HSBC Bank PLC	(104)
USD	25,328	31/10/2023	CNH	185,139	HSBC Bank PLC	(101)
USD	25,298	31/10/2023	SGD	34,554	HSBC Bank PLC	(49)
USD	4,403	31/10/2023	EUR	4,163	HSBC Bank PLC	(10)
USD	1,320	31/10/2023	CNH	9,619	HSBC Bank PLC	(2)
USD	15	31/10/2023	SGD	20	HSBC Bank PLC	-
USD	109	31/10/2023	SGD	150	HSBC Bank PLC	-
USD	95,448,987	16/11/2023	EUR	90,000,000	Crédit Agricole	(13,617)
USD						(266,459)
Global High Yield Bond						
EUR	1,500,000	03/10/2023	USD	1,578,069	BNP Paribas	10,056
USD	49,397,935	03/10/2023	EUR	45,365,771	Standard Chartered Bank, London	1,366,923
EUR	2,000,000	25/10/2023	USD	2,115,499	BNP Paribas	3,923
USD	111,831,890	25/10/2023	EUR	103,000,000	BNP Paribas	2,681,647
AUD	14,907,728	31/10/2023	USD	9,609,686	HSBC Bank PLC	21,788
AUD	1,095,463	31/10/2023	USD	706,148	HSBC Bank PLC	1,601
AUD	260	31/10/2023	USD	167	HSBC Bank PLC	1
AUD	145	31/10/2023	USD	93	HSBC Bank PLC	1
CNH	10,167,821	31/10/2023	USD	1,392,718	HSBC Bank PLC	3,835
SGD	6,402,930	31/10/2023	USD	4,696,606	HSBC Bank PLC	310
USD	68,697	31/10/2023	EUR	64,358	HSBC Bank PLC	479
USD	34,274	31/10/2023	GBP	27,941	HSBC Bank PLC	164
USD	1,988	31/10/2023	CAD	2,682	HSBC Bank PLC	3
USD	46,522,958	02/11/2023	EUR	43,865,771	Morgan Stanley, London	22,565
USD	109,776,643	15/11/2023	EUR	102,000,000	Barclays Bank, London	1,590,330
USD						5,703,626

Statement of Derivatives

as at 30 September 2023 (continued)

Forward Foreign Exchange Contracts (continued)

Sub-fund	In exchange for	Settlement date	Currency	Contract to deliver	Counterparty	Unrealised gain / (loss) in sub-fund currency
Global High Yield Bond (continued)						
CAD	519,642	31/10/2023	USD	386,150	HSBC Bank PLC	(1,650)
CHF	2,057,275	31/10/2023	USD	2,279,168	HSBC Bank PLC	(23,619)
EUR	59,236,323	31/10/2023	USD	63,157,767	HSBC Bank PLC	(368,835)
EUR	35,976,411	31/10/2023	USD	38,358,050	HSBC Bank PLC	(224,007)
EUR	8,236,703	31/10/2023	USD	8,781,973	HSBC Bank PLC	(51,286)
EUR	6,477,671	31/10/2023	USD	6,906,493	HSBC Bank PLC	(40,333)
EUR	70,715	31/10/2023	USD	75,482	HSBC Bank PLC	(526)
EUR	4,900	31/10/2023	USD	5,230	HSBC Bank PLC	(36)
EUR	3,254	31/10/2023	USD	3,469	HSBC Bank PLC	(20)
GBP	211,519,341	31/10/2023	USD	259,241,066	HSBC Bank PLC	(1,026,228)
GBP	979,868	31/10/2023	USD	1,200,940	HSBC Bank PLC	(4,754)
GBP	19,354	31/10/2023	USD	23,721	HSBC Bank PLC	(94)
GBP	16,500	31/10/2023	USD	20,223	HSBC Bank PLC	(80)
JPY	962,085,257	31/10/2023	USD	6,523,700	HSBC Bank PLC	(47,596)
JPY	905,607,132	31/10/2023	USD	6,140,734	HSBC Bank PLC	(44,802)
JPY	35,101,953	31/10/2023	USD	238,019	HSBC Bank PLC	(1,737)
USD	5,536,190	31/10/2023	GBP	4,548,905	HSBC Bank PLC	(16,942)
USD	1,357,037	31/10/2023	EUR	1,288,865	HSBC Bank PLC	(9,126)
USD	780,126	31/10/2023	EUR	737,640	HSBC Bank PLC	(1,753)
USD	285,377	31/10/2023	GBP	235,135	HSBC Bank PLC	(1,667)
USD	196,876	31/10/2023	EUR	186,986	HSBC Bank PLC	(1,324)
USD	105,049	31/10/2023	AUD	164,554	HSBC Bank PLC	(1,265)
USD	297,796	31/10/2023	GBP	244,649	HSBC Bank PLC	(862)
USD	1,288,242	31/10/2023	GBP	1,055,975	HSBC Bank PLC	(852)
USD	114,439	31/10/2023	EUR	108,733	HSBC Bank PLC	(815)
USD	93,512	31/10/2023	EUR	88,814	HSBC Bank PLC	(629)
USD	794,788	31/10/2023	GBP	651,460	HSBC Bank PLC	(490)
USD	100,605	31/10/2023	SGD	137,815	HSBC Bank PLC	(490)
USD	111,849	31/10/2023	CNH	817,440	HSBC Bank PLC	(426)
USD	36,168	31/10/2023	EUR	34,351	HSBC Bank PLC	(243)
USD	49,996	31/10/2023	CHF	45,799	HSBC Bank PLC	(217)
USD	15,075	31/10/2023	AUD	23,615	HSBC Bank PLC	(182)
USD	143,240	31/10/2023	JPY	21,302,588	HSBC Bank PLC	(155)
USD	30,729	31/10/2023	EUR	29,056	HSBC Bank PLC	(69)
USD	30,027	31/10/2023	EUR	28,392	HSBC Bank PLC	(67)
USD	62,202	31/10/2023	JPY	9,250,609	HSBC Bank PLC	(67)
USD	10,641	31/10/2023	CNH	77,783	HSBC Bank PLC	(42)
USD	9,767	31/10/2023	CNH	71,367	HSBC Bank PLC	(35)
USD	6,188	31/10/2023	GBP	5,085	HSBC Bank PLC	(19)
USD	12,244	31/10/2023	SGD	16,710	HSBC Bank PLC	(14)
USD	33,884	31/10/2023	EUR	31,974	HSBC Bank PLC	(7)
USD	8,982	31/10/2023	EUR	8,479	HSBC Bank PLC	(6)
USD	6,159	31/10/2023	EUR	5,814	HSBC Bank PLC	(4)
USD	437	31/10/2023	GBP	359	HSBC Bank PLC	(1)
USD	1,302	31/10/2023	JPY	193,694	HSBC Bank PLC	(1)
USD	19	31/10/2023	EUR	18	HSBC Bank PLC	-
USD	118	31/10/2023	GBP	97	HSBC Bank PLC	-
USD						(1,873,373)

Statement of Derivatives

as at 30 September 2023 (continued)

Forward Foreign Exchange Contracts (continued)

Sub-fund	In exchange for	Settlement date	Currency	Contract to deliver	Counterparty	Unrealised gain / (loss) in sub-fund currency
Global High Yield ESG Bond						
USD	375,680	03/10/2023	EUR	345,000	Standard Chartered Bank, London	10,411
EUR	100,000	25/10/2023	USD	105,774	UBS	197
USD	5,319,063	25/10/2023	EUR	4,900,000	UBS	126,478
GBP	157,268	31/10/2023	USD	191,860	HSBC Bank PLC	128
USD	16,232	31/10/2023	GBP	13,233	HSBC Bank PLC	78
USD	366,019	02/11/2023	EUR	345,000	Standard Chartered Bank, London	298
USD	5,057,680	15/11/2023	EUR	4,700,000	Barclays Bank, London	72,625
USD						210,215
CHF	8,676	31/10/2023	USD	9,612	HSBC Bank PLC	(100)
CHF	3,853	31/10/2023	USD	4,268	HSBC Bank PLC	(44)
EUR	960,847	31/10/2023	USD	1,024,455	HSBC Bank PLC	(5,983)
EUR	8,823	31/10/2023	USD	9,407	HSBC Bank PLC	(55)
EUR	3,597	31/10/2023	USD	3,835	HSBC Bank PLC	(22)
GBP	12,775,090	31/10/2023	USD	15,657,329	HSBC Bank PLC	(61,981)
GBP	9,087	31/10/2023	USD	11,137	HSBC Bank PLC	(45)
GBP	3,183	31/10/2023	USD	3,901	HSBC Bank PLC	(15)
USD	335,235	31/10/2023	GBP	275,452	HSBC Bank PLC	(1,026)
USD	62,774	31/10/2023	GBP	51,571	HSBC Bank PLC	(182)
USD	21,815	31/10/2023	EUR	20,719	HSBC Bank PLC	(147)
USD	64,895	31/10/2023	GBP	53,192	HSBC Bank PLC	(40)
USD	3,658	31/10/2023	GBP	3,014	HSBC Bank PLC	(21)
USD	22	31/10/2023	EUR	21	HSBC Bank PLC	-
USD	22	31/10/2023	GBP	18	HSBC Bank PLC	-
USD	61	31/10/2023	GBP	50	HSBC Bank PLC	-
USD	22	31/10/2023	CHF	20	HSBC Bank PLC	-
USD	49	31/10/2023	CHF	45	HSBC Bank PLC	-
USD	53	31/10/2023	EUR	50	HSBC Bank PLC	-
USD						(69,661)
Global High Yield Securitised Credit Bond						
EUR	6,011,183	31/10/2023	USD	6,409,123	HSBC Bank PLC	(41,720)
JPY	506,378,949	31/10/2023	USD	3,433,650	HSBC Bank PLC	(14,868)
USD						(56,588)
Global Inflation Linked Bond						
EUR	4,890,000	05/10/2023	USD	5,164,060	State Street Bank and Trust Company	13,655
USD	192,830,591	05/10/2023	EUR	175,240,000	HSBC, Sheffield	7,279,937
USD	22,220,564	05/10/2023	AUD	34,000,000	NatWest National Westminster Bank	275,336
USD	22,492,649	05/10/2023	CAD	30,270,000	NatWest National Westminster Bank	102,976
USD	1,415,548	05/10/2023	EUR	1,280,000	J.P. Morgan Chase Bank, New York	60,236
USD	581,561	05/10/2023	EUR	530,000	State Street Bank and Trust Company	20,377
USD	331,427	05/10/2023	EUR	300,000	State Street Bank and Trust Company	13,776
GBP	2,440,000	06/10/2023	USD	2,964,986	UBS, London	13,211
GBP	420,000	06/10/2023	USD	511,973	State Street Bank and Trust Company	667
USD	125,025,327	06/10/2023	GBP	98,190,000	NatWest National Westminster Bank	5,177,319

Statement of Derivatives

as at 30 September 2023 (continued)

Forward Foreign Exchange Contracts (continued)

Sub-fund	In exchange for	Settlement date	Currency	Contract to deliver	Counterparty	Unrealised gain / (loss) in sub-fund currency
Global Inflation Linked Bond (continued)						
USD	9,731,391	06/10/2023	JPY	1,380,000,000	State Street Bank and Trust Company	479,188
USD	2,702,365	06/10/2023	GBP	2,100,000	Goldman Sachs International, London	139,163
USD	612,605	06/10/2023	GBP	480,000	HSBC, Sheffield	26,730
USD	470,235	06/10/2023	GBP	370,000	HSBC, Sheffield	18,623
EUR	1,008	31/10/2023	USD	1,068	HSBC Bank PLC	1
EUR	26	31/10/2023	USD	28	HSBC Bank PLC	-
SGD	4,830,131	31/10/2023	USD	3,542,944	HSBC Bank PLC	234
USD	4,671,886	31/10/2023	GBP	3,600,000	HSBC, Sheffield	277,141
USD	1,225,285	31/10/2023	GBP	1,001,345	HSBC Bank PLC	2,882
USD	1,240,840	31/10/2023	EUR	1,168,331	HSBC Bank PLC	2,440
USD	282,796	31/10/2023	EUR	266,271	HSBC Bank PLC	556
USD	105,198	31/10/2023	GBP	85,760	HSBC Bank PLC	505
USD	476,643	31/10/2023	EUR	449,236	HSBC Bank PLC	464
USD	87,133	31/10/2023	EUR	82,042	HSBC Bank PLC	171
USD	160,698	31/10/2023	EUR	151,458	HSBC Bank PLC	157
USD	51,435	31/10/2023	JPY	7,620,271	HSBC Bank PLC	141
USD	19,190	31/10/2023	EUR	17,978	HSBC Bank PLC	134
USD	91,793	31/10/2023	JPY	13,623,948	HSBC Bank PLC	86
USD	37,261	31/10/2023	EUR	35,083	HSBC Bank PLC	73
USD	36,239	31/10/2023	EUR	34,121	HSBC Bank PLC	71
USD	12,330	31/10/2023	CHF	11,186	HSBC Bank PLC	67
USD	32,775	31/10/2023	SGD	44,606	HSBC Bank PLC	55
USD	49,724	31/10/2023	EUR	46,865	HSBC Bank PLC	48
USD	13,774	31/10/2023	EUR	12,969	HSBC Bank PLC	27
USD	7,126	31/10/2023	CHF	6,479	HSBC Bank PLC	22
USD	21,377	31/10/2023	EUR	20,148	HSBC Bank PLC	21
USD	19,420	31/10/2023	EUR	18,304	HSBC Bank PLC	19
USD	7,804	31/10/2023	EUR	7,355	HSBC Bank PLC	8
USD	923	31/10/2023	EUR	864	HSBC Bank PLC	6
USD	3,224,100	24/11/2023	MXN	55,200,000	J.P. Morgan Chase Bank, New York	75,248
USD						13,981,771
EUR	965,000	05/10/2023	USD	1,045,240	NatWest National Westminster Bank	(23,462)
EUR	1,250,000	05/10/2023	USD	1,333,532	Merrill Lynch International Bank	(9,985)
EUR	370,000	05/10/2023	USD	395,436	NatWest National Westminster Bank	(3,666)
EUR	380,000	05/10/2023	USD	405,768	NatWest National Westminster Bank	(3,410)
EUR	375,000	05/10/2023	USD	400,319	UBS, London	(3,255)
USD	2,462,566	05/10/2023	CAD	3,330,000	HSBC, Sheffield	(520)
GBP	1,290,000	06/10/2023	USD	1,627,231	Crédit Agricole, London	(52,693)
GBP	630,000	06/10/2023	USD	798,010	Merrill Lynch International Bank	(29,049)
JPY	92,500,000	06/10/2023	USD	621,546	HSBC, Sheffield	(1,380)
CHF	1,180,333	31/10/2023	USD	1,307,641	HSBC Bank PLC	(13,550)
EUR	84,745,946	31/10/2023	USD	90,356,128	HSBC Bank PLC	(527,670)
EUR	5,600,000	31/10/2023	USD	6,271,255	HSBC, Sheffield	(335,403)
EUR	28,683,431	31/10/2023	USD	30,582,274	HSBC Bank PLC	(178,597)

Statement of Derivatives

as at 30 September 2023 (continued)

Forward Foreign Exchange Contracts (continued)

Sub-fund	In exchange for	Settlement date	Currency	Contract to deliver	Counterparty	Unrealised gain / (loss) in sub-fund currency
Global Inflation Linked Bond (continued)						
EUR	8,716,599	31/10/2023	USD	9,293,638	HSBC Bank PLC	(54,273)
EUR	3,726,276	31/10/2023	USD	3,972,956	HSBC Bank PLC	(23,202)
EUR	3,629,885	31/10/2023	USD	3,870,184	HSBC Bank PLC	(22,600)
EUR	1,398,104	31/10/2023	USD	1,490,658	HSBC Bank PLC	(8,705)
EUR	11,644	31/10/2023	USD	12,429	HSBC Bank PLC	(87)
EUR	4,241	31/10/2023	USD	4,526	HSBC Bank PLC	(32)
GBP	110,785,206	31/10/2023	USD	135,779,900	HSBC Bank PLC	(537,497)
IDR	46,600,000,000	31/10/2023	USD	3,097,706	UBS, London	(87,936)
JPY	870,000,000	31/10/2023	USD	6,299,572	Crédit Agricole, London	(443,324)
JPY	1,379,288,090	31/10/2023	USD	9,352,666	HSBC Bank PLC	(68,235)
MYR	14,400,000	31/10/2023	USD	3,181,880	Goldman Sachs International, London	(103,254)
USD	1,722,759	31/10/2023	GBP	1,415,534	HSBC Bank PLC	(5,272)
USD	391,681	31/10/2023	EUR	372,004	HSBC Bank PLC	(2,634)
USD	3,177,228	31/10/2023	EUR	2,999,377	HSBC Bank PLC	(2,032)
USD	695,699	31/10/2023	GBP	570,946	HSBC Bank PLC	(1,290)
USD	1,064,566	31/10/2023	GBP	872,627	HSBC Bank PLC	(704)
USD	71,809	31/10/2023	GBP	59,167	HSBC Bank PLC	(420)
USD	47,276	31/10/2023	EUR	44,901	HSBC Bank PLC	(318)
USD	42,444	31/10/2023	EUR	40,328	HSBC Bank PLC	(302)
USD	80,574	31/10/2023	GBP	66,194	HSBC Bank PLC	(233)
USD	45,109	31/10/2023	SGD	61,793	HSBC Bank PLC	(220)
USD	20,264	31/10/2023	EUR	19,246	HSBC Bank PLC	(136)
USD	19,629	31/10/2023	EUR	18,643	HSBC Bank PLC	(132)
USD	121,663	31/10/2023	JPY	18,093,677	HSBC Bank PLC	(132)
USD	197,484	31/10/2023	GBP	161,871	HSBC Bank PLC	(122)
USD	17,001	31/10/2023	CHF	15,574	HSBC Bank PLC	(74)
USD	7,450	31/10/2023	EUR	7,076	HSBC Bank PLC	(50)
USD	19,025	31/10/2023	SGD	25,984	HSBC Bank PLC	(36)
USD	11,679	31/10/2023	EUR	11,043	HSBC Bank PLC	(26)
USD	14,762	31/10/2023	SGD	20,146	HSBC Bank PLC	(15)
USD	17,653	31/10/2023	EUR	16,657	HSBC Bank PLC	(4)
USD	245	31/10/2023	EUR	233	HSBC Bank PLC	(2)
USD	889	31/10/2023	EUR	839	HSBC Bank PLC	(1)
USD	68	31/10/2023	EUR	64	HSBC Bank PLC	-
USD	54	31/10/2023	EUR	51	HSBC Bank PLC	-
USD	19,629,918	22/11/2023	NZD	33,000,000	HSBC, Sheffield	(198,400)
USD	16,441,392	22/11/2023	SEK	180,000,000	Citigroup Global Markets Limited	(161,002)
USD						(2,905,342)
Global Investment Grade Securitised Credit Bond						
AUD	52,915,669	31/10/2023	USD	34,110,022	HSBC Bank PLC	77,338
AUD	3,206,987	31/10/2023	USD	2,060,140	HSBC Bank PLC	11,807
AUD	996,452	31/10/2023	USD	636,144	HSBC Bank PLC	7,636
AUD	914,664	31/10/2023	USD	586,991	HSBC Bank PLC	3,948
AUD	707,019	31/10/2023	USD	453,417	HSBC Bank PLC	3,369
AUD	1,844,105	31/10/2023	USD	1,188,731	HSBC Bank PLC	2,695

Statement of Derivatives

as at 30 September 2023 (continued)

Forward Foreign Exchange Contracts (continued)

Sub-fund	In exchange for	Settlement date	Currency	Contract to deliver	Counterparty	Unrealised gain / (loss) in sub-fund currency
Global Investment Grade Securitised Credit Bond (continued)						
CNH	146,415,788	31/10/2023	USD	20,055,031	HSBC Bank PLC	55,234
CNH	10,073,312	31/10/2023	USD	1,378,900	HSBC Bank PLC	4,673
CNH	5,359,877	31/10/2023	USD	733,813	HSBC Bank PLC	2,369
CNH	3,944,847	31/10/2023	USD	539,668	HSBC Bank PLC	2,158
CNH	5,330,184	31/10/2023	USD	730,747	HSBC Bank PLC	1,356
CNH	1,566,062	31/10/2023	USD	214,282	HSBC Bank PLC	817
CNH	2,378,838	31/10/2023	USD	326,357	HSBC Bank PLC	377
GBP	65,000,000	31/10/2023	USD	78,888,615	HSBC Bank PLC	460,935
GBP	12,000,000	31/10/2023	USD	14,564,052	HSBC Bank PLC	85,096
GBP	1,186,098	31/10/2023	USD	1,443,765	HSBC Bank PLC	4,179
GBP	92,192	31/10/2023	USD	111,891	HSBC Bank PLC	655
GBP	593,947	31/10/2023	USD	724,622	HSBC Bank PLC	447
GBP	300,199	31/10/2023	USD	366,229	HSBC Bank PLC	242
GBP	22,855	31/10/2023	USD	27,738	HSBC Bank PLC	162
GBP	19,526	31/10/2023	USD	23,698	HSBC Bank PLC	138
GBP	1,006	31/10/2023	USD	1,228	HSBC Bank PLC	1
SGD	10,126,055	31/10/2023	USD	7,427,551	HSBC Bank PLC	490
SGD	9,467	31/10/2023	USD	6,944	HSBC Bank PLC	-
USD	4,281,956	31/10/2023	GBP	3,500,000	HSBC, Sheffield	9,288
USD	392,700	31/10/2023	GBP	320,141	HSBC Bank PLC	1,884
USD	74,811	31/10/2023	EUR	70,086	HSBC Bank PLC	521
USD	77,478	31/10/2023	GBP	63,318	HSBC Bank PLC	182
USD	90,634	31/10/2023	JPY	13,451,882	HSBC Bank PLC	85
USD	4,514	31/10/2023	GBP	3,680	HSBC Bank PLC	22
USD						738,104
AUD	488,456	31/10/2023	USD	315,940	HSBC Bank PLC	(362)
CHF	3,315,210	31/10/2023	USD	3,672,781	HSBC Bank PLC	(38,060)
EUR	81,706,051	31/10/2023	USD	87,114,991	HSBC Bank PLC	(508,743)
EUR	60,153,692	31/10/2023	USD	64,135,867	HSBC Bank PLC	(374,547)
EUR	272,834	31/10/2023	USD	290,896	HSBC Bank PLC	(1,699)
EUR	182,880	31/10/2023	USD	194,987	HSBC Bank PLC	(1,139)
EUR	172,017	31/10/2023	USD	183,404	HSBC Bank PLC	(1,071)
EUR	833	31/10/2023	USD	888	HSBC Bank PLC	(5)
GBP	215,246,086	31/10/2023	USD	263,808,616	HSBC Bank PLC	(1,044,309)
GBP	67,734,230	31/10/2023	USD	83,016,020	HSBC Bank PLC	(328,626)
GBP	12,384,607	31/10/2023	USD	15,178,748	HSBC Bank PLC	(60,086)
GBP	3,379,173	31/10/2023	USD	4,141,561	HSBC Bank PLC	(16,395)
GBP	298,728	31/10/2023	USD	366,434	HSBC Bank PLC	(1,758)

Statement of Derivatives

as at 30 September 2023 (continued)

Forward Foreign Exchange Contracts (continued)

Sub-fund	In exchange for	Settlement date	Currency	Contract to deliver	Counterparty	Unrealised gain / (loss) in sub-fund currency
Global Investment Grade Securitised Credit Bond (continued)						
JPY	2,435,126,253	31/10/2023	USD	16,512,084	HSBC Bank PLC	(120,469)
JPY	45,977,406	31/10/2023	USD	311,763	HSBC Bank PLC	(2,275)
SGD	9	31/10/2023	USD	6	HSBC Bank PLC	-
USD	325,487,428	31/10/2023	EUR	308,562,000	State Street Bank and Trust Company	(1,580,116)
USD	56,030,270	31/10/2023	AUD	87,691,000	BNP Paribas	(624,476)
USD	241,921,948	31/10/2023	GBP	198,384,000	HSBC, Sheffield	(257,760)
USD	3,980,510	31/10/2023	GBP	3,270,654	HSBC Bank PLC	(12,181)
USD	1,414,481	31/10/2023	EUR	1,343,423	HSBC Bank PLC	(9,512)
USD	2,935,539	31/10/2023	GBP	2,406,268	HSBC Bank PLC	(1,943)
USD	150,591	31/10/2023	GBP	124,079	HSBC Bank PLC	(880)
USD	113,570	31/10/2023	EUR	107,906	HSBC Bank PLC	(808)
USD	113,408	31/10/2023	SGD	155,353	HSBC Bank PLC	(552)
USD	132,631	31/10/2023	GBP	108,961	HSBC Bank PLC	(384)
USD	468,202	31/10/2023	GBP	383,769	HSBC Bank PLC	(289)
USD	57,881	31/10/2023	CHF	53,022	HSBC Bank PLC	(252)
USD	18,062	31/10/2023	AUD	28,293	HSBC Bank PLC	(217)
USD	63,758	31/10/2023	GBP	52,388	HSBC Bank PLC	(195)
USD	56,967	31/10/2023	EUR	53,864	HSBC Bank PLC	(128)
USD	154,215	31/10/2023	GBP	126,410	HSBC Bank PLC	(102)
USD	27,919	31/10/2023	SGD	38,102	HSBC Bank PLC	(31)
USD	8,611	31/10/2023	GBP	7,074	HSBC Bank PLC	(25)
USD	97,343	31/10/2023	EUR	91,854	HSBC Bank PLC	(20)
USD	19,678	31/10/2023	EUR	18,576	HSBC Bank PLC	(13)
USD	3,380	31/10/2023	GBP	2,770	HSBC Bank PLC	(2)
USD						(4,989,430)
Global Lower Carbon Bond						
USD	28,737,119	20/10/2023	EUR	26,000,000	Barclays Bank, London	1,190,313
USD	10,821,884	20/10/2023	EUR	10,000,000	Royal Bank of Canada, London	226,959
USD	2,147,092	20/10/2023	EUR	2,000,000	Royal Bank of Canada, London	28,107
AUD	3,017,667	31/10/2023	USD	1,945,222	HSBC Bank PLC	4,410
EUR	38,429	31/10/2023	USD	40,446	HSBC Bank PLC	288
EUR	11,626	31/10/2023	USD	12,316	HSBC Bank PLC	8
EUR	1,826	31/10/2023	USD	1,935	HSBC Bank PLC	-
GBP	93,782	31/10/2023	USD	114,410	HSBC Bank PLC	76
GBP	10,000	31/10/2023	USD	12,137	HSBC Bank PLC	71
GBP	550	31/10/2023	USD	671	HSBC Bank PLC	-
SGD	2,833,805	31/10/2023	USD	2,078,621	HSBC Bank PLC	137
USD	597,086	31/10/2023	GBP	488,000	HSBC, Sheffield	1,354

Statement of Derivatives

as at 30 September 2023 (continued)

Forward Foreign Exchange Contracts (continued)

Sub-fund	In exchange for	Settlement date	Currency	Contract to deliver	Counterparty	Unrealised gain / (loss) in sub-fund currency
Global Lower Carbon Bond (continued)						
USD	120,176	31/10/2023	GBP	98,212	HSBC Bank PLC	283
USD	28,783	31/10/2023	EUR	26,966	HSBC Bank PLC	201
USD	30,890	31/10/2023	GBP	25,182	HSBC Bank PLC	148
USD	17,221	31/10/2023	EUR	16,133	HSBC Bank PLC	120
USD	53,978	31/10/2023	EUR	50,824	HSBC Bank PLC	106
USD	13,774	31/10/2023	AUD	21,233	HSBC Bank PLC	55
USD	14,788	31/10/2023	GBP	12,085	HSBC Bank PLC	35
USD	14,549	31/10/2023	SGD	19,801	HSBC Bank PLC	24
USD	9,096	31/10/2023	GBP	7,434	HSBC Bank PLC	21
USD	3,312	31/10/2023	CHF	3,005	HSBC Bank PLC	18
USD	8,062	31/10/2023	EUR	7,591	HSBC Bank PLC	16
USD	883	31/10/2023	EUR	831	HSBC Bank PLC	2
USD						1,452,752
CHF	418,800	31/10/2023	USD	463,971	HSBC Bank PLC	(4,809)
EUR	7,120,125	31/10/2023	USD	7,591,478	HSBC Bank PLC	(44,333)
EUR	1,082,983	31/10/2023	USD	1,154,677	HSBC Bank PLC	(6,743)
EUR	144,138	31/10/2023	USD	153,680	HSBC Bank PLC	(897)
GBP	14,346,935	31/10/2023	USD	17,583,805	HSBC Bank PLC	(69,607)
GBP	1,013,922	31/10/2023	USD	1,242,677	HSBC Bank PLC	(4,920)
GBP	683,592	31/10/2023	USD	837,820	HSBC Bank PLC	(3,317)
GBP	50	31/10/2023	USD	61	HSBC Bank PLC	-
USD	15,894,070	31/10/2023	GBP	13,080,000	HSBC, Sheffield	(73,500)
USD	232,340	31/10/2023	GBP	190,906	HSBC Bank PLC	(711)
USD	38,705	31/10/2023	EUR	36,760	HSBC Bank PLC	(260)
USD	16,972	31/10/2023	AUD	26,586	HSBC Bank PLC	(204)
USD	36,838	31/10/2023	GBP	30,264	HSBC Bank PLC	(107)
USD	15,487	31/10/2023	EUR	14,709	HSBC Bank PLC	(104)
USD	17,799	31/10/2023	SGD	24,382	HSBC Bank PLC	(87)
USD	22,417	31/10/2023	EUR	21,197	HSBC Bank PLC	(50)
USD	75,791	31/10/2023	GBP	62,123	HSBC Bank PLC	(47)
USD	5,344	31/10/2023	GBP	4,403	HSBC Bank PLC	(31)
USD	6,354	31/10/2023	CHF	5,821	HSBC Bank PLC	(28)
USD	632	31/10/2023	EUR	601	HSBC Bank PLC	(4)
USD	38,179,598	16/11/2023	EUR	36,000,000	Crédit Agricole	(5,443)
USD						(215,202)

Statement of Derivatives

as at 30 September 2023 (continued)

Forward Foreign Exchange Contracts (continued)

Sub-fund	In exchange for	Settlement date	Currency	Contract to deliver	Counterparty	Unrealised gain / (loss) in sub-fund currency
Global Securitised Credit Bond						
EUR	5,575,413	31/10/2023	USD	5,944,505	HSBC Bank PLC	(38,696)
GBP	5,559,184	31/10/2023	USD	6,813,413	HSBC Bank PLC	(30,834)
GBP	4,091,627	31/10/2023	USD	5,014,756	HSBC Bank PLC	(22,694)
GBP	1,887,041	31/10/2023	USD	2,312,784	HSBC Bank PLC	(10,466)
JPY	3,032,438,209	31/10/2023	USD	20,562,332	HSBC Bank PLC	(89,035)
USD						(191,725)
Global Short Duration Bond						
USD	336,606,242	05/10/2023	EUR	305,900,000	HSBC, Sheffield	12,707,901
USD	17,575,027	05/10/2023	EUR	16,400,000	HSBC, Sheffield	210,095
USD	10,748,520	05/10/2023	EUR	10,000,000	State Street Bank and Trust Company	160,147
USD	3,726,872	05/10/2023	EUR	3,370,000	J.P. Morgan Chase Bank, New York	158,590
USD	11,927,215	05/10/2023	AUD	18,250,000	NatWest National Westminster Bank	147,791
USD	10,688,076	05/10/2023	EUR	9,960,000	HSBC, Sheffield	142,056
USD	30,762,989	05/10/2023	CAD	41,400,000	NatWest National Westminster Bank	140,840
USD	4,834,334	05/10/2023	EUR	4,500,000	State Street Bank and Trust Company	69,566
USD	2,067,483	05/10/2023	EUR	1,900,000	NatWest National Westminster Bank	55,692
USD	2,172,901	05/10/2023	EUR	2,000,000	State Street Bank and Trust Company	55,226
USD	1,266,393	05/10/2023	EUR	1,150,000	State Street Bank and Trust Company	48,730
USD	4,592,387	05/10/2023	EUR	4,300,000	HSBC, Sheffield	39,387
USD	4,268,316	05/10/2023	EUR	4,000,000	NatWest National Westminster Bank	32,967
USD	3,279,893	05/10/2023	EUR	3,070,000	HSBC, Sheffield	29,262
USD	925,722	05/10/2023	EUR	850,000	NatWest National Westminster Bank	25,711
GBP	1,360,000	06/10/2023	USD	1,657,817	State Street Bank and Trust Company	2,161
USD	77,034,650	06/10/2023	GBP	60,500,000	NatWest National Westminster Bank	3,190,017
USD	52,887,995	06/10/2023	JPY	7,500,000,000	State Street Bank and Trust Company	2,604,284
USD	7,951,906	06/10/2023	GBP	6,250,000	NatWest National Westminster Bank	323,327
USD	7,178,933	06/10/2023	GBP	5,750,000	State Street Bank and Trust Company	160,642
USD	2,187,629	06/10/2023	GBP	1,700,000	Goldman Sachs International, London	112,655
USD	1,414,121	06/10/2023	JPY	195,000,000	Crédit Agricole, London	106,744
USD	1,418,584	06/10/2023	JPY	200,000,000	HSBC, Sheffield	77,685
USD	8,090,597	06/10/2023	GBP	6,580,000	UBS, London	59,230
USD	3,467,736	06/10/2023	GBP	2,800,000	HSBC, Sheffield	50,133
USD	6,929,510	06/10/2023	GBP	5,650,000	State Street Bank and Trust Company	33,276
USD	868,180	06/10/2023	GBP	700,000	State Street Bank and Trust Company	13,780
USD	156,904	06/10/2023	GBP	125,000	State Street Bank and Trust Company	4,333
AUD	146,784,857	31/10/2023	USD	94,619,134	HSBC Bank PLC	214,530
AUD	1,280,677	31/10/2023	USD	821,307	HSBC Bank PLC	6,103
AUD	678,157	31/10/2023	USD	435,211	HSBC Bank PLC	2,927
AUD	302,349	31/10/2023	USD	193,022	HSBC Bank PLC	2,317
CNH	390,863,611	31/10/2023	USD	53,537,819	HSBC Bank PLC	147,451
CNH	1,032,627	31/10/2023	USD	141,267	HSBC Bank PLC	565
CNH	1,120,348	31/10/2023	USD	153,385	HSBC Bank PLC	495
CNH	997,202	31/10/2023	USD	136,503	HSBC Bank PLC	463
CNH	1,605,064	31/10/2023	USD	220,048	HSBC Bank PLC	408
CNH	1,267,053	31/10/2023	USD	173,829	HSBC Bank PLC	201
CNH	270,340	31/10/2023	USD	36,990	HSBC Bank PLC	141

Statement of Derivatives

as at 30 September 2023 (continued)

Forward Foreign Exchange Contracts (continued)

Sub-fund	In exchange for	Settlement date	Currency	Contract to deliver	Counterparty	Unrealised gain / (loss) in sub-fund currency
Global Short Duration Bond (continued)						
SGD	473,171	31/10/2023	USD	347,075	HSBC Bank PLC	23
USD	8,824,673	31/10/2023	GBP	6,800,000	HSBC, Sheffield	523,489
USD	610,942	31/10/2023	GBP	480,000	UBS, London	24,976
USD	575,672	31/10/2023	AUD	887,458	HSBC Bank PLC	2,310
USD	29,112	31/10/2023	GBP	23,733	HSBC Bank PLC	140
USD	6,299,156	22/11/2023	PLN	26,200,000	Goldman Sachs International, London	304,865
USD	6,419,739	22/11/2023	CHF	5,600,000	State Street Bank and Trust Company	265,520
USD	8,048,346	22/11/2023	CZK	180,000,000	Goldman Sachs International, London	239,067
USD	10,645,670	22/11/2023	KRW	14,220,000,000	UBS, London	53,679
USD	11,564,706	24/11/2023	MXN	198,000,000	J.P. Morgan Chase Bank, New York	269,910
USD	1,189,526	06/12/2023	EUR	1,120,000	Crédit Agricole, London	474
					USD	22,822,282
EUR	6,000,000	05/10/2023	USD	6,530,016	NatWest National Westminster Bank	(176,993)
EUR	4,200,000	05/10/2023	USD	4,603,931	HSBC, Sheffield	(156,814)
EUR	2,500,000	05/10/2023	USD	2,725,843	HSBC, Sheffield	(78,749)
EUR	5,000,000	05/10/2023	USD	5,362,220	State Street Bank and Trust Company	(68,033)
EUR	7,550,000	05/10/2023	USD	8,054,530	Merrill Lynch International Bank	(60,308)
EUR	5,650,000	05/10/2023	USD	6,027,654	HSBC, Sheffield	(45,224)
EUR	300,000	05/10/2023	USD	320,624	NatWest National Westminster Bank	(2,972)
GBP	4,100,000	06/10/2023	USD	5,231,249	State Street Bank and Trust Company	(226,902)
AUD	1,274,007	31/10/2023	USD	824,044	HSBC Bank PLC	(943)
CAD	1,349	31/10/2023	USD	1,003	HSBC Bank PLC	(4)
EUR	10,700,000	31/10/2023	USD	11,982,577	HSBC, Sheffield	(640,860)
EUR	18,743,160	31/10/2023	USD	19,983,957	HSBC Bank PLC	(116,704)
EUR	600,000	31/10/2023	USD	657,578	HSBC, Sheffield	(21,594)
EUR	47,135	31/10/2023	USD	50,256	HSBC Bank PLC	(293)
EUR	937	31/10/2023	USD	999	HSBC Bank PLC	(6)
GBP	67,546,118	31/10/2023	USD	82,785,468	HSBC Bank PLC	(327,713)
GBP	943,925	31/10/2023	USD	1,156,888	HSBC Bank PLC	(4,580)
GBP	808	31/10/2023	USD	990	HSBC Bank PLC	(4)
IDR	88,800,000,000	31/10/2023	USD	5,902,925	UBS, London	(167,569)
IDR	5,100,000,000	31/10/2023	USD	334,268	HSBC, Sheffield	(4,872)
INR	970,000,000	31/10/2023	USD	11,806,807	Goldman Sachs International, London	(141,468)
INR	50,000,000	31/10/2023	USD	603,058	Crédit Agricole, London	(1,752)
JPY	1,660,000,000	31/10/2023	USD	12,019,874	Crédit Agricole, London	(845,882)
JPY	140,000,000	31/10/2023	USD	969,019	Citigroup Global Markets Limited	(26,634)
SGD	2,400	31/10/2023	USD	1,762	HSBC Bank PLC	(2)
USD	49,657,186	31/10/2023	EUR	47,075,000	State Street Bank and Trust Company	(241,066)
USD	9,014,962	31/10/2023	AUD	14,109,000	BNP Paribas	(100,475)
USD	32,652,341	31/10/2023	GBP	26,776,000	HSBC, Sheffield	(34,790)
USD	1,017,685	31/10/2023	AUD	1,584,214	HSBC Bank PLC	(5,832)
USD	326,855	31/10/2023	CNH	2,382,159	HSBC Bank PLC	(335)

Statement of Derivatives

as at 30 September 2023 (continued)

Forward Foreign Exchange Contracts (continued)

Sub-fund	In exchange for	Settlement date	Currency	Contract to deliver	Counterparty	Unrealised gain / (loss) in sub-fund currency
Global Short Duration Bond (continued)						
USD	8,745	31/10/2023	GBP	7,206	HSBC Bank PLC	(51)
USD	14,174	31/10/2023	GBP	11,646	HSBC Bank PLC	(44)
USD	2,874	31/10/2023	GBP	2,356	HSBC Bank PLC	(2)
USD	240	31/10/2023	GBP	197	HSBC Bank PLC	(1)
USD	11	31/10/2023	SGD	15	HSBC Bank PLC	-
USD	11	31/10/2023	SGD	15	HSBC Bank PLC	-
USD	14	31/10/2023	SGD	20	HSBC Bank PLC	-
USD	74,341,861	22/11/2023	CNY	539,500,000	HSBC, Sheffield	(816,594)
USD	24,269,717	22/11/2023	NZD	40,800,000	HSBC, Sheffield	(245,294)
USD	6,547,124	22/11/2023	CNY	48,000,000	Goldman Sachs International, London	(139,819)
USD	6,941,921	22/11/2023	SEK	76,000,000	Citigroup Global Markets Limited	(67,978)
USD	2,185,805	22/11/2023	NZD	3,700,000	HSBC, Sheffield	(37,370)
USD	7,535,819	06/12/2023	EUR	7,130,000	Crédit Agricole, London	(33,772)
USD						(4,840,298)
India Fixed Income						
AUD	37,410,417	31/10/2023	USD	24,115,166	HSBC Bank PLC	54,676
AUD	1,379,619	31/10/2023	USD	884,759	HSBC Bank PLC	6,575
AUD	150	31/10/2023	USD	96	HSBC Bank PLC	1
CNH	351,895,263	31/10/2023	USD	48,200,202	HSBC Bank PLC	132,750
CNH	128,658	31/10/2023	USD	17,601	HSBC Bank PLC	70
CNH	73,012	31/10/2023	USD	10,017	HSBC Bank PLC	12
SGD	9,869,677	31/10/2023	USD	7,239,496	HSBC Bank PLC	478
SGD	15,194	31/10/2023	USD	11,096	HSBC Bank PLC	49
SGD	2,558	31/10/2023	USD	1,873	HSBC Bank PLC	4
SGD	89	31/10/2023	USD	65	HSBC Bank PLC	-
USD	12,492	31/10/2023	SGD	17,014	HSBC Bank PLC	11
INR	278,044,677	30/11/2023	USD	3,330,000	BNP Paribas	8,540
INR	173,416,672	30/11/2023	USD	2,080,000	HSBC Bank PLC	2,251
INR	6,039,970,000	22/12/2023	USD	72,400,000	Crédit Agricole	41,625
INR	499,545,280	22/12/2023	USD	5,980,000	State Street Bank and Trust Co, Hong Kong	11,399
INR	432,749,466	22/12/2023	USD	5,190,000	UBS	270
USD						258,711
AUD	2,329	31/10/2023	USD	1,506	HSBC Bank PLC	(2)
CAD	1,349	31/10/2023	USD	1,002	HSBC Bank PLC	(4)
EUR	8,530,467	31/10/2023	USD	9,095,183	HSBC Bank PLC	(53,115)
EUR	461,697	31/10/2023	USD	492,261	HSBC Bank PLC	(2,875)
EUR	153,680	31/10/2023	USD	164,040	HSBC Bank PLC	(1,143)
GBP	807	31/10/2023	USD	989	HSBC Bank PLC	(4)
USD	152,938	31/10/2023	AUD	239,569	HSBC Bank PLC	(1,840)
USD	301,795	31/10/2023	CNH	2,205,939	HSBC Bank PLC	(1,192)

Statement of Derivatives

as at 30 September 2023 (continued)

Forward Foreign Exchange Contracts (continued)

Sub-fund	In exchange for	Settlement date	Currency	Contract to deliver	Counterparty	Unrealised gain / (loss) in sub-fund currency
India Fixed Income (continued)						
USD	120,922	31/10/2023	CNH	883,229	HSBC Bank PLC	(390)
USD	54,251	31/10/2023	EUR	51,526	HSBC Bank PLC	(365)
USD	43,023	31/10/2023	SGD	58,935	HSBC Bank PLC	(210)
USD	46,383	31/10/2023	CNH	338,984	HSBC Bank PLC	(177)
USD	35,077	31/10/2023	CNH	256,251	HSBC Bank PLC	(118)
USD	4,350	31/10/2023	EUR	4,133	HSBC Bank PLC	(31)
INR	277,834,930	30/11/2023	USD	3,350,000	State Street Bank and Trust Co, Hong Kong	(13,977)
INR	2,219,016,203	30/11/2023	USD	26,652,000	Citigroup Global Markets Limited	(7,804)
INR	173,548,375	30/11/2023	USD	2,090,000	Crédit Agricole	(6,168)
INR	431,027,800	30/11/2023	USD	5,180,000	BNP Paribas	(4,558)
INR	98,791,182	30/11/2023	USD	1,190,000	State Street Bank and Trust Co, Hong Kong	(3,793)
INR	580,252,500	30/11/2023	USD	6,970,000	Westpac Banking Sydney	(2,786)
USD	4,850,000	30/11/2023	INR	404,819,800	Westpac Banking Sydney	(10,757)
USD	3,990,000	30/11/2023	INR	333,086,796	Merrill Lynch International Bank	(9,444)
USD	1,270,000	30/11/2023	INR	105,794,302	BNP Paribas	(295)
USD						(121,048)
RMB Fixed Income						
CNY	6,046,218	31/10/2023	USD	830,000	BNP Paribas	6,274
CNY	1,675,830	31/10/2023	USD	230,000	HSBC Bank PLC	1,790
CNY	1,314,295	31/10/2023	USD	180,000	BNP Paribas	1,785
CNY	1,334,773	31/10/2023	USD	183,000	State Street Bank and Trust Co, Hong Kong	1,617
USD	1,507,270	31/10/2023	EUR	1,422,898	HSBC Bank PLC	2,473
USD	1,180,736	31/10/2023	EUR	1,114,159	HSBC Bank PLC	2,448
USD	88	31/10/2023	SGD	120	HSBC Bank PLC	-
CNY	75,589,813	30/11/2023	USD	10,370,000	HSBC Bank PLC	115,063
USD						131,450
EUR	15,170,391	31/10/2023	USD	16,174,671	HSBC Bank PLC	(131,104)
EUR	5,005,356	31/10/2023	USD	5,336,710	HSBC Bank PLC	(43,257)
EUR	2,126,964	31/10/2023	USD	2,267,769	HSBC Bank PLC	(18,380)
EUR	1,040,212	31/10/2023	USD	1,109,074	HSBC Bank PLC	(8,990)
SGD	5,582,324	31/10/2023	USD	4,094,684	HSBC Bank PLC	(4,608)
SGD	672,789	31/10/2023	USD	493,497	HSBC Bank PLC	(555)
USD	900,000	31/10/2023	CNY	6,575,904	UBS	(9,537)
USD	451,000	31/10/2023	CNY	3,294,358	HSBC Bank PLC	(4,655)
USD	245,000	31/10/2023	CNY	1,791,690	State Street Bank and Trust Co, Hong Kong	(2,815)
USD	50,000	31/10/2023	CNY	364,735	HSBC Bank PLC	(448)
USD	20	31/10/2023	SGD	27	HSBC Bank PLC	-
USD	82	31/10/2023	SGD	112	HSBC Bank PLC	-
USD	21	31/10/2023	SGD	28	HSBC Bank PLC	-
USD						(224,349)

Statement of Derivatives

as at 30 September 2023 (continued)

Forward Foreign Exchange Contracts (continued)

Sub-fund	In exchange for	Settlement date	Currency	Contract to deliver	Counterparty	Unrealised gain / (loss) in sub-fund currency
Singapore Dollar Income Bond						
AUD	8,184,485	31/10/2023	SGD	7,193,990	HSBC Bank PLC	14,412
AUD	3,406,917	31/10/2023	SGD	2,994,608	HSBC Bank PLC	5,999
AUD	9,800	31/10/2023	SGD	8,568	HSBC Bank PLC	64
SGD	323,130	31/10/2023	USD	235,944	HSBC Bank PLC	1,486
SGD	232,337	31/10/2023	USD	170,164	HSBC Bank PLC	367
SGD	520	31/10/2023	USD	380	HSBC Bank PLC	2
SGD	10	31/10/2023	USD	7	HSBC Bank PLC	-
USD	5,116	31/10/2023	SGD	6,967	HSBC Bank PLC	8
SGD	85,845,102	30/11/2023	USD	62,915,000	State Street Bank and Trust Co, Hong Kong	195,471
USD	2,500,000	30/11/2023	SGD	3,402,820	Crédit Agricole	567
					SGD	218,376
SGD	36,632	31/10/2023	AUD	41,895	HSBC Bank PLC	(267)
USD	39,380,472	31/10/2023	SGD	53,690,154	HSBC Bank PLC	(5,901)
USD	3,589	31/10/2023	SGD	4,902	HSBC Bank PLC	(10)
					SGD	(6,178)
Ultra Short Duration Bond						
USD	14,402,707	03/10/2023	GBP	11,363,858	Standard Chartered Bank, London	532,554
USD	10,252,034	03/10/2023	EUR	9,416,618	Standard Chartered Bank, London	282,189
AUD	31,174,046	31/10/2023	USD	20,095,133	HSBC Bank PLC	45,562
AUD	9,939,892	31/10/2023	USD	6,407,364	HSBC Bank PLC	14,527
AUD	275,596	31/10/2023	USD	177,040	HSBC Bank PLC	1,015
AUD	98,500	31/10/2023	USD	63,213	HSBC Bank PLC	425
AUD	39,273	31/10/2023	USD	25,072	HSBC Bank PLC	301
AUD	39,550	31/10/2023	USD	25,381	HSBC Bank PLC	171
CNH	61,214,432	31/10/2023	USD	8,384,733	HSBC Bank PLC	23,093
CNH	23,105,961	31/10/2023	USD	3,164,896	HSBC Bank PLC	8,717
CNH	589,125	31/10/2023	USD	80,609	HSBC Bank PLC	307
CNH	488,402	31/10/2023	USD	66,958	HSBC Bank PLC	124
CNH	132,550	31/10/2023	USD	18,144	HSBC Bank PLC	62
CNH	44,019	31/10/2023	USD	6,027	HSBC Bank PLC	19
CNH	43,650	31/10/2023	USD	5,984	HSBC Bank PLC	11
CNH	14,341	31/10/2023	USD	1,963	HSBC Bank PLC	7
GBP	71,532	31/10/2023	USD	87,266	HSBC Bank PLC	58
SGD	5,399,606	31/10/2023	USD	3,960,659	HSBC Bank PLC	261
SGD	5,250	31/10/2023	USD	3,844	HSBC Bank PLC	8
USD	534,493	31/10/2023	GBP	435,734	HSBC Bank PLC	2,565
USD	11,780	31/10/2023	EUR	11,036	HSBC Bank PLC	82
USD	10,420,419	02/11/2023	GBP	8,500,000	Standard Chartered Bank, London	43,810
USD	9,986,750	02/11/2023	EUR	9,416,618	BNP Paribas	4,560
					USD	960,428
AUD	-	31/10/2023	USD	-	HSBC Bank PLC	-
EUR	10,312,595	31/10/2023	USD	10,995,289	HSBC Bank PLC	(64,211)
EUR	706,128	31/10/2023	USD	752,874	HSBC Bank PLC	(4,397)
GBP	37,963,435	31/10/2023	USD	46,528,518	HSBC Bank PLC	(184,187)
GBP	13,205,334	31/10/2023	USD	16,184,643	HSBC Bank PLC	(64,068)

Statement of Derivatives

as at 30 September 2023 (continued)

Forward Foreign Exchange Contracts (continued)

Sub-fund	In exchange for	Settlement date	Currency	Contract to deliver	Counterparty	Unrealised gain / (loss) in sub-fund currency
Ultra Short Duration Bond (continued)						
GBP	11,083,137	31/10/2023	USD	13,583,648	HSBC Bank PLC	(53,772)
GBP	6,665,637	31/10/2023	USD	8,169,498	HSBC Bank PLC	(32,341)
GBP	665,309	31/10/2023	USD	816,100	HSBC Bank PLC	(3,916)
SGD	1,277	31/10/2023	USD	938	HSBC Bank PLC	(1)
USD	123,922	31/10/2023	AUD	193,233	HSBC Bank PLC	(921)
USD	13,481	31/10/2023	EUR	12,746	HSBC Bank PLC	(30)
USD	3,973	31/10/2023	EUR	3,775	HSBC Bank PLC	(28)
USD	13,276	31/10/2023	EUR	12,532	HSBC Bank PLC	(8)
USD	26,120	31/10/2023	EUR	24,647	HSBC Bank PLC	(5)
USD						(407,885)
US Dollar Bond						
USD	8	31/10/2023	EUR	7	HSBC Bank PLC	-
USD	7	31/10/2023	GBP	6	HSBC Bank PLC	-
USD	8	31/10/2023	CAD	10	HSBC Bank PLC	-
USD						-
CAD	1,337	31/10/2023	USD	993	HSBC Bank PLC	(4)
EUR	929	31/10/2023	USD	990	HSBC Bank PLC	(6)
GBP	800	31/10/2023	USD	981	HSBC Bank PLC	(4)
USD	6	31/10/2023	EUR	5	HSBC Bank PLC	-
USD	6	31/10/2023	GBP	5	HSBC Bank PLC	-
USD	6	31/10/2023	CAD	8	HSBC Bank PLC	-
USD						(14)
US High Yield Bond						
USD	272,222	03/10/2023	EUR	250,000	Standard Chartered Bank, London	7,535
USD	31,712	03/10/2023	GBP	25,000	BNP Paribas	1,198
AUD	1,604,498	31/10/2023	USD	1,034,277	HSBC Bank PLC	2,345
CNH	25,004,340	31/10/2023	USD	3,424,923	HSBC Bank PLC	9,433
CNH	817,440	31/10/2023	USD	111,849	HSBC Bank PLC	426
USD	265,234	02/11/2023	EUR	250,000	BNP Paribas	219
USD	30,646	02/11/2023	GBP	25,000	Standard Chartered Bank, London	126
USD						21,282
USD	18,135	31/10/2023	CNH	132,622	HSBC Bank PLC	(81)
USD	6,406	31/10/2023	AUD	10,034	HSBC Bank PLC	(77)
USD	18,682	31/10/2023	CNH	136,562	HSBC Bank PLC	(75)
USD	18,101	31/10/2023	CNH	132,311	HSBC Bank PLC	(71)
USD	5,270	31/10/2023	AUD	8,251	HSBC Bank PLC	(61)
USD	17,891	31/10/2023	CNH	130,534	HSBC Bank PLC	(37)
USD						(402)

Statement of Derivatives

as at 30 September 2023 (continued)

Forward Foreign Exchange Contracts (continued)

Sub-fund	In exchange for	Settlement date	Currency	Contract to deliver	Counterparty	Unrealised gain / (loss) in sub-fund currency
US Short Duration High Yield Bond *						
USD	16,277,066	25/10/2023	EUR	15,000,000	Bank of America	381,399
USD	8,184	31/10/2023	GBP	6,672	HSBC Bank PLC	40
USD	429	31/10/2023	EUR	402	HSBC Bank PLC	3
SGD	59,761	31/10/2023	USD	43,836	HSBC Bank PLC	3
USD	9,792,465	15/11/2023	EUR	9,100,000	Barclays Bank, London	140,548
USD						521,993
EUR	1,200,000	25/10/2023	USD	1,301,069	BNP Paribas	(29,415)
EUR	600,000	25/10/2023	USD	645,626	Barclays Bank, London	(9,799)
EUR	600,000	25/10/2023	USD	645,329	BNP Paribas	(9,502)
EUR	600,000	25/10/2023	USD	644,534	BNP Paribas	(8,707)
CHF	454,075	31/10/2023	USD	503,051	HSBC Bank PLC	(5,213)
EUR	19,420,051	31/10/2023	USD	20,705,658	HSBC Bank PLC	(120,919)
EUR	3,744,336	31/10/2023	USD	3,992,211	HSBC Bank PLC	(23,315)
EUR	3,008,788	31/10/2023	USD	3,207,970	HSBC Bank PLC	(18,734)
EUR	2,637,501	31/10/2023	USD	2,812,104	HSBC Bank PLC	(16,422)
EUR	2,015,727	31/10/2023	USD	2,149,168	HSBC Bank PLC	(12,551)
EUR	4,480	31/10/2023	USD	4,782	HSBC Bank PLC	(34)
GBP	1,013,737	31/10/2023	USD	1,242,450	HSBC Bank PLC	(4,918)
USD	405,424	31/10/2023	EUR	385,057	HSBC Bank PLC	(2,726)
USD	303,008	31/10/2023	EUR	286,047	HSBC Bank PLC	(195)
USD	24,197	31/10/2023	GBP	19,882	HSBC Bank PLC	(74)
USD	10,086	31/10/2023	CHF	9,239	HSBC Bank PLC	(44)
USD	126,758	31/10/2023	EUR	119,610	HSBC Bank PLC	(26)
USD	7,701	31/10/2023	EUR	7,270	HSBC Bank PLC	(5)
USD	856	31/10/2023	SGD	1,173	HSBC Bank PLC	(4)
USD	9,728	31/10/2023	EUR	9,180	HSBC Bank PLC	(2)
USD						(262,605)
Global Credit Floating Rate Fixed Term Bond 2023 - 2						
AUD	2,027,318	31/10/2023	USD	1,306,831	HSBC Bank PLC	2,963
SGD	1,671,139	31/10/2023	USD	1,225,795	HSBC Bank PLC	81
SGD	317,440	31/10/2023	USD	232,845	HSBC Bank PLC	15
CAD	1,000,000	29/12/2023	USD	735,368	Merrill Lynch International Bank, London	5,345
CAD	3,000,000	29/12/2023	USD	2,219,938	Standard Chartered Bank, London	2,202
GBP	325,000	29/12/2023	USD	393,874	Standard Chartered Bank, London	3,069
USD	18,052,710	29/12/2023	EUR	15,000,000	Merrill Lynch International Bank, London	2,103,930
USD	16,693,875	29/12/2023	EUR	13,750,000	Standard Chartered Bank, London	2,074,160
USD	6,294,770	29/12/2023	EUR	5,000,000	Merrill Lynch International Bank, London	978,510
USD	5,128,900	29/12/2023	EUR	4,250,000	Standard Chartered Bank, London	610,080
USD	2,833,236	29/12/2023	EUR	2,250,000	Merrill Lynch International Bank, London	440,919
USD	3,399,712	29/12/2023	EUR	2,800,000	Merrill Lynch International Bank, London	422,607
USD	3,482,610	29/12/2023	EUR	2,900,000	BNP Paribas	399,179
USD	7,764,877	29/12/2023	EUR	7,000,000	Merrill Lynch International Bank, London	322,113
USD	2,435,286	29/12/2023	EUR	2,000,000	Merrill Lynch International Bank, London	308,782
USD	4,176,611	29/12/2023	CAD	5,250,000	BNP Paribas	287,866

* Until 3 July 2023, the sub-fund was named Global Short Duration High Yield Bond.

Statement of Derivatives

as at 30 September 2023 (continued)

Forward Foreign Exchange Contracts (continued)

Sub-fund	In exchange for	Settlement date	Currency	Contract to deliver	Counterparty	Unrealised gain / (loss) in sub-fund currency
Global Credit Floating Rate Fixed Term Bond 2023 - 2 (continued)						
USD	2,066,973	29/12/2023	GBP	1,500,000	Merrill Lynch International Bank, London	234,928
USD	1,723,331	29/12/2023	GBP	1,250,000	Merrill Lynch International Bank, London	196,627
USD	3,554,650	29/12/2023	GBP	2,750,000	BNP Paribas	195,901
USD	2,592,017	29/12/2023	CAD	3,250,000	Standard Chartered Bank, London	184,698
USD	1,526,787	29/12/2023	GBP	1,100,000	Merrill Lynch International Bank, London	183,287
USD	7,950,530	29/12/2023	CAD	10,575,000	BNP Paribas	117,487
USD	2,761,624	29/12/2023	EUR	2,500,000	J.P. Morgan Chase Bank, New York	103,494
USD	694,045	29/12/2023	EUR	575,000	Merrill Lynch International Bank, London	82,675
USD	5,394,035	29/12/2023	EUR	5,000,000	Standard Chartered Bank, London	77,775
USD	604,737	29/12/2023	EUR	500,000	Merrill Lynch International Bank, London	73,111
USD	600,150	29/12/2023	EUR	500,000	Goldman Sachs International, London	68,524
USD	797,003	29/12/2023	CAD	1,000,000	BNP Paribas	56,290
USD	6,148,615	29/12/2023	GBP	5,000,000	Standard Chartered Bank, London	41,798
USD						9,578,416
EUR	139,566	31/10/2023	USD	148,806	HSBC Bank PLC	(869)
GBP	463,856	31/10/2023	USD	568,509	HSBC Bank PLC	(2,251)
CAD	10,575,000	29/12/2023	USD	7,959,506	BNP Paribas	(126,463)
CAD	1,250,000	29/12/2023	USD	979,468	Merrill Lynch International Bank, London	(53,576)
CAD	225,000	29/12/2023	USD	174,071	J.P. Morgan Chase Bank, New York	(7,411)
EUR	8,000,000	29/12/2023	USD	9,886,592	Merrill Lynch International Bank, London	(1,380,576)
EUR	5,000,000	29/12/2023	USD	6,276,850	J.P. Morgan Chase Bank, New York	(960,590)
EUR	3,000,000	29/12/2023	USD	3,587,499	BNP Paribas	(397,743)
EUR	8,000,000	29/12/2023	USD	8,875,134	Merrill Lynch International Bank, London	(369,119)
EUR	1,000,000	29/12/2023	USD	1,244,193	Merrill Lynch International Bank, London	(180,941)
EUR	1,000,000	29/12/2023	USD	1,222,259	Merrill Lynch International Bank, London	(159,007)
EUR	4,000,000	29/12/2023	USD	4,387,035	Standard Chartered Bank, London	(134,027)
EUR	6,250,000	29/12/2023	USD	6,766,097	J.P. Morgan Chase Bank, New York	(120,772)
EUR	675,000	29/12/2023	USD	814,320	BNP Paribas	(96,625)
EUR	1,000,000	29/12/2023	USD	1,158,833	J.P. Morgan Chase Bank, New York	(95,581)
EUR	525,000	29/12/2023	USD	652,607	Merrill Lynch International Bank, London	(94,400)
EUR	2,000,000	29/12/2023	USD	2,220,785	Merrill Lynch International Bank, London	(94,281)
EUR	750,000	29/12/2023	USD	874,388	Merrill Lynch International Bank, London	(76,949)
EUR	1,000,000	29/12/2023	USD	1,097,807	J.P. Morgan Chase Bank, New York	(34,555)
GBP	2,100,000	29/12/2023	USD	2,842,487	Standard Chartered Bank, London	(277,623)
GBP	8,000,000	29/12/2023	USD	9,894,032	Standard Chartered Bank, London	(123,125)
GBP	4,000,000	29/12/2023	USD	4,954,927	J.P. Morgan Chase Bank, New York	(69,474)
GBP	2,000,000	29/12/2023	USD	2,487,317	J.P. Morgan Chase Bank, New York	(44,591)
GBP	2,500,000	29/12/2023	USD	3,072,693	Standard Chartered Bank, London	(19,285)
GBP	100,000	29/12/2023	USD	140,719	Merrill Lynch International Bank, London	(18,583)
USD	2,960,275	29/12/2023	GBP	2,700,000	Standard Chartered Bank, London	(337,406)
USD	2,306,416	29/12/2023	GBP	2,000,000	J.P. Morgan Chase Bank, New York	(136,310)
USD	3,053,210	29/12/2023	GBP	2,500,000	Standard Chartered Bank, London	(198)
USD						(5,412,331)

Statement of Derivatives

as at 30 September 2023 (continued)

Forward Foreign Exchange Contracts (continued)

Sub-fund	In exchange for	Settlement date	Currency	Contract to deliver	Counterparty	Unrealised gain / (loss) in sub-fund currency
Global Emerging Markets Multi-Asset Income						
ARS	12,096,000	03/10/2023	USD	32,000	J.P. Morgan Chase Bank, New York	2,558
ARS	15,300,000	03/10/2023	USD	41,296	BNP Paribas	2,416
USD	80,000	03/10/2023	ARS	27,396,000	Citibank, New York	1,731
USD	801,466	05/10/2023	TWD	25,573,174	BNP Paribas	8,980
USD	25,000	05/10/2023	TWD	760,085	Morgan Stanley, London	1,446
USD	30,000	05/10/2023	TWD	932,037	Morgan Stanley, London	1,117
USD	20,000	18/10/2023	ARS	6,469,000	J.P. Morgan Chase Bank, New York	2,486
USD	2,240,203	19/10/2023	CNY	16,166,873	Barclays Bank, London	11,056
USD	170,000	19/10/2023	CNY	1,221,506	BNP Paribas	1,574
USD	10,000	19/10/2023	CNY	71,635	Barclays Bank, London	123
USD	10,000	19/10/2023	CNY	71,756	BNP Paribas	106
USD	10,000	19/10/2023	CNY	72,177	Barclays Bank, London	48
USD	10,000	19/10/2023	CNY	72,282	Merrill Lynch International Bank	34
USD	340,000	23/10/2023	MYR	1,530,850	Barclays Bank, London	13,071
USD	170,000	23/10/2023	MYR	785,400	Barclays Bank, London	2,269
USD	475,412	23/10/2023	MYR	2,218,746	Morgan Stanley, London	1,575
USD	10,000	23/10/2023	MYR	46,333	Barclays Bank, London	105
USD	10,000	23/10/2023	MYR	46,456	Morgan Stanley, London	79
USD	804,665	24/10/2023	PLN	3,315,835	Merrill Lynch International Bank, London	45,484
USD	105,000	24/10/2023	PLN	429,270	Barclays Bank, London	6,716
USD	120,000	24/10/2023	PLN	494,836	Barclays Bank, London	6,704
USD	13,327	24/10/2023	PLN	55,000	Morgan Stanley, London	735
USD	10,000	24/10/2023	PLN	40,864	J.P. Morgan Chase Bank, New York	644
USD	4,976	24/10/2023	PLN	20,000	Merrill Lynch International Bank	397
USD	10,000	24/10/2023	PLN	43,218	J.P. Morgan Chase Bank, New York	105
USD	10,000	24/10/2023	PLN	43,633	J.P. Morgan Chase Bank, New York	10
USD	330,000	26/10/2023	HUF	120,572,100	BNP Paribas	2,689
USD	10,000	26/10/2023	HUF	3,675,805	BNP Paribas	21
AUD	4,503,199	31/10/2023	USD	2,902,812	HSBC Bank PLC	6,582
CNH	8,873,061	31/10/2023	USD	1,215,371	HSBC Bank PLC	3,347
SGD	37,218	31/10/2023	USD	27,300	HSBC Bank PLC	1
USD	7,767	31/10/2023	GBP	6,332	HSBC Bank PLC	36
USD	2,014	31/10/2023	AUD	3,113	HSBC Bank PLC	1
USD	417,947	03/11/2023	BRL	2,069,882	Morgan Stanley, London	6,219
USD	170,000	03/11/2023	BRL	843,064	Morgan Stanley, London	2,303
USD	70,000	03/11/2023	BRL	344,095	Standard Chartered Bank, London	1,555
USD	39,782	03/11/2023	BRL	193,878	Citibank, New York	1,217
USD	30,000	03/11/2023	BRL	144,905	Barclays Bank, London	1,176
USD	39,735	03/11/2023	BRL	197,224	Citibank, New York	504
USD	10,000	03/11/2023	BRL	48,791	Morgan Stanley, London	295
USD	10,000	03/11/2023	BRL	49,441	Goldman Sachs International, London	165
USD	10,000	03/11/2023	BRL	49,700	Morgan Stanley, London	114
USD	59,758	07/11/2023	RON	272,086	Merrill Lynch International Bank, London	1,887
USD	30,000	09/11/2023	THB	1,014,600	Standard Chartered Bank, London	2,049
USD	10,000	09/11/2023	THB	355,268	Standard Chartered Bank, London	213

Statement of Derivatives

as at 30 September 2023 (continued)

Forward Foreign Exchange Contracts (continued)

Sub-fund	In exchange for	Settlement date	Currency	Contract to deliver	Counterparty	Unrealised gain / (loss) in sub-fund currency
Global Emerging Markets Multi-Asset Income (continued)						
USD	10,000	09/11/2023	THB	358,272	Standard Chartered Bank, London	130
USD	100,000	13/11/2023	CLP	81,880,000	Citibank, New York	8,616
USD	170,000	21/11/2023	TRY	4,462,500	J.P. Morgan Chase Bank, New York	15,882
USD	23,000	21/11/2023	TRY	623,723	Standard Chartered Bank, London	1,459
USD	31,765	21/11/2023	TRY	897,520	Barclays Bank, London	768
USD	33,358	21/11/2023	TRY	952,000	Barclays Bank, London	479
USD	170,000	21/11/2023	TRY	4,918,100	UBS, London	147
USD	220,000	22/11/2023	CZK	4,881,800	J.P. Morgan Chase Bank, New York	8,204
USD	26,639	22/11/2023	CZK	580,000	BNP Paribas	1,475
USD	47,000	27/11/2023	ARS	16,884,280	J.P. Morgan Chase Bank, New York	12,090
MXN	6,715,000	05/12/2023	USD	375,487	Citibank, New York	6,861
MXN	6,797,000	05/12/2023	USD	380,531	Citibank, New York	6,486
USD	456,953	05/12/2023	MXN	7,964,259	Barclays Bank, London	3,473
USD	178,670	05/12/2023	MXN	3,100,000	Morgan Stanley, London	2,158
USD	10,000	05/12/2023	MXN	173,471	J.P. Morgan Chase Bank, New York	123
INR	98,633,787	06/12/2023	USD	1,179,985	Citibank, New York	3,959
INR	833,672	06/12/2023	USD	10,000	Citibank, New York	7
USD	233,372	12/12/2023	EUR	214,200	UBS, London	5,877
USD	110,000	12/12/2023	EUR	102,093	Barclays Bank, London	1,570
COP	102,821,530	13/12/2023	USD	24,483	Goldman Sachs International, London	477
USD	10,000	14/12/2023	PEN	37,197	Morgan Stanley, London	229
USD	142,000	15/12/2023	IDR	2,186,516,000	Merrill Lynch International Bank	890
USD	10,000	15/12/2023	IDR	153,844,000	Morgan Stanley, London	71
USD	10,000	19/12/2023	ZAR	188,928	Morgan Stanley, London	40
ZAR	194,142	19/12/2023	USD	10,000	Morgan Stanley, London	235
ZAR	640,000	19/12/2023	USD	33,732	Morgan Stanley, London	9
EGP	4,188,250	21/12/2023	USD	110,000	Standard Chartered Bank, London	19,108

Statement of Derivatives

as at 30 September 2023 (continued)

Forward Foreign Exchange Contracts (continued)

Sub-fund	In exchange for	Settlement date	Currency	Contract to deliver	Counterparty	Unrealised gain / (loss) in sub-fund currency
Global Emerging Markets Multi-Asset Income (continued)						
EGP	3,189,800	21/12/2023	USD	82,000	Morgan Stanley, London	16,329
EGP	336,000	21/12/2023	USD	10,000	Morgan Stanley, London	358
CNY	16,166,873	11/01/2024	USD	2,235,556	Barclays Bank, London	13,762
USD	542,474	02/04/2024	BRL	2,700,000	BNP Paribas	14,283
USD	497,213	02/04/2024	BRL	2,480,000	Citibank, New York	12,061
USD	20,014	02/04/2024	BRL	100,000	Barclays Bank, London	451
USD	47,364	02/04/2024	BRL	240,000	Morgan Stanley, London	414
USD	10,017	02/04/2024	BRL	50,000	Citibank, New York	236
					USD	300,660
BRL	2,700,000	03/10/2023	USD	553,880	BNP Paribas	(14,441)
BRL	2,480,000	03/10/2023	USD	507,677	Citibank, New York	(12,192)
USD	468,856	03/10/2023	BRL	2,420,000	Citibank, New York	(14,641)
USD	442,228	03/10/2023	BRL	2,262,127	Barclays Bank, London	(9,728)
USD	98,741	03/10/2023	BRL	497,873	Standard Chartered Bank, London	(731)
TWD	11,260,136	05/10/2023	USD	371,706	Morgan Stanley, London	(22,766)
TWD	6,521,550	05/10/2023	USD	210,000	Citibank, New York	(7,904)
TWD	6,992,700	05/10/2023	USD	220,000	Merrill Lynch International Bank	(3,304)
TWD	2,172,240	05/10/2023	USD	70,000	BNP Paribas	(2,685)
TWD	318,670	05/10/2023	USD	10,000	J.P. Morgan Chase Bank, New York	(125)
CNY	16,526,905	19/10/2023	USD	2,323,152	Barclays Bank, London	(44,363)
CNY	791,307	19/10/2023	USD	110,000	Citibank, New York	(892)
CNY	178,546	19/10/2023	USD	25,000	Citibank, New York	(381)
CNY	107,111	19/10/2023	USD	15,000	BNP Paribas	(231)
CNY	72,361	19/10/2023	USD	10,000	Citibank, New York	(23)
TRY	1,383,555	20/10/2023	USD	50,000	Barclays Bank, London	(499)
MYR	3,470,023	23/10/2023	USD	751,071	Barclays Bank, London	(10,010)
MYR	696,047	23/10/2023	USD	150,000	Goldman Sachs International, London	(1,352)
MYR	416,430	23/10/2023	USD	90,000	Barclays Bank, London	(1,067)
MYR	45,285	23/10/2023	USD	10,000	Morgan Stanley, London	(329)
PLN	225,000	24/10/2023	USD	54,395	UBS, London	(2,880)
PLN	525,000	24/10/2023	USD	122,634	Barclays Bank, London	(2,432)
PLN	125,000	24/10/2023	USD	31,031	Morgan Stanley, London	(2,412)
PLN	40,413	24/10/2023	USD	10,000	Morgan Stanley, London	(747)

Statement of Derivatives

as at 30 September 2023 (continued)

Forward Foreign Exchange Contracts (continued)

Sub-fund	In exchange for	Settlement date	Currency	Contract to deliver	Counterparty	Unrealised gain / (loss) in sub-fund currency
Global Emerging Markets Multi-Asset Income (continued)						
PLN	41,318	24/10/2023	USD	10,000	Barclays Bank, London	(540)
PLN	42,790	24/10/2023	USD	10,000	J.P. Morgan Chase Bank, New York	(203)
PLN	43,549	24/10/2023	USD	10,000	Barclays Bank, London	(29)
HUF	229,225,485	26/10/2023	USD	654,145	UBS, London	(31,879)
HUF	7,235,803	26/10/2023	USD	20,000	Goldman Sachs International, London	(357)
HUF	3,589,448	26/10/2023	USD	10,000	UBS, London	(256)
HUF	3,674,209	26/10/2023	USD	10,000	UBS, London	(26)
EUR	1,621,593	31/10/2023	USD	1,728,943	HSBC Bank PLC	(10,097)
GBP	2,768,464	31/10/2023	USD	3,393,068	HSBC Bank PLC	(13,432)
USD	23,371	31/10/2023	AUD	36,610	HSBC Bank PLC	(281)
USD	23,520	31/10/2023	AUD	36,825	HSBC Bank PLC	(270)
USD	27,309	31/10/2023	GBP	22,476	HSBC Bank PLC	(129)
USD	30,251	31/10/2023	GBP	24,856	HSBC Bank PLC	(93)
USD	13,210	31/10/2023	EUR	12,547	HSBC Bank PLC	(89)
USD	10,083	31/10/2023	CNH	73,735	HSBC Bank PLC	(45)
USD	14,216	31/10/2023	EUR	13,447	HSBC Bank PLC	(38)
USD	8,668	31/10/2023	CNH	63,358	HSBC Bank PLC	(34)
USD	11,201	31/10/2023	CNH	81,725	HSBC Bank PLC	(23)
USD	229	31/10/2023	SGD	313	HSBC Bank PLC	-
USD	208	31/10/2023	SGD	285	HSBC Bank PLC	-
BRL	540,214	03/11/2023	USD	110,000	Goldman Sachs International, London	(2,544)
BRL	146,573	03/11/2023	USD	30,000	BNP Paribas	(845)
BRL	240,000	03/11/2023	USD	48,154	Morgan Stanley, London	(415)
BRL	74,542	03/11/2023	USD	15,000	Goldman Sachs International, London	(173)
BRL	3,065,860	03/11/2023	USD	610,000	J.P. Morgan Chase Bank, New York	(158)
BRL	49,827	03/11/2023	USD	10,000	Morgan Stanley, London	(89)
USD	15,000	03/11/2023	BRL	76,313	Standard Chartered Bank, London	(180)
RON	975,920	07/11/2023	USD	220,000	J.P. Morgan Chase Bank, New York	(12,426)
RON	95,000	07/11/2023	USD	21,151	BNP Paribas	(945)
RON	46,317	07/11/2023	USD	10,000	BNP Paribas	(149)
ILS	566,612	08/11/2023	USD	153,363	BNP Paribas	(4,275)
THB	39,987,506	09/11/2023	USD	1,162,448	Standard Chartered Bank, London	(60,822)
THB	696,500	09/11/2023	USD	20,000	Standard Chartered Bank, London	(812)

Statement of Derivatives

as at 30 September 2023 (continued)

Forward Foreign Exchange Contracts (continued)

Sub-fund	In exchange for	Settlement date	Currency	Contract to deliver	Counterparty	Unrealised gain / (loss) in sub-fund currency
Global Emerging Markets Multi-Asset Income (continued)						
THB	345,939	09/11/2023	USD	10,000	Standard Chartered Bank, London	(470)
THB	355,969	09/11/2023	USD	10,000	Standard Chartered Bank, London	(193)
CLP	148,786,147	13/11/2023	USD	181,159	Merrill Lynch International Bank, London	(15,102)
CLP	8,615,500	13/11/2023	USD	10,000	Morgan Stanley, London	(384)
CLP	8,795,186	13/11/2023	USD	10,000	UBS, London	(184)
USD	10,000	13/11/2023	CLP	9,013,400	Citibank, New York	(60)
RSD	3,926,040	14/11/2023	USD	37,498	Citibank, New York	(2,049)
PHP	11,647,893	15/11/2023	USD	213,660	Merrill Lynch International Bank, London	(8,025)
TRY	8,456,292	21/11/2023	USD	329,333	UBS, London	(37,284)
TRY	4,236,132	21/11/2023	USD	164,667	Barclays Bank, London	(18,366)
TRY	4,347,750	21/11/2023	USD	165,000	Merrill Lynch International Bank, London	(14,845)
TRY	9,740,696	21/11/2023	USD	342,499	Barclays Bank, London	(6,091)
USD	10,000	21/11/2023	TRY	289,860	Barclays Bank, London	(11)
CZK	10,440,125	22/11/2023	USD	480,503	Morgan Stanley, London	(27,559)
CZK	2,176,361	22/11/2023	USD	100,000	UBS, London	(5,579)
CZK	221,414	22/11/2023	USD	10,000	Goldman Sachs International, London	(394)
MXN	3,638,999	05/12/2023	USD	208,235	Merrill Lynch International Bank	(1,033)
MXN	172,341	05/12/2023	USD	10,000	J.P. Morgan Chase Bank, New York	(187)
MXN	173,699	05/12/2023	USD	10,000	Morgan Stanley, London	(110)
MXN	174,426	05/12/2023	USD	10,000	Morgan Stanley, London	(68)
USD	230,000	06/12/2023	INR	19,182,000	Merrill Lynch International Bank	(250)
USD	10,000	06/12/2023	INR	834,397	Merrill Lynch International Bank	(16)
KRW	1,482,363,382	07/12/2023	USD	1,113,136	Citibank, New York	(8,064)
EUR	297,911	12/12/2023	USD	320,000	Citibank, New York	(3,598)
PEN	91,563	14/12/2023	USD	24,385	Barclays Bank, London	(333)
PEN	37,231	14/12/2023	USD	10,013	Merrill Lynch International Bank	(233)
IDR	10,796,003,488	15/12/2023	USD	704,534	Citibank, New York	(7,798)
SGD	1,135,339	18/12/2023	USD	845,239	Barclays Bank, London	(10,552)
ZAR	75,674	19/12/2023	USD	4,009	Morgan Stanley, London	(19)
TWD	25,573,174	20/12/2023	USD	806,089	BNP Paribas	(7,177)
EGP	954,000	21/12/2023	USD	30,000	Standard Chartered Bank, London	(592)
USD	25,000	21/12/2023	EGP	884,488	Citibank, New York	(2,265)
USD	10,000	11/01/2024	CNY	72,332	J.P. Morgan Chase Bank, New York	(64)
MYR	2,218,746	19/01/2024	USD	478,384	Morgan Stanley, London	(1,294)
USD						(478,038)

Statement of Derivatives

as at 30 September 2023 (continued)

Forward Foreign Exchange Contracts (continued)

Sub-fund	In exchange for	Settlement date	Currency	Contract to deliver	Counterparty	Unrealised gain / (loss) in sub-fund currency
Managed Solutions - Asia Focused Conservative						
AUD	3,472,823	31/10/2023	USD	2,238,620	HSBC Bank PLC	5,076
CNH	2,650,694	31/10/2023	USD	363,074	HSBC Bank PLC	1,000
SGD	25,518	31/10/2023	USD	18,718	HSBC Bank PLC	1
USD	16,063	31/10/2023	AUD	24,762	HSBC Bank PLC	64
USD	17,952	31/10/2023	EUR	16,903	HSBC Bank PLC	35
USD	136	31/10/2023	SGD	186	HSBC Bank PLC	-
INR	40,940,284	20/12/2023	USD	490,000	Crédit Agricole	1,076
					USD	7,252
EUR	2,333,092	31/10/2023	USD	2,487,543	HSBC Bank PLC	(14,527)
USD	4,559	31/10/2023	CNH	33,304	HSBC Bank PLC	(15)
USD	2,501	31/10/2023	CNH	18,284	HSBC Bank PLC	(9)
USD	2,193	31/10/2023	CNH	16,001	HSBC Bank PLC	(5)
JPY	60,000,000	14/11/2023	USD	422,489	HSBC Bank PLC	(17,705)
USD	490,000	20/12/2023	CNY	3,562,972	State Street Bank and Trust Co, Hong Kong	(5,632)
					USD	(37,893)
Managed Solutions - Asia Focused Growth						
AUD	4,169,832	31/10/2023	USD	2,687,919	HSBC Bank PLC	6,095
AUD	26,403	31/10/2023	USD	16,961	HSBC Bank PLC	97
SGD	29,147	31/10/2023	USD	21,380	HSBC Bank PLC	1
SGD	182	31/10/2023	USD	133	HSBC Bank PLC	-
INR	46,797,240	20/12/2023	USD	560,000	Merrill Lynch International Bank	1,329
					USD	7,522
EUR	1,836,734	31/10/2023	USD	1,958,326	HSBC Bank PLC	(11,436)
EUR	11,605	31/10/2023	USD	12,347	HSBC Bank PLC	(46)
USD	39,865	31/10/2023	AUD	62,416	HSBC Bank PLC	(460)
USD	29,290	31/10/2023	EUR	27,706	HSBC Bank PLC	(78)
USD	323	31/10/2023	SGD	441	HSBC Bank PLC	(1)
JPY	35,800,000	14/11/2023	USD	252,094	HSBC Bank PLC	(10,573)
USD	560,000	20/12/2023	CNY	4,073,667	HSBC Bank PLC	(6,673)
					USD	(29,267)
Managed Solutions - Asia Focused Income						
AUD	58,821,425	31/10/2023	USD	37,916,938	HSBC Bank PLC	85,969
AUD	150,419	31/10/2023	USD	96,628	HSBC Bank PLC	554
CNH	82,549,619	31/10/2023	USD	11,307,081	HSBC Bank PLC	31,141
CNH	642,828	31/10/2023	USD	88,009	HSBC Bank PLC	284
SGD	6,468,896	31/10/2023	USD	4,744,993	HSBC Bank PLC	313
SGD	632,768	31/10/2023	USD	464,141	HSBC Bank PLC	31
USD	233,005	31/10/2023	AUD	359,202	HSBC Bank PLC	935
USD	151,747	31/10/2023	AUD	234,607	HSBC Bank PLC	174
USD	34,133	31/10/2023	EUR	32,138	HSBC Bank PLC	67
USD	2,596	31/10/2023	SGD	3,533	HSBC Bank PLC	4
INR	26,253,770	30/11/2023	USD	315,000	BNP Paribas	235
PHP	33,431,051	30/11/2023	USD	589,000	Citigroup Global Markets Limited	1,024
USD	498,528	30/11/2023	KRW	663,976,980	Westpac Banking Sydney	3,736
INR	568,150,880	20/12/2023	USD	6,800,000	Crédit Agricole	14,925
					USD	139,392

Statement of Derivatives

as at 30 September 2023 (continued)

Forward Foreign Exchange Contracts (continued)

Sub-fund	In exchange for	Settlement date	Currency	Contract to deliver	Counterparty	Unrealised gain / (loss) in sub-fund currency
Managed Solutions - Asia Focused Income (continued)						
CAD	1,337	31/10/2023	USD	994	HSBC Bank PLC	(4)
EUR	5,601,022	31/10/2023	USD	5,971,809	HSBC Bank PLC	(34,875)
EUR	40,705	31/10/2023	USD	43,400	HSBC Bank PLC	(253)
GBP	801	31/10/2023	USD	981	HSBC Bank PLC	(4)
SGD	14,823	31/10/2023	USD	10,883	HSBC Bank PLC	(10)
USD	253,729	31/10/2023	AUD	397,259	HSBC Bank PLC	(2,929)
USD	178,061	31/10/2023	CNY	1,300,000	State Street Bank and Trust Co, Hong Kong	(2,291)
USD	96,034	31/10/2023	CNH	701,988	HSBC Bank PLC	(384)
USD	77,310	31/10/2023	CNH	565,366	HSBC Bank PLC	(344)
USD	47,335	31/10/2023	AUD	73,758	HSBC Bank PLC	(318)
USD	85,445	31/10/2023	CNH	623,402	HSBC Bank PLC	(179)
USD	33,053	31/10/2023	SGD	45,227	HSBC Bank PLC	(123)
USD	40,377	31/10/2023	EUR	38,193	HSBC Bank PLC	(107)
USD	56,921	31/10/2023	CNH	414,848	HSBC Bank PLC	(58)
USD	24,577	31/10/2023	SGD	33,570	HSBC Bank PLC	(48)
USD	3,219	31/10/2023	SGD	4,408	HSBC Bank PLC	(14)
USD	3,222	31/10/2023	SGD	4,409	HSBC Bank PLC	(12)
USD	295	31/10/2023	EUR	279	HSBC Bank PLC	(1)
USD	6	31/10/2023	GBP	5	HSBC Bank PLC	-
USD	7	31/10/2023	CAD	9	HSBC Bank PLC	-
JPY	539,000,000	14/11/2023	USD	3,795,496	HSBC Bank PLC	(159,181)
IDR	7,186,903,640	30/11/2023	USD	466,000	BNP Paribas	(2,089)
JPY	46,800,000	30/11/2023	USD	316,995	HSBC Bank PLC	(453)
SGD	121,000	30/11/2023	USD	89,062	State Street Bank and Trust Co, Hong Kong	(180)
THB	1,300,000	30/11/2023	USD	35,923	Crédit Agricole	(44)
USD	44,079	30/11/2023	THB	1,600,000	HSBC Bank PLC	(80)
USD	35,812	30/11/2023	THB	1,300,000	Crédit Agricole	(68)
USD	6,800,000	20/12/2023	CNY	49,445,320	State Street Bank and Trust Co, Hong Kong	(78,153)
USD						(282,202)
Multi-Asset Style Factors						
EUR	199,458	31/10/2023	GBP	172,925	HSBC Bank PLC	302
EUR	66,354	31/10/2023	GBP	57,541	HSBC Bank PLC	85
GBP	145,382,150	31/10/2023	EUR	167,134,736	HSBC Bank PLC	300,523
GBP	184,150	31/10/2023	EUR	211,703	HSBC Bank PLC	381
USD	24,188,336	31/10/2023	EUR	22,684,575	HSBC Bank PLC	135,172
CAD	12,630,000	13/12/2023	EUR	8,764,692	HSBC, Paris	39,852
CAD	24,140,000	13/12/2023	EUR	16,822,815	Royal Bank of Canada, London	5,507
EUR	165,763,125	13/12/2023	CHF	157,665,000	Bank of America	2,226,269
EUR	25,100,059	13/12/2023	JPY	3,912,470,000	Morgan Stanley, London	127,212
EUR	4,609,892	13/12/2023	MXN	85,870,000	Crédit Agricole	12,728
EUR	7,955,439	13/12/2023	JPY	1,244,670,000	Morgan Stanley, London	10,853
EUR	1,635,990	13/12/2023	PLN	7,570,000	Barclays Bank, London	7,050

Statement of Derivatives

as at 30 September 2023 (continued)

Forward Foreign Exchange Contracts (continued)

Sub-fund	In exchange for	Settlement date	Currency	Contract to deliver	Counterparty	Unrealised gain / (loss) in sub-fund currency
Multi-Asset Style Factors (continued)						
EUR	2,048,701	13/12/2023	MXN	38,160,000	HSBC, Paris	5,755
GBP	22,490,000	13/12/2023	EUR	25,768,495	BNP Paribas	87,471
HUF	2,198,150,000	13/12/2023	EUR	5,570,492	UBS	4,413
MXN	160,620,000	13/12/2023	EUR	8,581,043	BNP Paribas	17,962
NOK	786,791,000	13/12/2023	EUR	67,819,578	HSBC, Paris	1,931,955
NZD	168,196,000	13/12/2023	EUR	92,815,102	HSBC, Paris	2,334,755
PLN	156,030,000	13/12/2023	EUR	33,389,564	UBS	185,537
PLN	46,320,000	13/12/2023	EUR	9,882,066	HSBC, Paris	85,240
SEK	949,730,000	13/12/2023	EUR	79,400,040	HSBC, Paris	3,177,882
SGD	6,930,000	13/12/2023	EUR	4,757,753	HSBC, Paris	37,883
USD	7,250,000	13/12/2023	EUR	6,744,882	HSBC, Paris	80,956
USD	8,970,000	13/12/2023	EUR	8,429,471	Royal Bank of Canada, London	15,739
USD	3,710,000	13/12/2023	EUR	3,490,648	HSBC, Paris	2,299
CLP	64,024,940,000	15/12/2023	EUR	66,399,597	BNP Paribas	705,853
COP	6,860,490,000	15/12/2023	EUR	1,556,553	BNP Paribas	10,496
EUR	31,637,851	15/12/2023	BRL	166,244,000	Crédit Agricole	657,175
EUR	63,663,011	15/12/2023	KRW	89,801,980,000	UBS	610,165
EUR	7,133,752	15/12/2023	BRL	37,600,000	Morgan Stanley, London	126,741
EUR	2,757,315	15/12/2023	COP	11,830,840,000	Société Générale, Paris	54,955
EUR	2,909,469	15/12/2023	BRL	15,510,000	Barclays Bank, London	19,077
EUR	2,782,219	15/12/2023	KRW	3,938,100,000	UBS	17,152
IDR	75,039,160,000	15/12/2023	EUR	4,543,073	UBS	15,771
INR	1,082,750,000	15/12/2023	EUR	12,078,036	UBS	151,407
INR	141,990,000	15/12/2023	EUR	1,597,350	UBS	6,399
					EUR	13,208,972
CHF	1,448,240	31/10/2023	EUR	1,504,772	HSBC Bank PLC	(6,794)
EUR	211,444	31/10/2023	GBP	183,991	HSBC Bank PLC	(457)
EUR	142,107	31/10/2023	GBP	123,759	HSBC Bank PLC	(424)
GBP	64,076	31/10/2023	EUR	73,814	HSBC Bank PLC	(17)
JPY	5,575,213,350	31/10/2023	EUR	35,456,486	HSBC Bank PLC	(47,679)
USD	41,386	31/10/2023	EUR	39,052	HSBC Bank PLC	(8)
CHF	9,780,000	13/12/2023	EUR	10,245,090	Citibank, New York	(100,857)
CHF	6,020,000	13/12/2023	EUR	6,253,093	Société Générale, Paris	(8,892)
EUR	76,503,161	13/12/2023	AUD	126,830,000	UBS	(752,458)
EUR	106,017,712	13/12/2023	CAD	153,090,000	HSBC, Paris	(703,404)
EUR	22,975,860	13/12/2023	NZD	41,560,000	Morgan Stanley, London	(534,972)
EUR	27,313,936	13/12/2023	SEK	318,390,000	UBS	(369,705)
EUR	69,608,172	13/12/2023	SGD	101,120,000	Royal Bank of Canada, London	(367,968)
EUR	31,648,994	13/12/2023	NZD	56,440,000	Crédit Agricole	(279,576)
EUR	14,947,483	13/12/2023	ZAR	306,270,000	Bank of America	(262,534)
EUR	12,965,922	13/12/2023	ZAR	265,540,000	HSBC, Paris	(221,357)
EUR	13,604,535	13/12/2023	NOK	155,860,000	HSBC, Paris	(212,952)
EUR	10,172,730	13/12/2023	NOK	117,080,000	UBS	(206,786)
EUR	3,291,112	13/12/2023	SEK	39,120,000	BNP Paribas	(110,327)
EUR	11,784,954	13/12/2023	ZAR	239,250,000	HSBC, Paris	(96,708)

Statement of Derivatives

as at 30 September 2023 (continued)

Forward Foreign Exchange Contracts (continued)

Sub-fund	In exchange for	Settlement date	Currency	Contract to deliver	Counterparty	Unrealised gain / (loss) in sub-fund currency
Multi-Asset Style Factors (continued)						
EUR	4,167,992	13/12/2023	USD	4,470,000	HSBC, Paris	(40,491)
EUR	4,543,487	13/12/2023	USD	4,860,000	Barclays Bank, London	(32,179)
EUR	3,287,886	13/12/2023	AUD	5,450,000	Royal Bank of Canada, London	(31,858)
GBP	31,885,000	13/12/2023	EUR	36,880,616	Barclays Bank, London	(223,547)
GBP	10,840,000	13/12/2023	EUR	12,521,118	Morgan Stanley, London	(58,749)
HUF	35,858,050,000	13/12/2023	EUR	91,713,259	Citibank, New York	(770,778)
HUF	773,620,000	13/12/2023	EUR	1,980,172	UBS	(18,132)
JPY	278,660,000	13/12/2023	EUR	1,778,860	HSBC, Paris	(206)
COP	328,576,950,000	15/12/2023	EUR	76,755,072	Barclays Bank, London	(1,702,645)
EUR	38,471,775	15/12/2023	INR	3,437,530,000	Barclays Bank, London	(354,434)
EUR	73,720,499	15/12/2023	IDR	1,214,987,540,000	Crédit Agricole	(93,471)
EUR	3,252,387	15/12/2023	CLP	3,154,100,000	Morgan Stanley, London	(53,470)
EUR	1,234,081	15/12/2023	CLP	1,182,090,000	HSBC, Paris	(4,885)
EUR	1,990,014	15/12/2023	IDR	32,798,820,000	Barclays Bank, London	(2,608)
EUR						(7,671,328)
Multi-Strategy Target Return						
EUR	34,167	31/10/2023	GBP	29,660	HSBC Bank PLC	8
EUR	5,423	31/10/2023	GBP	4,701	HSBC Bank PLC	8
EUR	3,775	31/10/2023	GBP	3,274	HSBC Bank PLC	5
GBP	77,340,149	31/10/2023	EUR	88,912,052	HSBC Bank PLC	159,872
GBP	4,480	31/10/2023	EUR	5,151	HSBC Bank PLC	9
GBP	4,503	31/10/2023	EUR	5,176	HSBC Bank PLC	9
AUD	1,000,000	13/12/2023	EUR	604,245	HSBC, Paris	4,882
CAD	2,830,000	13/12/2023	EUR	1,969,344	HSBC, Paris	3,488
CAD	2,180,000	13/12/2023	EUR	1,519,243	Bank of America	464
CNY	4,170,000	13/12/2023	EUR	533,878	HSBC, Paris	11,094
CNY	2,110,000	13/12/2023	EUR	271,307	HSBC, Paris	4,447
EUR	11,727,896	13/12/2023	CHF	11,150,000	Morgan Stanley, London	162,640
EUR	7,755,642	13/12/2023	GBP	6,705,000	Morgan Stanley, London	47,138
EUR	695,901	13/12/2023	CHF	670,000	Barclays Bank, London	948
EUR	376,495	13/12/2023	JPY	58,890,000	HSBC, Paris	607
EUR	213,593	13/12/2023	PLN	990,000	HSBC, Paris	561
EUR	583,492	13/12/2023	JPY	91,360,000	HSBC, Paris	351
GBP	750,000	13/12/2023	EUR	859,193	Royal Bank of Canada, London	3,056
GBP	500,000	13/12/2023	EUR	573,431	Royal Bank of Canada, London	1,401
HUF	158,100,000	13/12/2023	EUR	399,933	Bank of America	1,037
MXN	10,990,000	13/12/2023	EUR	586,193	Barclays Bank, London	2,172
NOK	40,340,000	13/12/2023	EUR	3,479,696	Bank of America	96,574
NZD	7,490,000	13/12/2023	EUR	4,131,983	HSBC, Paris	105,171
PLN	16,680,000	13/12/2023	EUR	3,568,061	Morgan Stanley, London	21,202
SEK	59,880,000	13/12/2023	EUR	5,008,605	HSBC, Paris	197,892
SGD	380,000	13/12/2023	EUR	260,609	HSBC, Paris	2,355
SGD	340,000	13/12/2023	EUR	234,545	Citibank, New York	739

Statement of Derivatives

as at 30 September 2023 (continued)

Forward Foreign Exchange Contracts (continued)

Sub-fund	In exchange for	Settlement date	Currency	Contract to deliver	Counterparty	Unrealised gain / (loss) in sub-fund currency
Multi-Strategy Target Return (continued)						
USD	3,450,000	13/12/2023	EUR	3,243,984	HSBC, Paris	4,174
CLP	5,173,900,000	15/12/2023	EUR	5,410,105	Crédit Agricole	12,732
EUR	6,873,580	15/12/2023	KRW	9,703,180,000	Bank of America	60,667
EUR	887,861	15/12/2023	BRL	4,665,400	Royal Bank of Canada, London	18,433
EUR	1,665,906	15/12/2023	TWD	56,580,000	UBS	2,546
INR	153,990,000	15/12/2023	EUR	1,717,013	UBS	22,273
					EUR	948,955
EUR	632,662	31/10/2023	GBP	550,974	HSBC Bank PLC	(1,888)
EUR	44,931	31/10/2023	GBP	39,130	HSBC Bank PLC	(134)
EUR	32,422	31/10/2023	GBP	28,212	HSBC Bank PLC	(70)
EUR	37	31/10/2023	GBP	32	HSBC Bank PLC	-
EUR	37	31/10/2023	GBP	32	HSBC Bank PLC	-
CHF	1,110,000	13/12/2023	EUR	1,162,909	Citibank, New York	(11,570)
EUR	10,366,469	13/12/2023	AUD	17,190,000	HSBC, Paris	(104,430)
EUR	12,197,351	13/12/2023	CAD	17,615,000	Morgan Stanley, London	(82,303)
EUR	7,041,809	13/12/2023	USD	7,533,000	Barclays Bank, London	(50,473)
EUR	8,477,165	13/12/2023	SGD	12,320,000	HSBC, Paris	(48,409)
EUR	1,693,022	13/12/2023	NZD	3,060,000	HSBC, Paris	(38,044)
EUR	1,974,810	13/12/2023	ZAR	40,460,000	Barclays Bank, London	(34,519)
EUR	1,250,142	13/12/2023	NOK	14,390,000	BNP Paribas	(25,577)
EUR	634,204	13/12/2023	SEK	7,550,000	BNP Paribas	(22,260)
EUR	1,859,465	13/12/2023	SEK	21,630,000	Morgan Stanley, London	(21,238)
EUR	2,101,397	13/12/2023	NZD	3,750,000	HSBC, Paris	(20,009)
EUR	988,074	13/12/2023	ZAR	20,240,000	Barclays Bank, London	(17,088)
EUR	736,485	13/12/2023	NOK	8,440,000	Société Générale, Paris	(11,748)
EUR	977,988	13/12/2023	USD	1,050,000	HSBC, Paris	(10,582)
EUR	830,945	13/12/2023	ZAR	16,910,000	Citibank, New York	(8,842)
EUR	616,347	13/12/2023	AUD	1,020,000	HSBC, Paris	(4,963)
GBP	690,000	13/12/2023	EUR	797,282	Crédit Agricole	(4,013)
HUF	2,195,580,000	13/12/2023	EUR	5,615,247	HSBC, Paris	(46,860)
JPY	309,555,000	13/12/2023	EUR	1,985,594	Bank of America	(9,740)
MXN	17,280,000	13/12/2023	EUR	929,258	Morgan Stanley, London	(4,150)
COP	27,428,990,000	15/12/2023	EUR	6,395,612	HSBC, Paris	(130,376)
COP	1,319,540,000	15/12/2023	EUR	310,033	Royal Bank of Canada, London	(8,628)
EUR	1,137,930	15/12/2023	INR	101,690,000	Barclays Bank, London	(10,638)
EUR	539,588	15/12/2023	CLP	524,210,000	Société Générale, Paris	(9,844)
EUR	6,278,501	15/12/2023	IDR	103,475,980,000	Crédit Agricole	(7,961)
EUR	847,755	15/12/2023	INR	75,390,000	Barclays Bank, London	(3,760)
EUR	837,216	15/12/2023	CLP	801,510,000	HSBC, Paris	(2,858)
EUR	306,584	15/12/2023	KRW	438,900,000	HSBC, Paris	(1,581)
EUR	672,560	15/12/2023	IDR	11,091,590,000	Barclays Bank, London	(1,286)
					EUR	(755,842)

Statement of Derivatives

as at 30 September 2023 (continued)

Forward Foreign Exchange Contracts (continued)

Sub-fund	In exchange for	Settlement date	Currency	Contract to deliver	Counterparty	Unrealised gain / (loss) in sub-fund currency
US Income Focused						
USD	980,083	03/10/2023	EUR	900,000	Standard Chartered Bank, London	27,208
USD	666,022	03/10/2023	GBP	525,000	Standard Chartered Bank, London	25,234
AUD	47,633,503	31/10/2023	USD	30,705,080	HSBC Bank PLC	69,618
AUD	131,245	31/10/2023	USD	84,168	HSBC Bank PLC	625
AUD	29,700	31/10/2023	USD	18,961	HSBC Bank PLC	228
AUD	59,404	31/10/2023	USD	38,160	HSBC Bank PLC	219
CNH	375,845,868	31/10/2023	USD	51,480,792	HSBC Bank PLC	141,786
CNH	558,543	31/10/2023	USD	76,425	HSBC Bank PLC	291
CNH	290,326	31/10/2023	USD	39,718	HSBC Bank PLC	159
CNH	7,168	31/10/2023	USD	983	HSBC Bank PLC	2
GBP	567,395	31/10/2023	USD	690,655	HSBC Bank PLC	1,999
GBP	736,300	31/10/2023	USD	898,253	HSBC Bank PLC	594
GBP	655,918	31/10/2023	USD	800,226	HSBC Bank PLC	493
USD	2,308,457	31/10/2023	EUR	2,162,674	HSBC Bank PLC	16,081
USD	129,936	31/10/2023	CAD	175,222	HSBC Bank PLC	284
USD	133,637	31/10/2023	CAD	180,320	HSBC Bank PLC	213
USD	19,585	31/10/2023	EUR	18,408	HSBC Bank PLC	73
USD	39,924	31/10/2023	EUR	37,629	HSBC Bank PLC	39
USD	7,195	31/10/2023	CAD	9,702	HSBC Bank PLC	16
USD	643,580	02/11/2023	GBP	525,000	Standard Chartered Bank, London	2,672
USD	954,716	02/11/2023	EUR	900,000	Standard Chartered Bank, London	661
					USD	288,495
AUD	-	31/10/2023	USD	-	HSBC Bank PLC	-
CAD	19,097,104	31/10/2023	USD	14,191,183	HSBC Bank PLC	(60,631)
CAD	123,157	31/10/2023	USD	91,373	HSBC Bank PLC	(245)
EUR	5,808,246	31/10/2023	USD	6,192,752	HSBC Bank PLC	(36,165)
GBP	16,856,845	31/10/2023	USD	20,659,986	HSBC Bank PLC	(81,784)
GBP	106,208	31/10/2023	USD	130,280	HSBC Bank PLC	(625)
USD	1,012,909	31/10/2023	CNH	7,399,631	HSBC Bank PLC	(3,433)
USD	264,980	31/10/2023	AUD	415,077	HSBC Bank PLC	(3,191)
USD	284,596	31/10/2023	AUD	443,764	HSBC Bank PLC	(2,108)
USD	481,835	31/10/2023	CNH	3,520,714	HSBC Bank PLC	(1,737)
USD	398,891	31/10/2023	CNH	2,915,655	HSBC Bank PLC	(1,575)
USD	633,456	31/10/2023	CNH	4,621,633	HSBC Bank PLC	(1,328)
USD	211,471	31/10/2023	GBP	173,759	HSBC Bank PLC	(647)
USD	193,086	31/10/2023	GBP	158,462	HSBC Bank PLC	(358)
USD	31,795	31/10/2023	EUR	30,198	HSBC Bank PLC	(214)
USD	120,434	31/10/2023	CNH	877,853	HSBC Bank PLC	(139)
					USD	(194,180)

Statement of Derivatives

as at 30 September 2023 (continued)

Futures

During the course of the financial year ended 30 September 2023, the Company has entered into financial futures contracts. Upon entering into a contract the Company deposits and maintains cash as collateral. The cash margin calls needed to cover the required contract margins are adjusted daily in the Company cash accounts, and results on open positions are considered as realised at that point in time. The margin is calculated as the difference between the value of the contract at previous valuation day and the financial future value at the valuation day. The cash held in margin accounts is included in Cash at Bank in the statement of net assets.

As at 30 September 2023, the Company has the following open futures positions:

Underlying	Number of contracts purchase / (sale)	Currency	Commitment in sub-fund currency	Maturity date	Unrealised gain / (loss) in sub-fund currency
China A-shares Equity					
FTSE CHINA A50 INDEX [*]	USD	15	186,053	30/10/2023	(2,060)
				USD	(2,060)
Euroland Growth					
EURO STOXX 50 [*]	EUR	78	3,281,070	15/12/2023	(63,180)
				EUR	(63,180)
Euroland Value					
EURO STOXX 50 [*]	EUR	99	4,164,435	15/12/2023	(64,800)
				EUR	(64,800)
Global Lower Carbon Equity					
MINI TOPIX INDEX [*]	JPY	12	187,378	07/12/2023	(4,864)
CME S&P500 EMINI FUT [*]	USD	14	3,050,513	15/12/2023	(100,935)
EURO STOXX 50 [*]	EUR	18	801,654	15/12/2023	(16,220)
				USD	(122,019)
Global Sustainable Equity Income					
MSCI WORLD INDEX [*]	USD	12	3,050,513	15/12/2023	(37,539)
				USD	(37,539)
Global Equity Volatility Focused					
MSCI EMERGING MKT INDEX [*]	USD	5	239,763	15/12/2023	(5,893)
CME S&P500 EMINI FUT [*]	USD	6	1,307,363	15/12/2023	(30,050)
MSCI EAFE [*]	USD	5	513,650	15/12/2023	(13,955)
				USD	(49,898)
Economic Scale US Equity					
CME S&P500 EMINI FUT [*]	USD	14	3,050,513	15/12/2023	(95,463)
				USD	(95,463)
Asia Bond					
US ULTRA BOND [*]	USD	(92)	(11,001,188)	19/12/2023	336,594
				USD	336,594
US 10yr ULTRA [*]	USD	89	9,965,914	19/12/2023	(57,945)
5Y TREASURY NOTES USA [*]	USD	34	3,586,336	29/12/2023	(5,430)
				USD	(63,375)
Asia High Yield Bond					
US ULTRA BOND [*]	USD	(100)	(11,957,813)	19/12/2023	(100,147)
				USD	(100,147)
Euro Bond Total Return					
EURO BOBL [*]	EUR	(50)	(5,787,750)	07/12/2023	27,500
EURO SCHATZ [*]	EUR	300	31,493,250	07/12/2023	8,250
EURO BTP [*]	EUR	(50)	(5,490,250)	07/12/2023	96,350
				EUR	132,100

*The broker linked to this futures contract is HSBC Bank PLC, London.

Statement of Derivatives

as at 30 September 2023 (continued)

Futures (continued)

Underlying	Number of contracts purchase / (sale)	Currency	Commitment in sub-fund currency	Maturity date	Unrealised gain / (loss) in sub-fund currency
Euro Bond Total Return (continued)					
10Y BOND FUTURE AUSTRALIA [*]	AUD	37	2,534,213	15/12/2023	(62,536)
10Y TREASURY NOTES USA [*]	USD	32	3,274,380	19/12/2023	(46,753)
2Y TREASURY NOTES USA [*]	USD	62	11,872,734	29/12/2023	(16,699)
				EUR	(125,988)
Euro Credit Bond					
EURO BOBL [*]	EUR	(75)	(8,681,625)	07/12/2023	16,125
EURO BUND [*]	EUR	(60)	(7,723,500)	07/12/2023	29,200
EURO SCHATZ [*]	EUR	760	79,782,900	07/12/2023	28,300
5Y TREASURY NOTES USA [*]	EUR	(100)	(10,980,500)	07/12/2023	215,800
				USD	289,425
ESG Short Duration Credit Bond					
5Y TREASURY NOTES USA ^x	USD	3	316,441	29/12/2023	(3,176)
				USD	(3,176)
GEM Debt Total Return					
US ULTRA BOND [*]	USD	(6)	(717,469)	19/12/2023	48,656
				USD	48,656
10Y TREASURY NOTES USA [*]	USD	35	3,791,758	19/12/2023	(56,617)
2Y TREASURY NOTES USA [*]	USD	146	29,600,929	29/12/2023	(83,837)
				USD	(140,454)
Global Bond					
EURO BOBL [*]	EUR	(10)	(1,225,556)	07/12/2023	8,164
EURO BUND [*]	EUR	(9)	(1,226,588)	07/12/2023	25,108
EURO BTP [*]	EUR	(6)	(697,536)	07/12/2023	27,093
US 10yr ULTRA [*]	USD	(2)	(223,953)	19/12/2023	4,359
5Y TREASURY NOTES USA [*]	USD	(7)	(738,363)	29/12/2023	2,746
				USD	67,470
10Y BOND FUTURE AUSTRALIA [*]	AUD	6	435,097	15/12/2023	(9,814)
10Y TREASURY NOTES USA [*]	USD	10	1,083,359	19/12/2023	(15,937)
2Y TREASURY NOTES USA [*]	USD	7	1,419,223	29/12/2023	(3,526)
				USD	(29,277)
Global Bond Total Return					
EURO SCHATZ [*]	EUR	7	778,015	07/12/2023	1,093
US ULTRA BOND [*]	USD	(4)	(478,313)	19/12/2023	21,500
				USD	22,593
EURO BOBL [*]	EUR	72	8,824,004	07/12/2023	(49,084)
EURO BUND [*]	EUR	50	6,814,380	07/12/2023	(104,883)
EURO BUXL 30YEAR BND [*]	EUR	29	3,766,736	07/12/2023	(241,649)
US LONG BOND [*]	USD	5	572,734	19/12/2023	(34,922)
US 10yr ULTRA [*]	USD	307	34,376,805	19/12/2023	(756,628)
LONG GILT [*]	GBP	11	1,265,405	27/12/2023	(11,571)
2Y TREASURY NOTES USA [*]	USD	150	30,411,914	29/12/2023	(82,227)

*The broker linked to this futures contract is HSBC Bank PLC, London.

^xThe broker linked to this futures contract is J. P. Morgan Securities LLC, New Jersey.

^{*}The broker linked to this futures contract is Barclays Bank PLC, New York.

Statement of Derivatives

as at 30 September 2023 (continued)

Futures (continued)

Underlying	Number of contracts purchase / (sale)	Currency	Commitment in sub-fund currency	Maturity date	Unrealised gain / (loss) in sub-fund currency
Global Bond Total Return (continued)					
5Y TREASURY NOTES USA*	USD	176	18,564,563	29/12/2023	(98,937)
				USD	(1,379,901)
Global Corporate Bond					
EURO BOBL*	EUR	(160)	(19,608,898)	07/12/2023	207,515
EURO BUND*	EUR	(75)	(10,221,570)	07/12/2023	219,558
				USD	427,073
EURO SCHATZ*	EUR	607	67,464,974	07/12/2023	(265,098)
US LONG BOND*	USD	72	8,247,375	19/12/2023	(419,905)
10Y TREASURY NOTES USA*	USD	777	84,177,022	19/12/2023	(1,519,921)
LONG GILT*	GBP	62	7,132,282	27/12/2023	(21,189)
5Y TREASURY NOTES USA*	USD	1,700	179,316,799	29/12/2023	(1,799,606)
				USD	(4,025,719)
Global Emerging Markets Bond					
US LONG BOND*	USD	(180)	(20,618,438)	19/12/2023	700,313
US 10yr ULTRA*	USD	(301)	(33,704,946)	19/12/2023	625,600
				USD	1,325,913
US ULTRA BOND*	USD	223	26,665,922	19/12/2023	(1,033,180)
10Y TREASURY NOTES USA*	USD	754	81,685,295	19/12/2023	(880,204)
2Y TREASURY NOTES USA*	USD	326	66,095,225	29/12/2023	(187,197)
5Y TREASURY NOTES USA*	USD	754	79,532,274	29/12/2023	(389,101)
				USD	(2,489,682)
Global Emerging Markets ESG Bond					
US LONG BOND*	USD	(2)	(229,094)	19/12/2023	7,719
US 10yr ULTRA*	USD	(40)	(4,479,063)	19/12/2023	79,664
US ULTRA BOND*	USD	(6)	(717,469)	19/12/2023	32,969
				USD	120,352
10Y TREASURY NOTES USA*	USD	49	5,308,461	19/12/2023	(60,508)
2Y TREASURY NOTES USA*	USD	25	5,068,652	29/12/2023	(13,371)
5Y TREASURY NOTES USA*	USD	65	6,856,231	29/12/2023	(36,817)
				USD	(110,696)
Global Emerging Markets ESG Local Debt					
US 10yr ULTRA*	USD	(35)	(3,919,180)	19/12/2023	62,398
				USD	62,398
2Y TREASURY NOTES USA*	USD	86	17,436,164	29/12/2023	(28,446)
5Y TREASURY NOTES USA*	USD	53	5,590,465	29/12/2023	(49,066)
				USD	(77,512)

*The broker linked to this futures contract is HSBC Bank PLC, London.

*The broker linked to this futures contract is J. P. Morgan Securities LLC, New Jersey.

*The broker linked to this futures contract is Barclays Bank PLC, New York.

Statement of Derivatives

as at 30 September 2023 (continued)

Futures (continued)

Underlying	Number of contracts purchase / (sale)	Currency	Commitment in sub-fund currency	Maturity date	Unrealised gain / (loss) in sub-fund currency
Global Emerging Markets Local Debt					
US 10yr ULTRA ⁺	USD	(117)	(13,101,258)	19/12/2023	208,906
				USD	208,906
2Y TREASURY NOTES USA ⁺	USD	20	4,054,922	29/12/2023	(11,485)
5Y TREASURY NOTES USA ⁺	USD	287	30,272,895	29/12/2023	(162,558)
				USD	(174,043)
Global ESG Corporate Bond					
EURO BOBL ⁺	EUR	(8)	(980,445)	07/12/2023	10,376
				USD	10,376
EURO SCHATZ ⁺	EUR	52	5,779,536	07/12/2023	(22,710)
US LONG BOND ^x	USD	8	916,375	19/12/2023	(46,610)
10Y TREASURY NOTES USA ^x	USD	12	1,300,031	19/12/2023	(24,219)
LONG GILT ⁺	GBP	5	575,184	27/12/2023	(1,892)
5Y TREASURY NOTES USA ^x	USD	159	16,771,395	29/12/2023	(168,316)
				USD	(263,747)
Global Government Bond					
EURO BOBL ⁺	EUR	(226)	(27,697,568)	07/12/2023	295,509
EURO BUND ⁺	EUR	(477)	(65,009,185)	07/12/2023	1,386,290
LONG GILT ⁺	GBP	(47)	(5,406,730)	27/12/2023	123,616
				USD	1,805,415
EURO SCHATZ ⁺	EUR	61	6,779,841	07/12/2023	(25,995)
5Y TREASURY NOTES USA ⁺	EUR	227	26,390,123	07/12/2023	(1,027,458)
10Y BOND FUTURE AUSTRALIA ⁺	AUD	180	13,052,909	15/12/2023	(294,381)
US 10yr ULTRA ⁺	USD	406	45,462,485	19/12/2023	(1,058,201)
US ULTRA BOND ⁺	USD	17	2,032,828	19/12/2023	(129,227)
10Y TREASURY NOTES USA ⁺	USD	541	58,609,741	19/12/2023	(862,220)
2Y TREASURY NOTES USA ⁺	USD	1,161	235,388,210	29/12/2023	(585,040)
5Y TREASURY NOTES USA ⁺	USD	444	46,833,329	29/12/2023	(300,046)
				USD	(4,282,568)
Global High Income Bond					
EURO BUND ⁺	EUR	(75)	(10,221,570)	07/12/2023	32,160
EURO SCHATZ ⁺	EUR	400	44,457,973	07/12/2023	3,176
US LONG BOND ⁺	USD	(42)	(4,810,969)	19/12/2023	243,280
US 10yr ULTRA ⁺	USD	(8)	(895,813)	19/12/2023	16,594
				USD	295,210
US ULTRA BOND ⁺	USD	6	717,469	19/12/2023	(14,156)
10Y TREASURY NOTES USA ^{x+}	USD	309	33,475,804	19/12/2023	(527,535)
2Y TREASURY NOTES USA ⁺	USD	113	22,910,308	29/12/2023	(64,887)
5Y TREASURY NOTES USA ⁺	USD	621	65,503,372	29/12/2023	(575,988)
				USD	(1,182,566)

*The broker linked to this futures contract is HSBC Bank PLC, London.

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*The broker linked to this futures contract is J. P. Morgan Securities LLC, New Jersey.

*x+The broker linked to this futures contract are HSBC Bank PLC, London, J. P. Morgan Securities LLC, New Jersey and Barclays Bank PLC, New York.

*The broker linked to this futures contract are HSBC Bank PLC, London and Barclays Bank PLC, New York.

Statement of Derivatives

as at 30 September 2023 (continued)

Futures (continued)

Underlying	Number of contracts purchase / (sale)	Currency	Commitment in sub-fund currency	Maturity date	Unrealised gain / (loss) in sub-fund currency
Global High Yield Bond					
10Y TREASURY NOTES USA*	USD	228	24,700,593	19/12/2023	(446,000)
				USD	(446,000)
Global High Yield ESG Bond					
10Y TREASURY NOTES USA*	USD	6	650,016	19/12/2023	(11,737)
				USD	(11,737)
Global Inflation Linked Bond					
10Y JGB*	JPY	(8)	(7,779,125)	13/12/2023	51,198
				USD	51,198
10Y BOND FUTURE AUSTRALIA*	AUD	241	17,476,395	15/12/2023	(394,143)
10Y BOND FUTURE CANADA*	CAD	106	9,047,241	18/12/2023	(223,632)
2Y TREASURY NOTES USA*	USD	57	11,556,527	29/12/2023	(28,723)
				USD	(646,498)
Global Investment Grade Securitised Credit Bond					
US 10yr ULTRA*	USD	(34)	(3,807,203)	19/12/2023	88,984
10Y TREASURY NOTES USA*	USD	(197)	(21,342,179)	19/12/2023	333,930
5Y TREASURY NOTES USA*	USD	(95)	(10,020,645)	29/12/2023	72,025
				USD	494,939
Global Lower Carbon Bond					
10Y TREASURY NOTES USA*	USD	(6)	(650,016)	19/12/2023	4,432
				USD	4,432
EURO BUND*	EUR	35	4,770,066	07/12/2023	(100,237)
US LONG BOND*	USD	14	1,603,656	19/12/2023	(81,266)
US 10yr ULTRA*	USD	24	2,687,438	19/12/2023	(91,437)
LONG GILT*	GBP	5	575,184	27/12/2023	(1,892)
5Y TREASURY NOTES USA*	USD	211	22,256,379	29/12/2023	(253,465)
				USD	(528,297)
Global Securitised Credit Bond					
5Y TREASURY NOTES USA*	USD	(13)	(1,369,926)	29/12/2023	11,176
				USD	11,176
Global Short Duration Bond					
EURO BOBL*	EUR	(649)	(79,538,591)	07/12/2023	474,781
EURO BUND*	EUR	(23)	(3,134,615)	07/12/2023	66,844
LONG GILT*	GBP	(3)	(345,110)	27/12/2023	6,225
5Y TREASURY NOTES USA*	USD	(208)	(21,939,938)	29/12/2023	82,812
				USD	630,662
EURO SCHATZ*	EUR	593	65,908,945	07/12/2023	(111,823)
2Y TREASURY NOTES USA*	USD	1,386	281,006,081	29/12/2023	(709,028)
				USD	(820,851)
Ultra Short Duration Bond					
2Y TREASURY NOTES USA*	USD	(225)	(45,617,870)	29/12/2023	193,134
				USD	193,134

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*The broker linked to this futures contract is J. P. Morgan Securities LLC, New Jersey.

Statement of Derivatives

as at 30 September 2023 (continued)

Futures (continued)

Underlying	Number of contracts purchase / (sale)	Currency	Commitment in sub-fund currency	Maturity date	Unrealised gain / (loss) in sub-fund currency
US Dollar Bond					
US LONG BOND ^x	USD	28	3,207,313	19/12/2023	(131,688)
				USD	(131,688)
US High Yield Bond					
10Y TREASURY NOTES USA ^x	USD	9	975,023	19/12/2023	(17,605)
				USD	(17,605)
Global Emerging Markets Multi-Asset Income					
US LONG BOND ⁺	USD	(4)	(458,188)	19/12/2023	15,563
				USD	15,563
MSCI EMERGING MKT INDEX [^]	USD	3	143,858	15/12/2023	(3,075)
US 10yr ULTRA ⁺	USD	2	223,953	19/12/2023	(4,352)
US ULTRA BOND ⁺	USD	4	478,313	19/12/2023	(22,156)
10Y TREASURY NOTES USA ⁺	USD	4	433,344	19/12/2023	(4,906)
2Y TREASURY NOTES USA ⁺	USD	8	1,621,969	29/12/2023	(3,547)
5Y TREASURY NOTES USA ⁺	USD	11	1,160,285	29/12/2023	(6,559)
				USD	(44,595)
Managed Solutions - Asia Focused Conservative					
US 10yr ULTRA ⁺	USD	(1)	(111,977)	19/12/2023	3,820
				USD	3,820
Managed Solutions - Asia Focused Income					
US 10yr ULTRA ⁺	USD	(15)	(1,679,648)	19/12/2023	12,227
				USD	12,227
Multi-Asset Style Factors					
CAC40 10 EURO ⁺	EUR	(327)	(23,435,273)	20/10/2023	442,539
IBEX 35 INDEX [^]	EUR	235	22,193,400	20/10/2023	67,740
Nifty 50 Futures [^]	USD	(288)	(10,698,367)	26/10/2023	101,636
FTSE TAIWAN INDEX [^]	USD	(7)	(375,306)	30/10/2023	1,157
H SHARES CHINA ENTERPRISE IDX [^]	HKD	(92)	(3,394,537)	30/10/2023	33,285
FTSE KLCI [^]	MYR	(1,133)	(16,250,521)	31/10/2023	192,634
EURO BOBL ⁺	EUR	(96)	(11,112,480)	07/12/2023	76,580
EURO BUND ⁺	EUR	(1,676)	(215,743,100)	07/12/2023	4,617,379
EURO SCHATZ [^]	EUR	(541)	(56,792,828)	07/12/2023	171,653
TOPIX INDEX (TOKYO) [^]	JPY	(499)	(73,598,345)	07/12/2023	992,661
KOREA KOSPI 2 INDEX [^]	KRW	(40)	(2,302,479)	14/12/2023	80,494
S&P INDICES S&P/T SX 60 INDEX [^]	CAD	(317)	(52,376,763)	14/12/2023	1,095,326
CME S&P500 EMINI FUT [^]	USD	(102)	(20,991,889)	15/12/2023	812,975
FTSE 100 INDEX [^]	GBP	903	79,951,233	15/12/2023	1,106,060
S&P 500 EMINI INDEX [^]	USD	(89)	(7,355,897)	15/12/2023	50,549
EUREX STOXX 600 ⁺	EUR	389	(9,627,330)	15/12/2023	1,641,979
XAV HEALTH CARE [^]	USD	(76)	(9,484,298)	15/12/2023	176,944
XAP CONS STAPLES [^]	USD	(17)	(1,128,302)	15/12/2023	38,054
XAU UTILITIES [^]	USD	(229)	(13,029,478)	15/12/2023	837,685

*The broker linked to this futures contract is HSBC Bank PLC, London.

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^xThe broker linked to this futures contract is J. P. Morgan Securities LLC, New Jersey.

[^]The broker linked to this futures contract is Societe Generale International LTD.

Statement of Derivatives

as at 30 September 2023 (continued)

Futures (continued)

Underlying	Number of contracts purchase / (sale)	Currency	Commitment in sub- fund currency	Maturity date	Unrealised gain / (loss) in sub-fund currency
Multi-Asset Style Factors (continued)					
XAY CONS DISCRET [^]	USD	(52)	(8,134,838)	15/12/2023	434,361
SPI 200 [^]	AUD	(517)	(55,794,479)	21/12/2023	1,548,205
LONG GILT [^]	GBP	(468)	(50,849,802)	27/12/2023	390,599
THAI SET 50 INDEX [^]	THB	(7,848)	(36,718,031)	28/12/2023	884,355
2Y TREASURY NOTES USA [^]	USD	(228)	(43,661,023)	29/12/2023	73,503
5Y TREASURY NOTES USA [^]	USD	(110)	(10,959,010)	29/12/2023	70,211
				USD	15,938,564
10Y BOND FUTURE AUSTRALIA [^]	AUD	1,331	91,163,167	15/12/2023	(1,670,092)
US 10yr ULTRA [^]	USD	705	74,562,908	19/12/2023	(1,349,902)
FTSE/JSE TOP40 [^]	ZAR	329	11,137,485	21/12/2023	(347,847)
DAX MINI [^]	EUR	43	16,710,875	15/12/2023	(438,750)
MEXICO BOLSA INDEX [^]	MXN	370	10,417,098	15/12/2023	(225,851)
SWISS MARKET INDEX [^]	CHF	(61)	(6,938,310)	15/12/2023	(3,516)
EUREX STOXX 600 [^]	EUR	1,187	22,063,943	15/12/2023	(485,503)
XAF FINANCIAL [^]	USD	3	294,988	15/12/2023	(9,191)
XAB MATERIALS [^]	USD	55	4,395,584	15/12/2023	(147,093)
XAI EMINI INDUSTRY [^]	USD	142	13,916,335	15/12/2023	(437,138)
XAE ENERGY [^]	USD	224	20,256,793	15/12/2023	(356,949)
XAK TECHNOLOGY [^]	USD	15	2,380,732	15/12/2023	(114,805)
FTSE/MIB INDEX [^]	EUR	901	127,626,650	15/12/2023	(722,925)
10Y BOND FUTURE CANADA [^]	CAD	1,088	87,709,326	18/12/2023	(1,977,449)
OMX STOCKHOLM 30 INDEX [^]	SEK	2,543	47,684,821	20/10/2023	(792,310)
10Y BOND FUTURE KOREA [^]	KRW	2,846	214,922,538	19/12/2023	(1,416,520)
WIG20 INDEX [^]	PLN	4,431	37,325,315	15/12/2023	(921,829)
BOVESPA INDEX [^]	BRL	680	15,029,468	18/10/2023	(345,306)
				USD	(11,762,976)
Multi-Strategy Target Return					
XAF FINANCIAL [^]	USD	1	101,006	15/09/2023	1,396
CBF CBOE VIX [^]	USD	39	614,238	18/10/2023	46,050
CAC40 10 EURO [^]	EUR	(12)	(860,010)	20/10/2023	16,146
FTSE KLCI [^]	MYR	(22)	(315,544)	31/10/2023	3,762
BIST 30 [^]	TRY	51	159,471	31/10/2023	10,085
EURO BOBL [^]	EUR	(71)	(8,218,605)	07/12/2023	29,785
EURO BUND [^]	EUR	(259)	(33,339,775)	07/12/2023	596,525
EURO SCHATZ [^]	EUR	124	13,017,210	07/12/2023	15,375
EURO BTP [^]	EUR	(39)	(4,062,045)	07/12/2023	27,885
TOPIX BANKS INDEX [^]	JPY	36	596,537	07/12/2023	27,799
S&P INDICES S&P/TSX 60 INDEX [^]	CAD	(26)	(4,295,886)	14/12/2023	82,823
MSCI EMERGING MKT INDEX [^]	USD	(23)	(1,041,707)	15/12/2023	26,340

[^]The broker linked to this futures contract is Societe Generale International LTD.

*The broker linked to this futures contract is HSBC Bank PLC, London.

Statement of Derivatives

as at 30 September 2023 (continued)

Futures (continued)

Underlying	Number of contracts purchase / (sale)	Currency	Commitment in sub-fund currency	Maturity date	Unrealised gain / (loss) in sub-fund currency
Multi-Strategy Target Return (continued)					
EURO STOXX 50 [*]	EUR	(171)	(7,193,115)	15/12/2023	89,925
FTSE 100 INDEX [*]	GBP	82	7,260,245	15/12/2023	64,817
S&P 500 EMINI INDEX [*]	USD	(4)	(330,602)	15/12/2023	4,227
EUREX STOXX 600 [*]	EUR	21	(2,580,614)	15/12/2023	210,734
XAV HEALTH CARE [*]	USD	(4)	(499,174)	15/12/2023	8,907
XAP CONS STAPLES [*]	USD	(5)	(331,854)	15/12/2023	11,192
XAU UTILITIES [*]	USD	(12)	(682,767)	15/12/2023	44,430
XAY CONS DISCRET [*]	USD	(4)	(625,757)	15/12/2023	36,836
DAX MINI [*]	EUR	(20)	(1,554,500)	15/12/2023	30,580
US ULTRA BOND [*]	USD	(19)	(2,145,912)	19/12/2023	169,671
SPI 200 [*]	AUD	(52)	(5,611,824)	21/12/2023	138,132
THAI SET 50 INDEX [*]	THB	(695)	(3,251,660)	28/12/2023	87,035
5Y TREASURY NOTES USA [*]	USD	(111)	(11,058,637)	29/12/2023	67,211
				USD	1,847,668
BOVESPA INDEX [*]	BRL	70	1,547,151	18/10/2023	(35,467)
OMX STOCKHOLM 30 INDEX [*]	SEK	45	843,813	20/10/2023	(13,082)
IBEX 35 INDEX [*]	EUR	20	1,888,800	20/10/2023	(4,300)
MSCI CHINA INDEX [*]	USD	22	1,036,727	20/10/2023	(18,579)
Nifty 50 Futures [*]	USD	57	2,117,385	26/10/2023	(22,608)
FTSE TAIWAN INDEX [*]	USD	31	1,662,068	30/10/2023	(6,002)
H SHARES CHINA ENTERPRISE IDX [*]	HKD	15	553,457	30/10/2023	(4,703)
TOPIX INDEX (TOKYO) [*]	JPY	20	2,949,833	07/12/2023	(39,559)
KOREA KOSPI 2 INDEX [*]	KRW	27	1,554,174	14/12/2023	(43,493)
10Y BOND FUTURE AUSTRALIA [*]	AUD	79	5,410,887	15/12/2023	(124,710)
CME S&P500 EMINI FUT [*]	USD	35	7,203,099	15/12/2023	(249,425)
MEXICO BOLSA INDEX [*]	MXN	29	816,475	15/12/2023	(11,070)
SWISS MARKET INDEX [*]	CHF	(4)	(454,971)	15/12/2023	(909)
EUREX STOXX 600 [*]	EUR	216	4,794,448	15/12/2023	(74,247)
XAF FINANCIAL [*]	USD	1	98,329	15/12/2023	(2,391)
XAB MATERIALS [*]	USD	2	159,839	15/12/2023	(4,486)
XAI EMINI INDUSTRY [*]	USD	7	686,017	15/12/2023	(23,736)
XAE ENERGY [*]	USD	24	2,170,371	15/12/2023	(43,070)
FTSE/MIB INDEX [*]	EUR	54	7,649,100	15/12/2023	(45,275)
WIG20 INDEX [*]	PLN	294	2,476,561	15/12/2023	(58,609)
10Y BOND FUTURE CANADA [*]	CAD	87	7,013,521	18/12/2023	(165,013)
US 10yr ULTRA [*]	USD	77	8,143,750	19/12/2023	(143,322)
10Y BOND FUTURE KOREA [*]	KRW	141	10,647,954	19/12/2023	(71,318)
FTSE/JSE TOP40 [*]	ZAR	8	270,820	21/12/2023	(8,635)
LONG GILT [*]	GBP	32	3,476,910	27/12/2023	(22,895)
2Y TREASURY NOTES USA [*]	USD	149	28,532,862	29/12/2023	(103,059)
				USD	(1,339,963)

*The broker linked to this futures contract is HSBC Bank PLC, London.

^The broker linked to this futures contract is Societe Generale International LTD.

Statement of Derivatives

as at 30 September 2023 (continued)

Futures (continued)

Underlying	Number of contracts purchase / (sale)	Currency	Commitment in sub- fund currency	Maturity date	Unrealised gain / (loss) in sub-fund currency
US Income Focused					
CME S&P500 EMINI FUT [†]	USD	10	2,178,938	15/12/2023	(38,475)
US REAL ESTATE [†]	USD	14	429,870	15/12/2023	(10,390)
US LONG BOND [†]	USD	12	1,374,563	19/12/2023	(56,813)
10Y TREASURY NOTES USA [†]	USD	31	3,358,414	19/12/2023	(60,789)
				USD	(166,467)

*The broker linked to this futures contract is HSBC Bank PLC, London.

†The broker linked to this futures contract is Barclays Bank PLC, New York.

Statement of Derivatives

as at 30 September 2023 (continued)

Swaps

As at 30 September 2023, the Company has entered into the following Interest Rate Swaps and Credit Default Swaps:

Asia Bond

Credit Default Swaps

Counterparty	Currency	Maturity Date	Commitment in sub-fund currency USD	Underlying Name	Underlying ISIN/ Bloomberg Ticker	Net notional amount	Unrealised gain/(loss) in sub-fund currency
BNP PARIBAS, NEW-YORK	USD	20/12/2028	-	CDX.NA.IG Series 41	2165BYED3	63,500,000	-
						USD	-

Asia High Yield Bond

Credit Default Swaps

Counterparty	Currency	Maturity Date	Commitment in sub-fund currency USD	Underlying Name	Underlying ISIN/ Bloomberg Ticker	Net notional amount	Unrealised gain/(loss) in sub-fund currency
BNP PARIBAS, NEW-YORK	USD	20/12/2028	-	CDX.NA.IG Series 41	2165BYED3	145,000,000	-
						USD	-

Brazil Bond

Interest Rate Swaps

Counterparty	Currency	Maturity Date	Payer interest rate	Receiver interest rate	Commitment in instrument currency	Net notional amount	Unrealised loss in sub-fund currency
STANDARD CHARTERED BANK	BRL	02/01/2029	Floating (BZDIOVRA Index)*	11.205%	11,370,705	2,271,778	(17,193)
						USD	(17,193)

* The floating rates disclosed are those prevailing as at the financial year end of the Company.

Euro Bond Total Return

Credit Default Swaps

Counterparty	Currency	Maturity Date	Commitment in sub-fund currency EUR	Underlying Name	Underlying ISIN/ Bloomberg Ticker	Net notional amount	Unrealised loss in sub-fund currency
SOCIETE GENERALE, PARIS	EUR	20/06/2028	-	iTraxx Europe Crossover Series 38	21667KJQ2	15,000,000	(334,775)
						EUR	(334,775)

GEM Debt Total Return

Credit Default Swaps

Counterparty	Currency	Maturity Date	Commitment in sub-fund currency USD	Underlying Name	Underlying ISIN/ Bloomberg Ticker	Net notional amount	Unrealised gain in sub-fund currency
MORGAN, LONDON	USD	20/12/2028	-	Federative Republic of Brazil	US105756BV13	3,993,000	13,468
MORGAN, LONDON	USD	20/12/2028	-	Republic of Colombia	US195325BB02	2,560,000	12,924
MORGAN, LONDON	USD	20/12/2028	-	DJ CDX NA IG Ser 41 5 Yr	2165BYED3	5,000,000	12,530
MORGAN, LONDON	USD	20/12/2028	-	Markit CDX EM Ser 40 5 Yr	2165BZFE7	6,360,000	3,503
MORGAN, LONDON	USD	20/12/2028	-	United Mexican States	US91087BAC46	4,510,000	18,520
MORGAN, LONDON	USD	20/12/2028	-	Republic of Panama	US698299AD63	2,300,000	15,498
MORGAN, LONDON	USD	20/12/2028	-	Republic of Chile	US168863CF36	571,000	2,280
						USD	78,723

Statement of Derivatives

as at 30 September 2023 (continued)

Swaps (continued)

Global Bond

Interest Rate Swaps

Counterparty	Currency	Maturity Date	Payer interest rate	Receiver interest rate	Commitment in instrument currency	Net notional amount	Unrealised loss in sub-fund currency
J.P. MORGAN, LONDON	EUR	26/05/2032	Floating (LIBOR Index)*	1.683%	793,388	840,000	(127,973)
						USD	(127,973)

* The floating rates disclosed are those prevailing as at the financial year end of the Company.

Global Bond Total Return

Credit Default Swaps

Counterparty	Currency	Maturity Date	Commitment in sub-fund currency USD	Underlying Name	Underlying ISIN/ Bloomberg Ticker	Net notional amount	Unrealised gain/(loss) in sub-fund currency
J.P. MORGAN, LONDON	EUR	20/06/2028	-	iTraxx Europe Crossover Series 39	21667KKC1	3,900,000	35,975
J.P. MORGAN, LONDON	EUR	20/12/2028	-	iTraxx Europe Crossover Index Ser 40 Ver 1 5 Yr	21667KKC1	3,700,000	56,897
						USD	92,872
J.P. MORGAN, LONDON	USD	20/06/2028	-	CDX.NA.HY Series 40	2165BRZ14	13,500,000	(137,299)
						USD	(137,299)

Global Corporate Bond

Credit Default Swaps

Counterparty	Currency	Maturity Date	Commitment in sub-fund currency USD	Underlying Name	Underlying ISIN/ Bloomberg Ticker	Net notional amount	Unrealised gain/(loss) in sub-fund currency
BARCLAYS BANK, PLC	USD	20/06/2028	-	CDX.NA.IG Series 40	2165BYEC5	55,000,000	121,612
						USD	121,612
BARCLAYS BANK, PLC	USD	20/06/2027	-	CDX.NA.IG Series 38	2165BYEA9	3,000,000	(16,591)
						USD	(16,591)

Global Emerging Markets Bond

Credit Default Swaps

Counterparty	Currency	Maturity Date	Commitment in sub-fund currency USD	Underlying Name	Underlying ISIN/ Bloomberg Ticker	Net notional amount	Unrealised gain / (loss) in sub-fund currency
J.P. MORGAN, LONDON	USD	20/12/2028	-	Federative Republic of Brazil	US105756BV13	8,680,000	29,277
J.P. MORGAN, LONDON	USD	20/12/2028	-	Republic of Colombia	US195325BB02	19,000,000	95,919
J.P. MORGAN, LONDON	USD	20/12/2028	0.000%	DJ CDX NA IG Ser 41 5 Yr	2165BYED3	17,500,000	43,857
J.P. MORGAN, LONDON	USD	20/12/2028	-	Markit CDX EM Ser 40 5 Yr	2165BZFE7	49,700,000	27,514
J.P. MORGAN, LONDON	USD	20/12/2028	-	United Mexican States	US91087BAC46	2,600,000	10,677
J.P. MORGAN, LONDON	USD	20/12/2028	-	Republic of Panama	US698299AD63	7,200,000	48,515
J.P. MORGAN, LONDON	USD	20/12/2028	-	Republic of Turkey	US900123AL40	15,000,000	105,830
J.P. MORGAN, LONDON	USD	20/12/2028	-	Republic of Chile	US168863CF36	4,077,000	16,278
						USD	377,867
GOLDMAN SACHS	USD	20/12/2025	-	Republic of South Africa	US836205AR58	10,000,000	(392,781)
						USD	(392,781)

Statement of Derivatives

as at 30 September 2023 (continued)

Swaps (continued)

Global Emerging Markets Corporate Sustainable Bond

Credit Default Swaps

Counterparty	Currency	Maturity Date	Commitment in sub-fund currency USD	Underlying Name	Underlying ISIN/ Bloomberg Ticker	Net notional amount	Unrealised gain / (loss) in sub-fund currency
BARCLAYS BANK, PLC	USD	20/12/2028	-	CDX.EM Series 40	2165BZFE7	5,000,000	-
						USD	-

Global Emerging Markets ESG Bond

Credit Default Swaps

Counterparty	Currency	Maturity Date	Commitment in sub-fund currency USD	Underlying Name	Underlying ISIN/ Bloomberg Ticker	Net notional amount	Unrealised gain in sub-fund currency
BARCLAYS BANK, PLC	USD	20/06/2028	(348,000)	Republic of South Africa	US836205AR58	(348,000)	4,587
BARCLAYS BANK, PLC	USD	20/12/2028	-	Federative Republic of Brazil	US105756BV13	750,000	2,530
BARCLAYS BANK, PLC	USD	20/12/2028	-	Republic of Colombia	US195325BB02	600,000	3,029
J.P. MORGAN, LONDON	USD	20/12/2028	-	DJ CDX NA IG Ser 41 5 Yr	2165BYED3	1,160,000	2,907
J.P. MORGAN, LONDON	USD	20/12/2028	-	Markit CDX EM Ser 40 5 Yr	2165BZFE7	3,340,000	1,846
						USD	14,899

Global Emerging Markets ESG Local Debt

Interest Rate Swaps

Counterparty	Currency	Maturity Date	Payer interest rate	Receiver interest rate	Commitment in instrument currency	Net notional amount	Unrealised gain / (loss) in sub-fund currency
BARCLAYS BANK, PLC	CZK	10/11/2024	Floating (LIBOR Index)*	6.800%	579,700,841	25,200,000	2,602
BARCLAYS BANK, PLC	CZK	20/04/2025	Floating (LIBOR Index)*	6.220%	3,988,893,546	173,400,000	41,113
BARCLAYS BANK, PLC	MXN	02/08/2027	8.255%	Floating (MXIBTIE Index)*	2,207,069,469	127,000,000	371,096
BARCLAYS BANK, PLC	PLN	02/12/2031	2.83%	Floating (WIBOR6M Index)*	30,991,856	7,100,000	222,628
BARCLAYS BANK, PLC	ZAR	20/07/2032	9.260%	Floating (JIBA3M Index)*	113,036,452	6,000,000	11,828
BARCLAYS BANK, PLC	ZAR	10/07/2043	10.190%	Floating (JIBA3M Index)*	678,218,224	36,000,000	51,258
						USD	700,525
BARCLAYS BANK, PLC	MXN	09/07/2024	Floating (LIBOR Index)*	Floating (MXIBTIE Index)*	955,817,579	55,000,000	(47,862)
BARCLAYS BANK, PLC	HUF	03/06/2025	Floating (LIBOR Index)*	8.020%	460,671,809,115	1,256,000,000	(99,793)
BARCLAYS BANK, PLC	PLN	30/05/2027	5.705%	Floating (WIBOR6M Index)*	80,753,421	18,500,000	(166,524)
BARCLAYS BANK, PLC	PLN	11/10/2027	6.985%	Floating (LIBOR Index)*	51,944,097	11,900,000	(244,352)
BARCLAYS BANK, PLC	PLN	16/11/2027	6.470%	Floating (WIBOR6M Index)*	39,285,447	9,000,000	(148,964)
						USD	(707,495)

* The floating rates disclosed are those prevailing as at the financial year end of the Company.

Statement of Derivatives

as at 30 September 2023 (continued)

Swaps (continued)

Global Emerging Markets Local Debt

Interest Rate Swaps

Counterparty	Currency	Maturity Date	Payer interest rate	Receiver interest rate	Commitment in instrument currency	Net notional amount	Unrealised gain / (loss) in sub-fund currency
BARCLAYS BANK, PLC	CZK	10/11/2024	Floating (LIBOR Index)*	6.800%	6,321,499,310	274,800,000	28,371
BARCLAYS BANK, PLC	CZK	20/04/2025	Floating (LIBOR Index)*	6.220%	16,930,943,993	736,000,000	174,504
BARCLAYS BANK, PLC	ZAR	22/06/2027	7.830%	Floating (JIBA3M Index)*	2,825,909,977	150,000,000	238,071
BARCLAYS BANK, PLC	MXN	02/08/2027	8.255%	Floating (MXIBTIIE Index)*	11,852,136,986	682,000,000	1,992,813
BARCLAYS BANK, PLC	PLN	02/12/2031	2.830%	Floating (WIBOR6M Index)*	233,093,671	53,400,000	1,674,416
BARCLAYS BANK, PLC	CZK	16/12/2031	2.873%	Floating (PRIBOR6M Index)*	2,645,459,984	115,000,000	572,367
BARCLAYS BANK, PLC	ZAR	10/07/2043	10.190%	Floating (JIBA3M Index)*	2,466,077,572	130,900,000	186,381
						USD	4,866,923
BARCLAYS BANK, PLC	HUF	03/06/2025	Floating (LIBOR Index)*	8.020%	1,377,614,059,905	3,756,000,000	(298,425)
BARCLAYS BANK, PLC	PLN	11/10/2027	6.985%	Floating (LIBOR Index)*	351,823,032	80,600,000	(1,655,026)
BARCLAYS BANK, PLC	PLN	16/11/2027	6.470%	Floating (WIBOR6M Index)*	363,172,158	83,200,000	(1,377,090)
						USD	(3,330,541)

* The floating rates disclosed are those prevailing as at the financial year end of the Company.

Global Government Bond

Interest Rate Swaps

Counterparty	Currency	Maturity Date	Payer interest rate	Receiver interest rate	Commitment in instrument currency	Net notional amount	Unrealised loss in sub-fund currency
J.P. MORGAN, LONDON	EUR	26/05/2032	Floating (LIBOR Index)*	1.683%	55,442,737	58,700,000	(8,942,908)
J.P. MORGAN, LONDON	NZD	28/03/2033	Floating (NFX3FRA Index)*	4.100%	99,858,454	60,000,000	(2,705,386)
UBS AG	NZD	31/03/2033	Floating (NFX3FRA Index)*	4.203%	99,858,540	60,000,000	(2,431,925)
						USD	(14,080,219)

* The floating rates disclosed are those prevailing as at the financial year end of the Company.

Global High Income Bond

Credit Default Swaps

Counterparty	Currency	Maturity Date	Commitment in sub-fund currency	Underlying Name	Underlying ISIN/ Bloomberg Ticker	Net notional amount	Unrealised gain / (loss) in sub-fund currency
BARCLAYS BANK, PLC	USD	20/06/2027	(3,577,000)	CDX.EM Series 37	2165BZEZ1	(3,577,000)	277,272
BARCLAYS BANK, PLC	USD	20/12/2027	(260,000)	Republic of South Africa	US836205AR58	(260,000)	6,897
BARCLAYS BANK, PLC	EUR	20/12/2027	-	ITRAXX EUROPE CROSSOVER SERIES 38	21667KJQ2	12,333,250	202,909
J.P. MORGAN, LONDON	USD	20/12/2028	-	Federative Republic of Brazil	US105756BV13	4,620,000	15,583
J.P. MORGAN, LONDON	USD	20/12/2028	-	Republic of Colombia	US195325BB02	5,945,000	30,012
J.P. MORGAN, LONDON	USD	20/12/2028	-	Markit CDX EM Ser 40 5 Yr	2165BZFE7	6,040,000	1,411
J.P. MORGAN, LONDON	USD	20/12/2028	-	United Mexican States	US91087BAC46	7,035,000	28,889
J.P. MORGAN, LONDON	USD	20/12/2028	-	Republic of Panama	US698299AD63	3,210,000	21,629
J.P. MORGAN, LONDON	USD	20/12/2028	-	Republic of Turkey	US900123AL40	2,000,000	14,111
J.P. MORGAN, LONDON	USD	20/12/2028	-	Republic of Chile	US168863CF36	701,000	2,799
J.P. MORGAN, LONDON	USD	20/12/2028	-	Republic of Peru	US715638AP79	8,300,000	11,359
J.P. MORGAN, LONDON	USD	20/12/2028	-	Republic of South Africa	US836205AR58	3,330,000	32,455
						USD	645,326
BARCLAYS BANK, PLC	USD	20/12/2025	-	Republic of South Africa	US836205AR58	4,536,000	(306,225)
BARCLAYS BANK, PLC	USD	20/06/2026	-	Markit CDX EM Ser 35 Ver 1 5 Yr	2165BZEX6	4,600,000	(52,633)
BARCLAYS BANK, PLC	USD	20/06/2028	-	CDX.NA.HY Series 40	2165BRZ14	17,596,000	(263,685)
J.P. MORGAN, LONDON	USD	20/12/2028	(7,020,000)	People's Republic of China	US712219AG90	(7,020,000)	(28,560)
						USD	(651,103)

Statement of Derivatives

as at 30 September 2023 (continued)

Swaps (continued)

Global High Yield Bond

Credit Default Swaps

Counterparty	Currency	Maturity Date	Commitment in sub-fund currency USD	Underlying Name	Underlying ISIN/ Bloomberg Ticker	Net notional amount	Unrealised gain / (loss) in sub-fund currency
J.P. MORGAN, LONDON	USD	20/12/2028	-	Markit CDXEM Ser 40 5 Yr	2165BZFE7	5,000,000	195
						USD	195
BARCLAYS BANK, PLC	USD	20/06/2028	-	CDX.NA.HY Series 40	2165BRZ14	7,600,000	(128,215)
						USD	(128,215)

Global Inflation Linked Bond

Interest Rate Swaps

Counterparty	Currency	Maturity Date	Payer interest rate	Receiver interest rate	Commitment in instrument currency	Net notional amount	Unrealised gain / (loss) in sub-fund currency
J.P. MORGAN, LONDON	EUR	15/06/2033	2.496%	Floating (HICPxT Index)*	7,556,104	8,000,000	63,335
J.P. MORGAN, LONDON	EUR	15/07/2035	Floating (HICPxT Index)*	2.620%	9,445,100	10,000,000	34,234
J.P. MORGAN, LONDON	EUR	15/06/2043	2.685%	Floating (HICPxT Index)*	3,400,237	3,600,000	3,192
						USD	100,761
J.P. MORGAN, LONDON	EUR	26/05/2032	Floating (LIBOR Index)*	1.683%	3,778,040	4,000,000	(609,398)
GOLDMAN SACHS	EUR	16/08/2032	Floating (LIBOR Index)*	1.825%	1,889,022	2,000,000	(258,038)
J.P. MORGAN, LONDON	EUR	15/07/2033	2.592%	Floating (HICPxT Index)*	9,445,100	10,000,000	(20,896)
J.P. MORGAN, LONDON	EUR	15/06/2038	Floating (HICPxT Index)*	2.570%	7,556,080	8,000,000	(74,628)
J.P. MORGAN, LONDON	EUR	15/06/2053	Floating (HICPxT Index)*	2.765%	3,400,236	3,600,000	(9,870)
						USD	(972,830)

* The floating rates disclosed are those prevailing as at the financial year end of the Company.

Global Lower Carbon Bond

Credit Default Swaps

Counterparty	Currency	Maturity Date	Commitment in sub-fund currency USD	Underlying Name	Underlying ISIN/ Bloomberg Ticker	Net notional amount	Unrealised loss in sub-fund currency
BARCLAYS BANK, PLC	USD	20/06/2028	(5,000,000)	CDX.NA.IG Series 40	2165BYEC5	(5,000,000)	(31,617)
						USD	(31,617)

Global Short Duration Bond

Interest Rate Swaps

Counterparty	Currency	Maturity Date	Payer interest rate	Receiver interest rate	Commitment in instrument currency	Net notional amount	Unrealised loss in sub-fund currency
J.P. MORGAN, LONDON	USD	13/06/2025	N/C	4.490%	5,000,000	5,000,000	(69,043)
						USD	(69,043)

US High Yield Bond

Credit Default Swaps

Counterparty	Currency	Maturity Date	Commitment in sub-fund currency USD	Underlying Name	Underlying ISIN/ Bloomberg Ticker	Net notional amount	Unrealised loss in sub-fund currency
BARCLAYS BANK, PLC	USD	20/06/2028	-	CDX.NA.HY Series 40	2165BRZ14	480,000	(8,098)
						USD	(8,098)

Statement of Derivatives

as at 30 September 2023 (continued)

Swaps (continued)

Global Credit Floating Rate Fixed Term Bond 2023 - 2

Interest Rate Swaps

Counterparty	Currency	Maturity Date	Payer interest rate	Receiver interest rate	Commitment in instrument currency	Net notional amount	Unrealised gain in sub-fund currency
BARCLAYS BANK, PLC	USD	24/12/2023	1.591%	N/C	259,000,000	259,000,000	2,486,059
						USD	2,486,059

Global Emerging Markets Multi-Asset Income

Interest Rate Swaps

Counterparty	Currency	Maturity Date	Payer interest rate	Receiver interest rate	Commitment in instrument currency	Net notional amount	Unrealised gain/ (loss) in sub-fund currency
BARCLAYS BANK, PLC	CZK	20/04/2025	Floating (LIBOR Index)*	6.220%	296,751,614	12,900,000	3,059
BARCLAYS BANK, PLC	MXN	02/08/2027	8.255%	Floating (MXIBTIIE Index)*	173,784,955	10,000,000	29,220
BARCLAYS BANK, PLC	PLN	02/12/2031	2.830%	Floating (WIBOR6M Index)*	4,801,554	1,100,000	34,492
BARCLAYS BANK, PLC	CZK	16/12/2031	2.873%	Floating (PRIBOR6M Index)*	23,003,983	1,000,000	4,977
BARCLAYS BANK, PLC	PLN	21/01/2032	3.920%	Floating (WIBR6M Index)*	3,492,039	800,000	11,756
BARCLAYS BANK, PLC	ZAR	10/07/2043	10.190%	Floating (JIBA3M Index)*	45,214,436	2,400,000	3,417
						USD	86,921
BARCLAYS BANK, PLC	PLN	11/10/2027	6.985%	Floating (LIBOR Index)*	7,857,092	1,800,000	(36,961)
BARCLAYS BANK, PLC	PLN	16/11/2027	6.470%	Floating (WIBOR6M Index)*	6,547,575	1,500,000	(24,827)
						USD	(61,788)

* The floating rates disclosed are those prevailing as at the financial year end of the Company.

Credit Default Swaps

Counterparty	Currency	Maturity Date	Commitment in sub-fund currency USD	Underlying Name	Commitment in instrument currency	Net notional amount	Unrealised gain in sub-fund currency
J.P. MORGAN, LONDON	USD	20/12/2028	-	Republic of Colombia	US195325BB02	1,000,000	5,048
J.P. MORGAN, LONDON	USD	20/12/2028	-	Markit CDX EM Ser 40 5 Yr	2165BZFE7	600,000	23
						USD	5,071

Statement of Derivatives

as at 30 September 2023 (continued)

Swaps (continued)

Multi-Asset Style Factors

Interest Rate Swaps

Counterparty	Currency	Maturity Date	Payer interest rate	Receiver interest rate	Commitment in instrument currency	Net notional amount	Unrealised gain / (loss) in sub-fund currency
HSBC, LONDON	EUR	30/11/2023	3.695%	Floating (ESTR Index)*	84,000,000	84,000,000	15,185
HSBC, LONDON	SEK	19/05/2032	2.511%	Floating (STIBOR Index)*	5,125,961,639	445,640,000	2,679,096
HSBC, LONDON	SEK	01/09/2032	2.850%	Floating (STIB3M Index)*	3,954,319,823	343,780,000	1,387,838
HSBC, LONDON	SEK	24/02/2033	3.215%	Floating (STIB3M Index)*	2,670,521,596	232,170,000	384,682
HSBC, LONDON	NZD	27/02/2033	4.725%	Floating (NFIX3FRA Index)*	85,972,225	48,790,000	1,570,955
HSBC, LONDON	SEK	20/04/2033	2.978%	Floating (STIB3M Index)*	2,780,837,638	241,760,000	797,602
HSBC, LONDON	NOK	15/06/2033	3.670%	Floating (NIBOR6M Index)*	2,955,973,107	262,380,000	978,976
HSBC, LONDON	NOK	23/06/2033	00/01/1900	Floating (NIBOR6M Index)*	4,140,592,995	367,530,000	1,183,909
HSBC, LONDON	NOK	29/06/2033	3.768%	Floating (NIBOR6M Index)*	1,973,465,216	175,170,000	538,605
HSBC, LONDON	NOK	10/07/2033	3.944%	Floating (NIBOR6M Index)*	1,637,400,429	145,340,000	270,623
HSBC, LONDON	SEK	13/07/2033	3.297%	Floating (STIB3M Index)*	2,571,377,597	223,550,000	244,745
HSBC, LONDON	NOK	20/07/2033	3.839%	Floating (NIBOR6M Index)*	2,473,900,950	219,590,000	574,476
HSBC, LONDON	SEK	18/08/2033	3.328%	Floating (STIB3M Index)*	1,263,661,578	109,860,000	97,604
HSBC, LONDON	NOK	24/08/2033	4.216%	Floating (NIBOR6M Index)*	3,008,247,500	267,020,000	8,664
HSBC, LONDON	CHF	08/09/2033	Floating (SARON Index)*	1.740%	13,259,381	13,690,000	76,982
HSBC, LONDON	NZD	22/09/2033	4.919%	Floating (NFIX3FRA Index)*	56,915,411	32,300,000	371,974
HSBC, LONDON	CHF	28/09/2033	Floating (SARON Index)*	1.778%	8,697,534	8,980,000	19,098
HSBC, LONDON	NZD	29/09/2033	5.064%	Floating (ANK BILL 3M Index)*	34,096,384	19,350,000	101,157
						EUR	11,302,171
HSBC, LONDON	CHF	08/12/2032	Floating (SARON Index)*	1.498%	43,749,178	45,170,000	(1,097,486)
						EUR	(1,097,486)

* The floating rates disclosed are those prevailing as at the financial year end of the Company.

Multi-Strategy Target Return

Interest Rate Swaps

Counterparty	Currency	Maturity Date	Payer interest rate	Receiver interest rate	Commitment in instrument currency	Net notional amount	Unrealised gain / (loss) in sub-fund currency
HSBC, LONDON	SEK	07/10/2031	0.895%	Floating (STIBOR Index)*	524,397,699	45,590,000	734,392
HSBC, LONDON	CHF	22/09/2032	Floating (SARON Index)*	2.040%	3,583,616	3,700,000	38,841
HSBC, LONDON	NZD	17/02/2033	4.435%	Floating (NFIX3FRA Index)*	18,008,529	10,220,000	316,507
HSBC, LONDON	SEK	02/06/2033	2.907%	Floating (STIB3M Index)*	279,855,143	24,330,000	92,791
HSBC, LONDON	NOK	10/07/2033	3.971%	Floating (NIBOR6M Index)*	221,038,971	19,620,000	32,853
HSBC, LONDON	NOK	27/07/2033	3.944%	Floating (NIBOR6M Index)*	306,209,897	27,180,000	51,360
HSBC, LONDON	NOK	24/08/2033	4.217%	Floating (NIBOR6M Index)*	249,767,203	22,170,000	564
HSBC, LONDON	SEK	24/08/2033	3.430%	Floating (STIB3M Index)*	390,508,710	33,950,000	5,540
						EUR	1,272,848
HSBC, LONDON	CHF	03/07/2033	Floating (SARON Index)*	1.720%	-	-	(30,651)
						EUR	(30,651)

* The floating rates disclosed are those prevailing as at the financial year end of the Company.

Statement of Derivatives

as at 30 September 2023 (continued)

Swaps (continued)

Multi-Strategy Target Return

Total Return Swaps

rparty	Currency	Maturity Date	Commitment in sub-fund currency EUR	Index Underlying	Bloomberg ticker	Net notional amount	Unrealised gain / (loss) in sub-fund currency
SOCIETE GENERALE, PARIS	USD	20/02/2024	8,129,179	BCOM Commodity Index	BCOM Index	7,678,091	(9,810)
						EUR	(9,810)

US Income Focused

Credit Default Swaps

rparty	Currency	Maturity Date	Commitment in sub-fund currency USD	Underlying Name	Underlying ISIN/ Bloomberg Ticker	Net notional amount	Unrealised loss in sub-fund currency
AYS BANK, PLC	USD	20/06/2027	-	CDX.NA.IG Series 38	2165BYEA9	7,500,000	(98,451)
AYS BANK, PLC	USD	20/06/2028	-	CDX.NA.HY Series 40	2165BRZ14	960,000	(16,195)
						USD	(114,646)

Options

As at 30 September 2023, the Company has entered into the following OTC option contracts:

Sub-fund	Broker	Quantity purchased/ (written)	Strike (in trade currency)	Trade currency	Maturity date	Underlying Name	Commitment - (in trade currency)	Market Value in sub-fund currency
Global Emerging Markets ESG Local Debt								
PUT FX OPTIONS	MERRILL LYNCH INTERNATIONAL	(3,300,000)	80	USD	20/03/2024	FX OPTIONS	265,470,810	514
							USD	514
PUT FX OPTIONS	MERRILL LYNCH INTERNATIONAL	3,300,000	83	USD	20/03/2024	FX OPTIONS	-	(2,183)
							USD	(2,183)
Global Emerging Markets Local Debt								
PUT FX OPTIONS	MERRILL LYNCH INTERNATIONAL	(11,400,000)	80	USD	20/03/2024	FX OPTIONS	917,080,980	1,774
							USD	1,774
PUT FX OPTIONS	MERRILL LYNCH INTERNATIONAL	11,400,000	83	USD	20/03/2024	FX OPTIONS	-	(7,541)
							USD	(7,541)
Global Emerging Markets Multi-Asset Income								
PUT FX OPTIONS	MERRILL LYNCH INTERNATIONAL	(200,000)	80	USD	20/03/2024	FX OPTIONS	16,089,140	31
							USD	31
PUT FX OPTIONS	MERRILL LYNCH INTERNATIONAL	200,000	83	USD	20/03/2024	FX OPTIONS	-	(132)
							USD	(132)

As at 30 September 2023, the Company has entered into the following options traded on a regulated market:

Sub-fund	Broker	Quantity purchased/ (written)	Strike (in trade currency)	Trade currency	Maturity date	Underlying Name	Commitment - (in trade currency)	Market Value in sub-fund currency
Multi-Strategy Target Return								
FUTURE BOND OPTIONS	HSBC Bank Plc	25	113	USD	27/10/2023	CBT US 10 YEARS ULTRA	-	51,284
CALL OPTION EQUITY INDEX	HSBC Bank Plc	200	350	EUR	15/12/2023	STOXX Europe 600	-	247,000
FUTURE BOND OPTIONS	HSBC Bank Plc	20	4,150	USD	15/12/2023	CME S&P500	-	52,656
							EUR	350,940
CALL OPTION EQUITY INDEX	HSBC Bank Plc	(200)	370	EUR	15/12/2023	STOXX Europe 600	3,700,000	(125,000)
							EUR	(125,000)

Notes to the Financial Statements

for the period ended 30 September 2023

1. Basis of presentation

HSBC Global Investment Funds (the “Company”) is incorporated under the laws of the Grand Duchy of Luxembourg as an investment company with variable capital (Société d'Investissement à Capital Variable or “SICAV”). The capital comprises various separate portfolios (a “sub-fund”) consisting of securities, cash and other sundry assets and liabilities and each sub-fund may comprise various classes of shares being distinct from the other due to their fee structure, distribution policy and target investors. The accompanying financial statements present the assets and liabilities and the statement of operations and changes in net assets of the individual sub-funds and of the Company taken as a whole. The financial statements of each individual sub-fund are expressed in the currency designated in the Prospectus for that particular sub-fund and the combined financial statements of the Company are expressed in United States Dollars (USD). The financial statements have been prepared in accordance with the format prescribed by the Luxembourg authorities for Luxembourg investment companies under the going concern basis of accounting except for the sub-funds Global Credit Floating Rate Fixed Term Bond 2023-1 and Mexico Equity. The two sub-funds were put into liquidation respectively on 5 June 2023 and 28 July 2023. As such, the financial statements for these sub-funds have been prepared on a non-going concern basis.

For the sub-funds for which the financial statements have been prepared on a non-going concern basis, the following accounting policies differ from those described in the following notes:

- Expected liquidation expenses (if any) will be covered as part of the Operating, Administrative and Servicing Fees;
- Any remaining formation expenses have been fully expensed;
- The valuation of the sub-funds' investments are based on their net realizable value.

The application of the non-going concern basis of accounting has not led to adjustments to the sub-funds' published net asset value.

The combined financial statements of the Company are expressed in USD.

The combined statement of net assets and the combined statement of operations and changes in net assets are the sum of the statements of each sub-fund.

The Company is an officially registered investment fund under part I of the amended 2010 Law and qualifies as a UCITS fund under the European Directive 2009/65/EC.

Certain sub-funds of the Company are authorised by the Hong Kong Securities and Futures Commission under Section 104 of the “Securities and Futures Ordinance”.

In the Prospectus and in the various reports, the short names of the sub-funds are used. The complete name of each sub-fund consists of “HSBC Global Investment Funds” plus the short name of the sub-fund.

From 1 April 2023 to 30 September 2023:

a) The following sub-funds have been closed:

- ▶ Global Credit Floating Rate Fixed Term Bond 2023-1 on 5 July 2023
- ▶ Mexico Equity on 28 July 2023

b) The following sub-fund has been launched:

- ▶ Corporate Euro Bond Fixed Term Bond 2027 on 30 June 2023

2. Accounting policies

The following accounting policies have been used consistently in dealing with items which are considered material in relation to the Company's financial statements.

a) Accounting convention

The financial statements are prepared in accordance with Luxembourg legal and regulatory requirements relating to investment funds.

Notes to the Financial Statements

for the period ended 30 September 2023 (continued)

2. Accounting policies (continued)

b) Assets and portfolio securities valuation

Portfolio securities and/or financial derivative instruments which are listed on an official stock exchange are valued at the last available price on the principal market on which such securities are traded. Securities traded on other organised markets are valued at the last available price or yield equivalents obtained from one or more dealers in such organised markets at the time of valuation.

If such prices are not representative of their fair value, all such securities and all other permitted assets shall be valued at their fair value at which it is expected they may be resold as determined in good faith by or under the direction of the Board of Directors.

The assets of the sub-funds are valued using prices available at different times during the day of 30 September 2023, being the last business day of the reporting period.

The financial derivative instruments which are not listed on any official stock exchange or traded on any other organised market are valued in accordance with market practice as follows:

Options

Outstanding options traded on a regulated market are valued based on the intraday price or the last available market price of the instruments.

OTC options are marked to market based upon daily prices obtained from third party pricing agents and verified against the value from the counterparty.

The market value of options is included in the statement of net assets under the headings "Unrealised Gain/(Loss) on Options".

The realised gains/(losses) and change in unrealised appreciation/(depreciation) on options are disclosed in the statement of operations and changes in net assets respectively under the headings "Realised Profit/(Loss) on Derivatives" and "Change in Unrealised Appreciation/(Depreciation) on Derivatives".

Futures Contracts

Upon entering into a futures contract, the Company is required to deposit with the broker, cash or securities in an amount equal to a certain percentage of the contract amount which is referred to as the initial margin account. Subsequent payments, referred to as variation margin, are made or received by each sub-fund periodically and are based on changes in the market value of open futures contracts.

The unrealised appreciation/(depreciation) on futures contracts is disclosed in the statement of net assets under "Unrealised Gain on Futures" and "Unrealised Loss on Futures". Changes in the market value of open futures contracts are recorded as unrealised appreciation/(depreciation) in the statement of operations and changes in net assets under "Change in Unrealised Appreciation/(Depreciation) on Derivatives". Realised gains or losses, representing the difference between the value of the contract at the time it was opened and the value at the time it was closed, are reported at the closing or expiration of futures contracts in the statement of operations and changes in net assets under "Realised Profit/(Loss) on Derivatives". Securities deposited as initial margin account are designated in the Portfolio of investments and other Net Assets and cash deposited is recorded in the statement of net assets in "Cash at bank". A receivable and/or a payable to brokers for the daily variation margin is also recorded in the statement of net assets under caption Cash at Bank or Bank Overdraft.

Forward Foreign Exchange Contracts

The values of the Forward Foreign Exchange Contracts are adjusted daily based on the applicable forward exchange rate of the underlying currency for the remaining period, until maturity. Changes in the value of these contracts are recorded as unrealised appreciation or depreciation until the contract settlement date. When the forward contract is closed, the sub-fund records a realised gain or loss equal to the difference between the value at the time the contract was opened and the value at the time it was closed.

Notes to the Financial Statements

for the period ended 30 September 2023 (continued)

2. Accounting policies (continued)

b) Assets and portfolio securities valuation (continued)

Forward Foreign Exchange Contracts (continued)

The unrealised appreciation/(depreciation) on Forward Foreign Exchange Contracts is disclosed in the statement of net assets under “Unrealised Gain on Forward Foreign Exchange Contracts” and “Unrealised Loss on Forward Foreign Exchange Contracts”. Realised gains/(losses) and change in unrealised appreciation/(depreciation) resulting there from are included in the statement of operations and changes in net assets respectively under “Realised Profit/(Loss) on Derivatives” and “Change in Unrealised Appreciation/(Depreciation) on Derivatives”.

Interest Rate Swaps

Interest rate swaps are marked to market at each NAV calculation date. The market value is based on the valuation elements laid down in the contracts, and is obtained from third party pricing agents, market makers or internal models.

The unrealised appreciation/(depreciation) is disclosed in the statement of net assets under “Unrealised Gain on Swaps” and “Unrealised Loss on Swaps”. Realised gains/(losses) and changes in unrealised appreciation/(depreciation) as a result thereof are included in the statement of operations and changes in net assets respectively under “Realised Profit/(Loss) on Derivatives” and “Change in Unrealised Appreciation/(Depreciation) on Derivatives”.

Credit Default Swaps

A credit default swap is a credit derivative transaction in which two parties enter into an agreement, whereby one party (the protection buyer) pays the other (the protection seller) a fixed periodic coupon for the specified life of the agreement in return for a payment contingent on a credit event related to the underlying reference obligation.

If a credit event occurs, the protection seller would be obliged to make a payment, which may be either: (i) a net cash settlement equal to the notional amount of the swap less the auction value of the reference obligation or (ii) the notional amount of the swap in exchange for the delivery of the reference obligation. Selling protection effectively adds leverage to a Company’s portfolio up to the notional amount of swap agreements.

Credit default swaps are marked to market at each NAV calculation date. The market value is based on the valuation elements laid down in the contracts, and is obtained from third party pricing agents, market makers or internal models.

The unrealised appreciation/(depreciation) is disclosed in the statement of net assets under “Unrealised Gain on Swaps” and “Unrealised Loss on Swaps”. Realised gains/(losses) and change in unrealised appreciation/(depreciation) resulting there from are included in the statement of operations and changes in net assets respectively under the heading “Realised Profit/(Loss) on Derivatives” and “Change in Unrealised Appreciation/(Depreciation) on Derivatives.”

Total Return Swaps

A total return swap is a bilateral agreement in which each party agrees to exchange payments based on the performance of an underlying instrument represented by a security, commodity, basket or index thereof for a fixed or variable rate. One party pays out the total return of a specific reference asset, and in return, receives a regular stream of payments. The total performance will include gains and losses on the underlying, as well as any interest or dividends during the contract period according to the type of underlying. The cash flows to be exchanged are calculated by reference to an agreed upon notional amount or quantity. To the extent the total return of the reference asset underlying the transaction exceeds or falls short of the offsetting payment, the Company will receive a payment from or make a payment to the counterparty.

Total return swaps are marked to market at each NAV calculation date. The estimated market value is based on the valuation elements laid down in the contract, and is obtained from third party pricing agents, market makers or internal models.

The unrealised appreciation/(depreciation) is disclosed in the statement of net assets under “Unrealised Gain on Swaps” and “Unrealised Loss on Swaps”. Realised gains/(losses) and change in unrealised appreciation/(depreciation) resulting there from are included in the statement of operations and changes in net assets respectively under the heading “Realised Profit/(Loss) on Derivatives” and “Change in Unrealised Appreciation/(Depreciation) on Derivatives”.

Collective Investment Schemes

Shares or units in underlying open-ended investment sub-funds are valued at their last available Net Asset Value reduced by any applicable charges.

Notes to the Financial Statements

for the period ended 30 September 2023 (continued)

2. Accounting policies (continued)

b) Assets and portfolio securities valuation (continued)

Money Market Investments

The Company uses the amortized cost method of valuation in valuing its portfolio of financial instruments in the form of short term debt (such as commercial paper, certificate of deposit, treasury bills). In addition, in the rare circumstances where a fixed income instrument with a time to maturity exceeding 90 days becomes stale, the Company will effectively value it at amortised cost until such date when it is either sold or its market becomes active again.

Mortgage related securities - To Be Announced securities (TBAs)

TBA positions refer to the common trading practice in the mortgage backed securities market in which a security is to be bought from a mortgage pool (e.g. Ginnie Mae, Fannie Mae or Freddie Mac) for a fixed price at a future date. At the time of the purchase the exact security is not known, but the main characteristics of it are specified. Although the price has been established at the time of the purchase, the principal value has not been finalised. TBA positions are disclosed in the portfolio of investments and other net assets. The purchase of this type of security has not been settled and as a consequence, the amount corresponding to the payable due when the transaction is settled, is disclosed under "Payable on Investment Purchase" in the statement of net assets. Negative positions in the portfolio of investments and other net assets reflect the Fund's sale commitments of TBAs. The amount corresponding to the receivable due when the transaction is settled, is disclosed under "Receivable on Investment Sold" in the statement of net assets. The realised gains/(losses) on TBAs and changes in unrealised appreciation/(depreciation) are disclosed in the statement of operations and changes in net assets respectively under the headings "Realised Profit/(Loss) on Investments" and "Change in Unrealised Appreciation/(Depreciation) on Investments".

c) Income and expenses

Dividends are accounted for on an ex-dividend basis. Dividends are reflected in the statement of operations and changes in net assets, net of withholding taxes, under the caption "Investment Income, net".

Interest income on debt securities is accrued on a day-to-day basis. In the case of debt securities issued at discount or premium to maturity value, the total income arising on such securities, taking into account the amortisation of such discount or premium on an effective interest rate basis, is spread over the life of the security. Interest income on bonds are accounted for using the effective interest rate ("EIR") method. Interest income on debt securities are reflected in the statement of operations and changes in net assets under the caption "Investment Income, net".

The interest income / expense on interest rate swap contracts (IRS) are accrued on a day-to-day basis. The net interest income / expense on interest rate swap contracts (IRS) are reflected in the statement of operations and changes in net assets under the caption "Investment Income, net".

d) Foreign exchange

The cost of investments, income and expenses in currencies other than the sub-funds' relevant reporting currency have been recorded at the rate of exchange ruling at the time of the transaction. The market value of investments and other assets and liabilities in currencies other than the relevant reporting currency have been converted at the rates of exchange ruling at 30 September 2023.

e) Realised profit/(loss) on sale of investments

Realised profit/(loss) on sale of investments is the difference between the historical average cost of the investment and the sale proceeds (excluding any transaction expenses as further explained in Note 5).

f) Foreign currency translation

The reference currency of the Fund is USD and the combined statements are expressed in that currency.

The books and records of each sub-fund are denominated in the reference currency of the corresponding sub-fund.

Income and expenses, assets and liabilities expressed in currencies other than the reference currency of the Fund are converted at exchange rate prevailing at period-end.

Notes to the Financial Statements

for the period ended 30 September 2023 (continued)

2. Accounting policies (continued)

f) Foreign currency translation (continued)

Here are the main exchange rates applied at period-end.

1 USD = EUR 0.94451

SGD 1.36490

g) Segregated liability

The Company has segregated liability between its sub-funds; meaning, the assets of a sub-fund are exclusively available to satisfy the rights of shareholders in relation to that sub-fund and the rights of creditors whose claims have arisen in connection with the creation, operation and liquidation of that sub-fund.

h) Securities lending

The Company may enter into Securities Lending transactions by which a counterparty transfers securities subject to a commitment that the borrower will return equivalent securities at a future date or when requested to do so by the transferor, that transaction being considered as securities lending for the counterparty transferring the securities and being considered as securities borrowing for the counterparty to which they are transferred.

The Company will ensure that it is able at any time to recall any securities that has been lent out or terminate any Securities Lending agreement into which it has entered

All revenues (less transaction costs) from Securities Lending transactions are accrued to the relevant sub-fund based on information confirmed by the Lending Agent.

Detail on Security Lending transaction is disclosed in Note 11 of the current report.

To guarantee this transaction, the relevant sub-fund receives collateral. Securities on loan are delivered to a third party broker, the assets lent continue to be valued as part of the portfolio of the relevant sub-fund. Upon termination of a loan, the relevant sub-fund is required to return to the borrower the posted collateral. This remuneration is accounted for in the statement of operations and changes in net assets under "Investment income, net".

i) Spot foreign currency transactions

Unsettled spot foreign currency transactions as at 30 September 2023 are recorded under "Receivable on Unsettled Spot Foreign Currency Transactions" and "Payable on Unsettled Spot Foreign Currency Transactions" in the statement of net assets.

j) Trailer fees and rebates

The Company pays management fees to the Management Company. Trailer fees are either taken out of the management fees or the Management Company may instruct the Company to pay a portion of the management fees directly out of the assets of a sub-fund to a recognised intermediary. In both cases, the management fees due are reduced accordingly.

3. Share capital

The Company has issued either A, B, E, F, I, J, K, L, M, N, P, R, S, SP, U, W, X, Y, YP, Z and ZP Shares to investors in one or several sub-funds as detailed below.

Within each Share Class of a sub-fund, the Company shall be entitled to create different sub-classes, distinguished by their distribution policy (Capital Accumulation (C) and Distribution (D) Shares), their reference currency, their hedging activity (H) and/or by any other criteria stipulated by the Board of Directors.

All share classes are available as both "Capital Accumulation" and "Distribution" shares.

Class	Description		Minimum Initial Investment Minimum Holding (in US Dollar or equivalent amount in a major currency)
Class A	A Shares are available to all investors.	USD	5,000 Unless otherwise provided in the sub-fund characteristics of the Prospectus

Notes to the Financial Statements

for the period ended 30 September 2023 (continued)

3. Share capital (continued)

Class	Description		Minimum Initial Investment Minimum Holding (in US Dollar or equivalent amount in a major currency)
Class B	<p>B Shares are available to:</p> <ul style="list-style-type: none"> Sub-distributors who are prohibited from accepting and retaining inducements from third parties under applicable laws and regulations or court rulings, such as in the United Kingdom or the Netherlands; or Sub-distributors who have a separate fee arrangement with their clients in relation to the provision of investment services and activities (for example, in the European Union, services and activities performed under MiFID II) and who have opted not to accept and retain inducements from third parties. 	USD	5,000 Unless otherwise provided in the sub-fund characteristics of the Prospectus
Class E	<p>E Shares are available in certain countries, subject to the relevant regulatory approval, through distributors selected by the Global Distributor. E Shares shall incur annual management fees equivalent to that of the Class A Shares plus 0.3% to 0.5% per annum of the Net Asset Value of Class E Shares, which may be payable to the selected distributors in certain countries.</p>	USD	5,000 Unless otherwise provided in the sub-fund characteristics of the Prospectus
Class F	<p>F Shares are available to investors who have entered into a discretionary management agreement with an HSBC Group entity and to investors subscribing via Distributors selected by the Global Distributor, provided that the investors qualify as institutional investors within the meaning of article 174 of the 2010 Law.</p>	USD	1,000,000 Unless otherwise provided in the sub-fund characteristics of the Prospectus
Class I	<p>I Shares are available to all investors through distributors selected by the Global Distributor on application to the Company.</p>	USD	1,000,000
Class J*	<p>J Shares are available to funds of funds managed by the HSBC Group or managed by specific entities selected by the Global Distributor on application to the Company.</p>	USD	100,000 Unless otherwise provided in the sub-fund characteristics of the Prospectus
Class K	<p>K Shares are available to HSBC Group insurance companies that qualify as institutional investors within the meaning of article 174 of the 2010 Law.</p>	USD	1,000,000 Unless otherwise provided in the sub-fund characteristics of the Prospectus
Class L*	<p>L Shares are available through distributors selected by the Global Distributor, provided that the investors qualify as institutional investors within the meaning of article 174 of the 2010 Law.</p>	USD	1,000,000
Class M*	<p>M Shares are available to all investors.</p>	USD	5,000 Unless otherwise provided in the sub-fund characteristics of the Prospectus
Class N*	<p>N Shares are available to:</p> <ul style="list-style-type: none"> Sub-distributors who are prohibited from accepting and retaining inducements from third parties under applicable laws and regulations or court rulings, such as in the United Kingdom or the Netherlands; or Sub-distributors who have a separate fee arrangement with their clients in relation to the provision of investment services and activities (for example, in the European Union, services and activities performed under MiFID II) and who have opted not to accept and retain inducements from third parties. 	USD	5,000

Notes to the Financial Statements

for the period ended 30 September 2023 (continued)

3. Share capital (continued)

Class	Description		Minimum Initial Investment Minimum Holding (in US Dollar or equivalent amount in a major currency)
Class P	P Shares are available in certain countries or through certain distributors selected by the Global Distributor on application to the Company.	USD	50,000 Unless otherwise provided in the sub-fund characteristics of the Prospectus
Class R*	R Shares are available in certain countries, subject to the relevant regulatory approval, through distributors selected by the Global Distributor on application to the Company. R Shares shall incur annual management fees equivalent to that of the Class M Shares plus 0.3% to 0.5% per annum of the Net Asset Value of Class R Shares which may be payable to specific distributors in certain countries.	USD	5,000 Unless otherwise provided in the sub-fund characteristics of the Prospectus
Class S**	S Shares are available in certain countries or through distributors selected by the Global Distributor provided that the investors qualify as institutional investors within the meaning of article 174 of the 2010 Law.	USD	100,000 Unless otherwise provided in the sub-fund characteristics of the Prospectus
Class SP	SP Shares are available in certain countries and/or through Distributors selected by the Global Distributor provided that the investors qualify as institutional investors within the meaning of article 174 of the 2010 Law.	USD	25,000,000 Unless otherwise provided in the sub-fund Characteristics of the Prospectus
Class U	U Shares are available to all investors through Distributors selected by the Global Distributor on application to the Company.	USD	30,000,000 Unless otherwise provided in the sub-fund Characteristics of the Prospectus
Class W	W Shares are available through distributors that shall also be Members or affiliated entities of the HSBC Group as selected by the Global Distributor provided that the investors qualify as institutional investors within the meaning of article 174 of the 2010 Law. No Operating, Administrative and Servicing Expenses shall be charged to Class W Shares. All the fees and charges allocated to this Class shall be paid directly by members or affiliated entities of the HSBC Group.	USD	100,000 Unless otherwise provided in the sub-fund Characteristics of the Prospectus
Class X	X Shares are available through distributors selected by the Global Distributor provided that the investors qualify as institutional investors within the meaning of article 174 of the 2010 Law and fall into one of the following categories: companies or company pension funds, insurance companies, registered charities or Funds managed or advised by an HSBC Group entity and other such institutional investors, as agreed by the Board of Directors.	USD	10,000,000 Unless otherwise provided in the sub-fund characteristics of the Prospectus
Class Y	Y Shares are available in certain countries through distributors selected by the Global Distributor on application to the Company.	USD	1,000

Notes to the Financial Statements

for the period ended 30 September 2023 (continued)

3. Share capital (continued)

Class	Description		Minimum Initial Investment Minimum Holding (in US Dollar or equivalent amount in a major currency)
Class YP*	YP Shares are available in certain countries through Distributors selected by the Global Distributor on application to the Company.	USD	1,000
Class Z	Z Shares are available to investors who have entered into a discretionary management agreement with an HSBC Group entity and to investors subscribing via distributors selected by the Global Distributor provided that such investors qualify as institutional investors within the meaning of article 174 of the 2010 Law.	USD	1,000,000
Class ZP*	ZP Shares are available to investors who have entered into a discretionary management agreement with an HSBC Group entity and to investors subscribing via Distributors selected by the Global Distributor provided that such investors qualify as institutional investors within the meaning of article 174 of the 2010 Law.	USD	1,000,000

* Successive J, L, M, R, YP and ZP Share Classes in a given sub-fund may be numbered 1, 2, 3.... and would be referred to as J1, J2, J3 (...), L1, L2, L3 (...), M1, M2, M3 (...), N1, N2, N3 (...), R1, R2, R3 (...), YP1, YP2, YP3 (...) and ZP1, ZP2, ZP3 (...).

** Successive S Share Classes will be issued in one or different sub-funds, numbered 1, 2, 3 etc. and named S1, S2, S3 etc. for the first, second and third S Class launched respectively.

The Board of Directors of the Company is authorised to issue different Classes of Shares in one or more sub-funds. Details of the characteristics of such Share Classes offered shall be determined at the sole discretion of the Board of Directors. In case of the creation of any additional Classes of Shares, the Prospectus shall be updated.

The subscription proceeds of all Shares in a sub-fund are invested in one common underlying portfolio of investments. All Shares of the same Class have equal rights and privileges. Each Share is, upon issue, entitled to participate equally in assets of the relevant class of the sub-fund to which it relates on liquidation and in dividends and other distributions as declared for such sub-fund. The Shares shall carry no preferential or pre-emptive rights and each whole Share shall be entitled to one vote at all meetings of shareholders.

The Board of Directors may suspend the right to vote of any shareholder who does not comply with his/her/its obligations set out in the Articles of Incorporation and/or any document (including any application form) stating his/her/its obligations towards the Company and/or the other shareholders. In case the voting rights of one or more shareholders are suspended in accordance with the above paragraph, such shareholders shall be sent the convening notice for any general meeting and may attend the general meeting but their Shares shall not be taken into account for determining whether the quorum and majority requirements are satisfied. Any shareholder may undertake (personally) not to exercise his/her/its voting rights in respect of all or part of his/her/its Shares, temporarily or indefinitely.

The minimum initial investment amount may be waived or reduced at the discretion of the Board of Directors of the Company.

Notes to the Financial Statements

for the period ended 30 September 2023 (continued)

3. Share capital (continued)

Share Class Denominations and Successive Classes:

The Share Classes issued in the different sub-funds are designated by their class name, followed by their distribution characteristics and, if applicable, their specific hedging policy and the currency into which the Base Currency is hedged. This means that for example Shares issued in Class A which are distributing income and applying a hedging policy to Euro, as defined above, would be identified as ADHEUR whereas Class I Shares accumulating income would be identified as IC.

Distribution Shares are identifiable by a "D" following the sub-fund and Class names (e.g.: Class AD), with the exception of Monthly Distribution Shares which are identifiable by a "M" following the sub-fund and Class names (e.g.: Class AM), Bi-Monthly Distribution Shares which are identifiable by a "B" following the sub-fund and Class names (e.g.: Class AB), Quarterly Distribution Shares which are identified by a "Q" following the sub-fund and Class names (e.g.: Class AQ) and Semi-Annual Distribution Shares which are identified by a "S" following the sub-fund and Class names (e.g.: Class AS).

Within each Share Class of a sub-fund, separate currency hedged classes may be issued (suffixed by "H" or "O" and the currency into which the Base Currency is hedged or the currency into which the sub-fund total assets are primarily invested in, is hedged. These currency hedged share classes shall be named: "ACHEUR" or "ACOEUR" for a Capital-Accumulation Share Class hedged into Euro). Any fees of the Administrator or other appointed parties relating to the execution of the currency hedging policy shall be borne by the relevant currency hedged class. These fees are in addition to the operating, administrative and servicing expenses detailed below. Any gains or losses shall also accrue to the relevant currency hedged class.

4. Charges and expenses

a) Explanation of the charging structure

Investment in the Company is generally offered via charging structures, as represented by the A, B, E, F, I, J, K, L, M, N, P, R, S, SP, U, W, X, Y, YP, Z and ZP Classes of Shares.

HSBC Investment Funds (Luxembourg) S.A. (the "Management Company") is entitled, in respect of each Class of Shares, to a management fee to cover all investment management, investment advisory and distribution services provided in relation to the relevant class (see paragraph (b) headed "Management Fee" below).

In addition, the Company pays to the Management Company a fee to cover operating, administrative and servicing expenses. To safeguard shareholders from fluctuations in a sub-fund's operating, administrative and servicing expenses, the Company has agreed with the Management Company that the fee charged to cover such operating, administrative and servicing expenses is fixed at an annual rate.

The potential excess of such expenses above such annual rate shall be borne directly by the Management Company (see paragraph (e) headed "Operating, Administrative and Servicing Expenses/Operating Currency Hedged Share Class Fees" below).

b) Management fee

The Company pays to the Management Company an annual management fee calculated as a percentage of the Net Asset Value of each sub-fund or share class ("Management Fee"). The Management Fee is accrued daily and payable monthly in arrears at the rates specified in the following table.

	Class A	Class B	Class E	Class F	Class I	Class J	Class K	Class L	Class M	Class N	Class P	Class R	Class S	Class SP	Class U	Class W	Class X	Class Y	Class Z	Class ZP
EQUITY SUB-FUNDS																				
a) Equity Sub-funds																				
Asean Equity	1.500	0.750	2.000	0.375	0.750	0.600	-	-	-	-	-	-	-	-	-	0.000	0.700	-	0.000	-
Asia ex Japan Equity	1.500	0.750	2.000	0.375	0.750	0.600	-	-	-	-	-	-	-	0.450	-	0.000	0.700	-	0.000	-
Asia ex Japan Equity Smaller Companies	1.500	0.750	2.000	0.375	0.750	0.600	-	-	-	-	-	-	-	0.450	-	0.000	0.700	-	0.000	-
Asia Pacific ex Japan Equity High Dividend	1.500	0.750	2.000	0.375	0.750	0.600	-	-	-	-	-	-	*	0.450	-	0.000	0.700	-	0.000	-
China A-shares Equity	1.500	0.750	2.000	0.375	0.750	0.600	-	-	-	-	-	-	0.500**	0.450	-	0.000	0.700	-	0.000	-
Chinese Equity	1.500	0.750	2.000	0.375	0.750	0.600	-	-	-	-	-	-	0.550 [^]	0.450	-	0.000	0.700	-	0.000	-
Euroland Equity Smaller Companies	1.500	0.750	2.000	0.375	0.750	-	-	-	-	-	-	-	0.325	0.450	-	0.000	0.700	-	0.000	-
Euroland Growth	1.500	0.750	2.000	0.375	0.750	-	-	1.250	-	-	-	-	-	0.450	-	0.000	0.700	-	0.000	-
Euroland Value	1.500	0.750	2.000	0.375	0.750	-	-	-	-	-	-	-	-	0.450	-	0.000	0.600	-	0.000	-
Europe Value	1.500	0.750	2.000	0.375	0.750	-	-	-	-	-	1.000	-	-	0.450	-	0.000	0.600	-	0.000	-

^{*}0.350% for share class S9; 1.100% for share class S45; 1.300% for share class S48

^{**} 0.500% for share class S34.

[^]0.550% for share class S43.

Notes to the Financial Statements

for the period ended 30 September 2023 (continued)

4. Charges and expenses (continued)

b) Management fee (continued)

Sub-fund	Class A	Class B	Class E	Class F	Class I	Class J	Class K	Class L	Class M	Class N	Class P	Class R	Class S	Class SP	Class U	Class W	Class X	Class Y	Class Z	Class ZP
a) Equity Sub-Funds (continued)																				
Global Emerging Markets Equity	1.500	0.750	2.000	0.375	0.750	0.600	-	0.500	-	-	1.000	-	0.550	-	-	0.000	0.700	-	0.000	-
Global Equity Circular Economy	1.500	0.750	2.000	0.375	0.750	-	-	-	-	-	-	-	-	-	-	0.000	0.600	-	0.000	-
Global Equity Climate Change	1.500	0.750	2.000	0.375	0.750	0.450	-	-	-	-	-	-	0.450*	-	-	0.000	0.600	-	0.000	-
Global Real Estate Equity	1.500	0.750	2.000	0.375	0.750	-	-	-	-	-	-	-	0.400	-	-	0.000	0.600	-	0.000	-
Global Equity Sustainable Healthcare	1.500	0.750	2.000	0.375	0.750	0.550	-	-	-	-	1.000	-	-	-	-	0.000	0.600	-	0.000	-
Global Infrastructure Equity	1.500	0.750	2.000	0.375	0.750	0.550	-	-	-	-	1.000	-	0.300	-	-	0.000	0.600	-	0.000	-
Global Lower Carbon Equity	0.800	0.400	1.100	0.200	0.400	-	-	-	-	-	-	-	-	-	-	0.000	0.350	-	0.000	-
Global Sustainable Equity Income	0.500	0.250	0.700	0.125	0.250	-	-	-	-	-	-	-	-	-	-	0.000	0.200	-	0.000	-
Global Sustainable Long Term Dividend	1.500	0.750	2.000	0.375	0.750	-	-	-	-	-	-	-	-	0.450	-	0.000	0.600	-	0.000	-
Global Sustainable Long Term Equity	1.500	0.750	2.000	0.375	0.750	-	-	-	-	-	-	-	-	0.450	-	0.000	0.600	-	0.000	-
Hong Kong Equity	1.500	0.750	2.000	0.375	0.750	0.600	-	-	-	-	1.000	-	-	0.450	-	0.000	0.700	-	0.000	-
b) International and Regional Equity Sub-funds																				
BRIC Equity	1.500	0.750	2.000	0.375	0.750	0.600	-	0.500	1.000	-	-	-	-	-	-	0.000	0.700	-	0.000	-
BRIC Markets Equity	1.500	0.750	2.000	0.375	0.750	0.600	-	-	-	-	-	-	-	-	-	0.000	0.700	-	0.000	-
Frontier Markets	1.750	1.250	2.250	0.625	1.250	-	-	-	-	-	-	-	0.500	-	-	0.000	1.000	-	0.000	-
Global Equity Volatility Focused	0.800	0.400	1.100	0.200	0.400	-	-	-	-	-	-	-	-	0.350	-	0.000	0.350	-	0.000	-
c) Market Specific Equity Sub-funds																				
Brazil Equity	1.750	0.875	2.250	0.437	0.875	0.600	-	-	-	-	-	-	0.550	0.450	-	0.000	0.700	-	0.000	-
Economic Scale US Equity	0.600	0.300	0.900	0.150	0.300	-	-	-	-	-	0.400	-	0.550	-	-	0.000	0.300	0.150	0.000	-
Indian Equity	1.500	0.750	2.000	0.375	0.750	0.600	-	-	-	-	-	-	-	0.450	-	0.000	0.700	-	0.000	-
Mexico Equity (closed as at 28 July 2023)	1.750	0.875	2.250	0.437	0.875	0.600	-	-	-	-	-	-	-	-	-	0.000	0.750	-	0.000	-
Russia Equity [^]	-	-	-	-	-	-	-	-	-	-	-	-	-	-	-	-	-	-	-	-
Turkey Equity	1.750	0.875	2.250	0.437	0.875	0.600	-	-	-	-	-	-	-	-	-	0.000	0.700	-	0.000	-
BOND SUB-FUNDS																				
Asia Bond	1.100	0.550	1.400	0.275	0.550	0.600	-	-	-	-	-	-	0.25#	-	-	0.000	0.500	-	0.000	-
Asia ESG Bond	1.100	0.550	1.400	0.275	0.550	0.600	-	-	-	-	-	-	-	-	-	0.000	0.500	-	0.000	-
Asia High Yield Bond	1.250	0.625	1.550	0.312	0.625	-	-	-	-	-	1.000	-	0.300##	-	-	0.000	0.600	-	0.000	-
Asian Currencies Bond	1.250	0.625	1.550	0.312	0.625	0.600	-	-	-	-	-	-	-	-	-	0.000	0.600	-	0.000	-
Brazil Bond	1.000	0.500	1.300	0.250	0.500	-	-	-	-	-	-	-	-	-	-	0.000	0.500	-	0.000	-
Corporate Euro Bond Fixed Term Bond 2027 (launched as at 30 June 2023)	0.600	0.300	0.900	-	0.300	-	-	-	-	-	0.400	-	-	-	-	-	0.250	-	0.000	-
Euro Bond	0.750	0.375	1.050	0.187	0.375	0.600	-	-	-	-	0.500	-	0.150	-	-	0.000	0.300	-	0.000	-
Euro Bond Total Return	0.900	0.450	1.200	0.225	0.450	0.600	-	-	-	-	-	-	0.200	-	-	0.000	0.400	-	0.000	-
Euro Credit Bond	0.850	0.425	1.150	0.212	0.425	0.600	-	-	-	-	-	-	0.250	-	-	0.000	0.350	-	0.000	-
Euro High Yield Bond	1.100	0.550	1.400	0.275	0.550	0.600	-	-	-	-	-	-	0.350	-	-	0.000	0.500	-	0.000	-
ESG Short Duration Credit Bond	0.750	0.375	1.050	0.187	0.375	-	-	-	-	-	0.560	-	-	-	-	-	0.325	-	0.000	-
GEM Debt Total Return	1.600	0.800	1.900	0.400	0.800	0.600	-	0.500	1.000	0.500	-	1.500	**	-	-	0.000	0.750	-	0.000	-
Global Bond	0.750	0.375	1.050	0.187	0.375	0.600	-	-	-	-	0.500	-	-	-	-	0.000	0.350	-	0.000	-
Global Bond Total Return	0.900	0.450	1.200	0.225	0.450	0.600	-	-	-	-	-	-	0.200	-	-	0.000	0.400	-	0.000	-
Global Corporate Bond	0.750	0.375	1.050	0.187	0.375	-	-	-	-	-	-	-	0.245	-	-	0.000	0.325	-	0.000	-
Global Emerging Markets Bond	1.250	0.625	1.550	0.250	0.500	0.600	-	-	-	-	1.000	-	***	-	-	0.000	0.500	-	0.000	-
Global Emerging Markets Corporate Sustainable Bond	1.250	0.625	1.550	0.250	0.500	0.600	-	-	-	-	1.000	-	-	-	-	0.000	0.500	-	0.000	-
Global Emerging Markets ESG Bond	1.250	0.625	1.550	0.250	0.500	0.600	-	-	-	-	1.000	-	-	-	-	0.000	0.500	-	0.000	-
Global Emerging Markets ESG Local Debt	1.250	0.625	1.550	0.312	0.625	0.600	-	-	-	-	-	-	0.300	-	-	0.000	0.600	-	0.000	-
Global Emerging Markets Local Debt	1.250	0.625	1.550	0.312	0.625	0.600	-	-	-	-	-	-	-	-	-	0.000	0.600	-	0.000	-
Global ESG Corporate Bond	0.750	0.375	1.050	0.187	0.375	-	-	-	-	-	-	-	-	-	-	0.000	0.325	-	0.000	-
Global Government Bond	0.600	0.300	0.900	0.150	0.300	-	-	-	-	-	-	-	-	-	-	-	0.250	-	0.000	-
Global Green Bond	0.750	0.375	1.050	0.187	0.375	-	-	-	-	-	-	-	-	-	-	0.000	0.325	-	0.000	-
Global High Income Bond	1.250	0.625	1.550	0.312	0.625	-	-	-	-	-	-	-	0.350	-	-	0.000	0.350	-	0.000	-
Global High Yield Bond	1.100	0.550	1.400	0.275	0.550	-	-	-	-	-	-	-	-	-	-	0.000	0.500	-	0.000	-
Global High Yield ESG Bond	1.100	0.550	1.400	0.275	0.550	-	-	-	-	-	-	-	-	-	-	0.000	0.500	-	0.000	-
Global High Yield Securitised Credit Bond	1.500	0.750	2.000	0.375	0.750	-	-	-	-	-	-	-	-	-	-	0.000	0.700	-	0.000	-
Global Inflation Linked Bond	0.700	0.350	1.000	0.175	0.350	-	-	-	-	-	0.170	-	0.200	-	-	0.000	0.350	0.540	0.000	-
Global Investment Grade Securitised Credit Bond	0.900	0.450	1.200	0.225	0.450	-	-	-	-	-	-	-	-	-	-	0.000	0.450	-	0.000	-
Global Lower Carbon Bond	0.800	0.400	1.100	0.200	0.400	-	-	-	-	-	-	-	-	-	-	0.000	0.350	-	0.000	-
Global Securitised Credit Bond	1.300	0.650	1.800	0.325	0.650	-	-	-	-	-	-	-	-	-	-	0.000	0.600	-	0.000	-
Global Short Duration Bond	0.500	0.250	0.800	0.125	0.250	0.600	-	-	-	-	-	-	0.150	-	-	0.000	0.200	-	0.000	-
India Fixed Income	1.100	0.550	1.400	0.275	0.550	-	-	-	-	-	-	-	-	-	-	0.000	0.500	-	0.000	-
RMB Fixed Income	0.750	0.375	1.050	0.187	0.375	-	-	-	-	-	-	-	-	-	-	0.000	0.350	-	0.000	-
Singapore Dollar Income Bond	0.800	0.400	1.100	0.200	0.400	-	-	-	-	-	-	-	-	-	-	0.000	0.350	-	0.000	-
Ultra Short Duration Bond	0.400	0.200	-	0.100	0.200	-	-	-	-	-	0.300	-	-	-	0.150	0.000	0.150	-	0.000	-
US Dollar Bond	0.750	0.375	1.050	0.187	0.375	-	-	-	-	-	0.500	-	-	-	-	0.000	0.350	-	0.000	-
US High Yield Bond	1.100	0.550	1.400	0.275	0.550	-	-	-	-	-	-	-	0.250	-	-	0.000	0.500	-	0.000	-
US Short Duration High Yield Bond	0.900	0.450	1.300	0.225	0.450	0.600	-	-	-	-	-	-	0.200	-	-	0.000	0.400	-	0.000	-

* 0.450% for share class S41.

** 0.750% for share class S4; 0.400% for share class S21

*** 0.600% for share class S6; 0.280% for share class S20

0.250% for share class S26; 0.950% for share class S47

0.300% for share class S28; 0.500% for share class S40

[^] No management fee has been accrued as at 30 September 2023 following the suspension of Net Asset Value calculation of the Sub-Fund as at 25 February 2022.

Notes to the Financial Statements

for the period ended 30 September 2023 (continued)

4. Charges and expenses (continued)

b) Management fee (continued)

Sub-fund	Class A	Class B	Class E	Class F	Class I	Class J	Class K	Class L	Class M	Class N	Class P	Class R	Class S	Class SP	Class U	Class W	Class X	Class Y	Class Z	Class ZP
OTHER SUB-FUNDS																				
Global Credit Floating Rate Fixed Term Bond 2023-1 (closed as at 5 June 2023)	0.350	0.180	-	0.150	-	-	-	-	-	-	0.270	-	-	-	-	0.000	-	-	0.000	-
Global Credit Floating Rate Fixed Term Bond 2023 - 2	0.350	0.180	-	0.150	-	-	-	-	-	-	0.270	-	-	-	-	0.000	-	-	0.000	-
Global Emerging Markets Multi-Asset Income	1.350	0.675	1.650	0.337	0.675	-	-	-	-	-	-	-	-	-	-	0.000	0.650	-	0.000	-
Managed Solutions - Asia Focused Conservative	0.700	0.500	1.000	0.250	0.500	-	-	-	-	-	0.800	-	-	-	-	0.000	0.450	-	0.000	-
Managed Solutions - Asia Focused Growth	1.500	0.750	2.000	0.375	0.750	-	-	-	-	-	1.250	-	-	-	-	0.000	0.600	-	0.000	-
Managed Solutions - Asia Focused Income	1.250	0.625	1.550	0.312	0.625	-	-	-	-	-	1.250	-	-	-	-	0.000	0.600	-	0.000	-
Multi-Asset Style Factors	1.400	0.700	1.900	0.350	0.700	-	0.350	-	-	-	-	-	-	-	-	0.000	0.550	-	0.000	-
Multi-Strategy Target Return	1.500	0.750	2.000	0.250	0.500	-	-	-	-	-	-	-	-	-	-	0.000	0.650	-	0.000	-
US Income Focused	1.250	0.625	1.550	0.317	0.625	-	-	-	-	-	-	-	-	-	-	0.000	0.600	-	0.000	-

The maximum rate for Class E, I, J, L, M and N Shares is 3.500%.

The maximum rate for Class A, B, P, R, S, SP, X, Y, Z and ZP Shares is as stated in the Prospectus.

No Management Fee is currently charged for Class W Shares.

The Management Fee covers investment management, investment advisory and distribution services provided in relation to the relevant sub-fund of the Company by the Management Company, the Investment Advisers and the Distributors. The Management Company is responsible for paying, out of such fee, the fees of the Investment Advisers and the Distributors and may pay part of such fee to recognised intermediaries or such other person as the Management Company may determine, at its discretion.

The Management Company may instruct the Company to pay a portion of the Management Fee directly out of the assets of the Company to any of such service providers or identified persons. In such case, the Management Fee due to the Management Company is reduced accordingly. If the Company invests in shares or units of UCITS (including other sub-funds of the Company) and other eligible UCIs that are managed directly or indirectly by the Management Company itself or a company with which it is linked by way of common management or control or by way of a direct or indirect stake of more than 10% of the capital or votes, then there will be no duplication of management, subscription or repurchase fees between the Company and the UCIs into which the Company invests.

c) Directors' fees, expenses and interests

A Director may be a party to, or otherwise interested in, any transaction or arrangement with the Company or in which the Company is interested, provided that he has disclosed to the other Directors, prior to the conclusion of any such transaction or arrangement, the nature and extent of any interest of his therein. Subject to approval of the Board, a Director may vote in respect of any contract or arrangement or any proposal whatsoever in which he has an interest, having first disclosed such interest. He shall not be disqualified by his office from contracting with the Company. If a Director declares his interest in any contract which the Company is considering entering into, he may be counted in the quorum of any meeting to consider the contract and may vote on any resolution to enter into such contract, provided that the decision to be taken by the Board of Directors relates to the current operations entered into under normal conditions.

The Company pays an annual fee to each of the Independent Directors amounting to EUR 55,000. This amount is paid by the Management Company through the operating, administrative and servicing expenses paid by the Company. The amount of Operating, Administrative and Servicing Expenses is accrued with every net asset value calculation and paid quarterly in arrears. For the period-end as at 30 September 2023, a total of EUR 82,500 has been charged as Independent Directors' fees.

Notes to the Financial Statements

for the period ended 30 September 2023 (continued)

4. Charges and expenses (continued)

d) Operating, Administrative and Servicing Expenses / Operating Currency Hedged Share Class Fees

The Company pays to the Management Company fees to cover certain Operating, Administrative and Servicing expenses and the execution of the currency hedging policy. The Management Company is responsible for discharging out of this fee, the expenses described below, inter alia, payable to the Depository Bank, the Administration Agent and the Registrar and Transfer Agent or any other appointed entity. If the total actual expenses described below exceeds the total of Operating, Administrative and Services Expenses and the Operating Currency Hedged Share Class Fee set for each sub-fund and Share class, the excess of such expenses above such annual percentage will be borne directly by the Management Company or its affiliates, and equally the Management Company or its affiliates may retain any surplus.

- (i) Operating, Administrative and Servicing Expenses cover the ongoing custody/depository fees and safekeeping charges payable to the Depository Bank and its correspondent banks, fees for Fund accounting and administration services (including domiciliary services) payable to the Administration Agent and transfer agency fees for registrar and transfer agency services payable to the Registrar and Transfer Agent.

Operating, Administrative and Servicing Expenses also cover expenses relating to the creation of new sub-funds; the costs of the Subsidiaries (see paragraph (6) below); the Luxembourg asset-based tax d'abonnement, at the rate referred to under Section "Taxation" of the Company's Prospectus; fees and reasonable out-of-pocket expenses incurred by the Board of Directors; legal and auditing fees and expenses; ongoing registration and listing fees, including translation expenses; the costs and expenses of preparing, printing, and distributing the Company's Prospectus, Key Investor Information Documents, financial reports, statements and other documents made available directly or through intermediaries to its shareholders.

This fee is set, for each sub-fund and/or Class, at a fixed percentage of the Net Asset Value of the relevant sub-fund or Class specified in the Company's Prospectus dated June 2023 (as specified in the table on page 72 and following). Such fee is accrued daily and payable monthly in arrears.

No Operating, Administrative and Servicing Expenses shall be charged to Class W Shares. All the fees and charges allocated to such Class of Shares shall be paid directly by a member or an affiliated entity of HSBC Group.

- (ii) Operating Currency Hedging Fees cover the fees of the Administration Agent or other appointed parties relating to the execution of the currency Hedged Share Class policy for the Currency Hedged Share Classes as described in "Profile of the Typical Investor Categories".

The maximum rate for (i) and (ii) together for Class A, B, E, F, I, J, K, L, M, N, P, R, S, SP, U, X, Y, YP, Z and ZP Shares is 1.0%. However, the Board of Directors reserves the right to amend the levels of the above fees applicable to each Class of Shares. In the event of an increase of such expenses, the concerned shareholders will be given at least one-month prior notice, of such increase. During this notice period, such shareholders may request the redemption of their Shares, free of charge.

The Management Company may instruct the Company to pay a portion of the aforesaid fees directly out of the assets of the Company to any of the aforementioned service providers. In such case the fee due to the Management Company is reduced accordingly.

Notes to the Financial Statements

for the period ended 30 September 2023 (continued)

4. Charges and expenses (continued)

d) Operating, Administrative and Servicing Expenses / Operating Currency Hedged Share Class Fees (continued)

The following table shows the rates of Operating, Administrative and Servicing Expenses:

	Class A, B, E, M, N, P, R, U	Class F, I, J, K, L, S, Y, Z [~] , ZP	Class X, SP (maximum %)	Class W
EQUITY SUB-FUNDS				
a) Equity sub-funds				
Asean Equity	0.35	0.25	0.20	0.00
Asia ex Japan Equity	0.35	0.25	0.20	0.00
Asia ex Japan Equity Smaller Companies	0.35	0.25	0.20	0.00
Asia Pacific ex Japan Equity High Dividend	0.35	0.25*	0.20	0.00
China A-shares Equity	0.40	0.30 ^l	0.20	0.00
Chinese Equity	0.40	0.30 [#]	0.20	0.00
Euroland Equity Smaller Companies	0.35	0.25 ^x	0.20	0.00
Euroland Growth	0.35	0.25	0.20	0.00
Euroland Value	0.35	0.25	0.20	0.00
Europe Value	0.35	0.25	0.20	0.00
Global Emerging Markets Equity	0.40 ^{^^}	0.30 ^{xx}	0.20	0.00
Global Equity Circular Economy	0.35	0.25	0.20	0.00
Global Equity Climate Change	0.35	0.25 ^{ll}	0.20	0.00
Global Real Estate Equity	0.40	0.25 ^{^^^}	0.20	0.00
Global Equity Sustainable Healthcare	0.35	0.25 ^{**}	0.20	0.00
Global Infrastructure Equity	0.35	0.25 ^{ll}	0.20	0.00
Global Lower Carbon Equity	0.35	0.25	0.20	0.00
Global Sustainable Equity Income	0.35	0.25	0.20	0.00
Global Sustainable Long Term Dividend	0.35	0.25	0.20	0.00
Global Sustainable Long Term Equity	0.35	0.25	0.20	0.00
Hong Kong Equity	0.35	0.25	0.20	0.00
b) International and Regional Equity sub-funds				
BRIC Equity	0.35	0.25	0.20	0.00
BRIC Markets Equity	0.35	0.25	0.20	0.00
Frontier Markets	0.50	0.40 ^{****}	0.30	0.00
Global Equity Volatility Focused	0.35	0.25	0.20	0.00
c) Market Specific Equity sub-funds				
Brazil Equity	0.40	0.30 [^]	0.20	0.00
Economic Scale US Equity	0.35	0.25 ^{lll}	0.20	0.00
Indian Equity	0.40	0.30 [^]	0.20	0.00
Mexico Equity (closed as at 28 July 2023)	0.40	0.30	0.25	0.00
Russia Equity ^{##}	0.40	0.30 ^{**}	0.20	0.00
Turkey Equity	0.40	0.30	0.20	0.00

* 0.30% for share class S9, 0.25% for share class S45; 0.35% for share class S48

** 0.20% for share class S39 and J

^x 0.20% for share class S33

^{xx} 0.20% for share class F, 0.25% for share class L

^{^^^} 0.20% for share class Z

^{^^} 0.35% for share class M

[^] 0.40% for share class J

[~] The rate disclosed are a maximum % for F and Z share classes

^l 0.20% for share class S34

^{ll} 0.20% for share class J, 0.20% for share class S and S41.

^{lll} 0.20% for share class S42

[#] 0.20% for share class S43

^{##} No Operating, Administrative and Servicing Fees have been accrued as at 30 September 2023 following the suspension of Net Asset Value calculation of the Sub-Fund as at 25 February 2022.

^{****} 0.30% for share class S36

Notes to the Financial Statements

for the period ended 30 September 2023 (continued)

4. Charges and expenses (continued)

d) Operating, Administrative and Servicing Expenses / Operating Currency Hedged Share Class Fees (continued)

Sub-fund	Class A, B, E, M, N, P, R, U	Class F, I, J, K, L, S, Y, Z [~] , ZP	Class X, SP (maximum %)	Class W
BOND SUB-FUNDS				
Asia Bond	0.35	0.25 ⁺	0.20	0.00
Asia ESG Bond	0.35	0.25	0.20	0.00
Asia High Yield Bond	0.35	0.25 ⁺	0.20	0.00
Asian Currencies Bond	0.35	0.25	0.20	0.00
Brazil Bond	0.35	0.25	0.20	0.00
Corporate Euro Bond Fixed Term Bond 2027 (launched as at 30 June 2023) ^{ww}	0.20	0.20	0.20	0.00
Euro Bond	0.25	0.15	0.15	0.00
Euro Bond Total Return	0.25	0.20 [^]	0.15	0.00
Euro Credit Bond	0.25	0.20 [^]	0.15	0.00
Euro High Yield Bond	0.25	0.20 [^]	0.15	0.00
ESG Short Duration Credit Bond	0.25	0.15	0.15	0.00
GEM Debt Total Return	0.35	0.25 ^{##}	0.25	0.00
Global Bond	0.25	0.15	0.15	0.00
Global Bond Total Return	0.25	0.20 [^]	0.15	0.00
Global Corporate Bond	0.25	0.20 [^]	0.15	-
Global Emerging Markets Bond	0.35	0.25 ^{##}	0.20	0.00
Global Emerging Markets Corporate Sustainable Bond	0.35	0.25	0.20	0.00
Global Emerging Markets ESG Bond	0.35	0.25	0.20	0.00
Global Emerging Markets ESG Local Debt	0.35	0.25 ^{###}	0.20	-
Global Emerging Markets Local Debt	0.35	0.25	0.20	0.00
Global ESG Corporate Bond	0.25	0.20	0.15	0.00
Global Government Bond	0.25	0.20	0.15	-
Global Green Bond	0.25	0.20	0.15	0.00
Global High Income Bond	0.25	0.20 [^]	0.15	0.00
Global High Yield Bond	0.25	0.20	0.15	0.00
Global High Yield ESG Bond	0.25	0.20	0.15	0.00
Global High Yield Securitised Credit Bond	0.25	0.20	0.15	-
Global Inflation Linked Bond	0.25 ^{^^}	0.20 ⁺⁺⁺	0.15	0.00
Global Investment Grade Securitised Credit Bond	0.25	0.20	0.15	0.00
Global Lower Carbon Bond	0.25	0.20	0.15	0.00
Global Securitised Credit Bond	0.25	0.20	0.15	0.00
Global Short Duration Bond	0.20	0.15 [~]	0.11	0.00
India Fixed Income	0.35	0.25	0.20	0.00
RMB Fixed Income	0.25	0.20	0.15	0.00
Singapore Dollar Income Bond	0.20	0.10 ^{^^}	0.20	0.00
Ultra Short Duration Bond	0.15	0.15	0.15	0.00
US Dollar Bond	0.25	0.15	0.15	0.00
US High Yield Bond	0.25	0.15 ^{^^}	0.15	0.00
US Short Duration High Yield Bond	0.25	0.20 [^]	0.15	0.00

[^] 0.15% for share class S

^{^^} 0.20% for share class F & Z

^{^^^} 0.12% for share class P

+ 0.20% for share class S; 0.35% for share class S47

⁺⁺⁺ 0.12% for share class S17, 0.15% for share class Z and F

[~] The rate disclosed are a maximum % for F and Z share class

[~] 0.11% for share class S16, 0.18 for share class I

^{##} 0.30% for share class I, 0.20% for share class S21, 0.25% for share class S4

[#] 0.10% for share class S6, 0.20% for share class S20

^{###} 0.20% for share class F and S11

^{ww} This percentage is a capped fee. The actual amount paid will depend on the actual Operating, Administrative and Servicing Expenses incurred by a share class. Any actual Operating, Administrative and Servicing Expenses incurred by a share class exceeding this cap will be borne by the Management Company.

Notes to the Financial Statements

for the period ended 30 September 2023 (continued)

4. Charges and expenses (continued)

d) Operating, Administrative and Servicing Expenses / Operating Currency Hedged Share Class Fees (continued)

Sub-fund	Class A, B, E, M, N, P, R, U	Class F, I, J, K, L, S, Y, Z [~] , ZP	Class X, SP (maximum %)	Class W
OTHER SUB-FUNDS				
Global Credit Floating Rate Fixed Term Bond 2023 - 1 (closed as at 5 July 2023)	0.13	0.13 ⁺	-	-
Global Credit Floating Rate Fixed Term Bond 2023 - 2 ^{ww}	0.13	0.13 ⁺	-	-
Global Emerging Markets Multi-Asset Income	0.35	0.25 ^{^+}	0.20	0.00
Managed Solutions - Asia Focused Conservative	0.35	0.25	0.20	0.00
Managed Solutions - Asia Focused Growth	0.35	0.25	0.20	0.00
Managed Solutions - Asia Focused Income	0.35	0.25 ^{^**}	0.20	0.00
Multi-Asset Style Factors	0.20	0.20 ^{~~}	0.15	0.00
Multi-Strategy Target Return	0.20	0.20 ^{^*}	0.15	0.00
US Income Focused	0.25	0.15	0.15	0.00

+* 0.20% for share class F

^+ 0.20% for share class Z

~~ The rate disclosed are a maximum % for F and Z share class

~~~ 0.15% for share class K and Z and F

^\*\* 0.35% for share class S49

^\* 0.15% for share class F and Z

## 5. Transaction expenses and extraordinary expenses

Transaction expenses linked to security dealing are included with the cost of investments purchased and deducted from the proceeds received on sales of investments and are included in the statement of operations and changes in net assets under the heading "Transaction Fees".

Each sub-fund bears the costs and expenses of buying and selling portfolio securities and financial instruments, brokerage fees and commissions, interest or taxes payable, and other transaction related expenses. These transaction fees are accounted for on a cash basis and are paid when incurred or invoiced from the net assets of the sub-fund to which they are attributable. Transaction fees are allocated across each sub-fund's Share Classes.

The Company bears any extraordinary expenses including, without limitation, litigation expenses and the full amount of any tax, levy, duty or similar charge and any unforeseen charges imposed on the Company or its assets.

For debt securities and derivatives, transaction costs are not separately identifiable from the purchase price of the security and therefore cannot be disclosed separately.



# Notes to the Financial Statements

for the period ended 30 September 2023 (continued)

## 6. Taxation of the Company

The following is based on the Company's understanding of the law and practice currently in force in the Grand Duchy of Luxembourg and is subject to changes therein.

The Company is not liable to any Luxembourg tax on profits or income. The Company is however liable in Luxembourg to a tax of 0.05% per annum of its Net Asset Value, such tax being payable quarterly on the basis of the value of the net assets of the Company at the end of the relevant calendar quarter. The tax rate is reduced to 0.01% per annum for the Euro Reserve sub-fund and Classes SP, ZP, J, L, S, W, X and Z Shares in the relevant sub-funds. No stamp duty or other tax is payable in Luxembourg on the issue of shares.

The classes/sub-funds may be exempted from this 0.01% tax if they comply with the requirements of the articles 174 and 175 of the 2010 Law which include: (i) the shares of the class/sub-fund must be reserved to institutional investors; (ii) the exclusive object of the class/sub-fund's portfolio must be the investment in money market instruments and/or deposits with credit institutions; (iii) the remaining average maturity of the class/sub-fund's portfolio must be less than 90 days; and (iv) the class/sub-fund must benefit from the highest possible rating of a recognized rating agency.

Following are also exempt from this tax:

- a) Any sub-funds only held by pension funds and assimilated vehicles;
- b) sub-funds whose main objective is the investment in microfinance institutions;
- c) sub-funds/Classes of Shares (i) whose Shares are listed or traded on at least one stock exchange or another regulated market operating regularly, recognised and open to the public and (ii) whose exclusive object is to replicate the performance of one or more indices. If several Share Classes are in issue in the relevant sub-fund meeting (ii) above, only those Share Classes meeting (i) above will benefit from this exemption;
- d) The portion of any sub-fund's assets (prorata) invested in a Luxembourg investment fund or any of its sub-funds to the extent it is subject to the subscription tax;

Also exempt from the tax are the value of assets represented by units/shares held in other eligible UCIs provided that such units/shares have already been subject of this tax provided for by Article 174 of the 2010 Law as amended or by Article 68 of the law of 13 February 2007 as amended.

No Luxembourg tax is payable on the realised or unrealised capital appreciation of the assets of the Company.

# Notes to the Financial Statements

for the period ended 30 September 2023 (continued)

## 6. Taxation of the Company (continued)

### Other Taxes

Under applicable foreign tax laws, withholding taxes may be deducted from interest and dividends and capital gains taxes may be payable at various rates. For the summary of foreign tax laws and practices, refer to Appendix I.

### General

In many markets the Company, as a foreign investment fund, may be subject to non-recoverable tax on income and gains (either by withholding or direct assessment) in relation to the investment returns it realizes from its holdings of shares and securities in those markets. Where practicable the Company shall make claims under the relevant double tax treaties and domestic law of the countries concerned in order to minimize the impact of local taxation on the investment return and to obtain the best return for its shareholders. Those claims shall be made on the basis of the Company's understanding of the validity of such claims given the information available from the Company's depositaries, external advisers and other sources as to the interpretation and application of the relevant legal provisions by the tax authorities in the country concerned.

The Company shall seek to provide for tax on capital gains where it considers that it is more likely than not that the tax shall be payable, given the advice and information available to the Company at the date concerned. However, any provision held may be insufficient to cover, or be in excess of, any final liability.

The Company shall seek to claim concessionary tax treatment and account for tax on a best efforts basis, given the tax law and practice at that date. Any change in tax law or practice in any country where the Company is registered, marketed or invested could affect the value of the Company's investments in the affected country. In particular, where retrospective changes to tax law or practice are applied by the legislature or tax authorities in a particular country these may result in a loss for current Shareholders in the affected sub-fund. The Company does not offer any warranty as to the tax position of returns from investments held in a particular market nor of the risk of a retrospective assessment to tax in a particular market or country.

## 7. Net asset value disclosures

### a) Closing prices

The assets of the sub-funds are valued using prices available at different times during the day of 30 September 2023, being the last business day of the reporting period.

The following sub-funds are valued using prices available at different dates, prior to 30 September 2023.

| <b>Sub-fund</b>                                                           | <b>Valuation date</b> |
|---------------------------------------------------------------------------|-----------------------|
| Global High Yield Securitised Credit Bond, Global Securitised Credit Bond | 25 September 2023     |
| Frontier Markets, Asian Currencies Bond                                   | 27 September 2023     |
| RMB Fixed Income, China A-shares Equity                                   | 28 September 2023     |

If the Company had calculated the Net Asset Values solely with a view to publication, the market prices used to value the net assets would have been the closing prices on 30 September 2023. However, these Net Asset Values would not have been significantly different from those shown in these financial statements:

# Notes to the Financial Statements

for the period ended 30 September 2023 (continued)

## 7. Net asset value disclosures (continued)

### b) Cross sub-fund investments

As at 30 September 2023, the total cross sub-fund investments amounts to USD 352,380,637 and therefore the total combined net assets at the period end without cross sub-fund investments would amount to USD 28,645,678,639.

The following table shows the amounts of cross sub-fund investments made by each sub-fund:

| sub-fund                                      | Investment value<br>USD |
|-----------------------------------------------|-------------------------|
| Global Bond                                   | 1,565,045               |
| Global Bond Total Return                      | 3,448,183               |
| Global Corporate Bond                         | 60,999,116              |
| Global Government Bond                        | 112,618,200             |
| Global High Income Bond                       | 6,804,324               |
| Global High Yield Bond                        | 24,888,333              |
| Global High Yield ESG Bond                    | 841,821                 |
| Ultra Short Duration Bond                     | 48,401,325              |
| US Dollar Bond                                | 6,165,950               |
| Global Emerging Markets Multi-Asset Income    | 1,272,438               |
| Managed Solutions - Asia Focused Conservative | 14,929,908              |
| Managed Solutions - Asia Focused Growth       | 6,524,765               |
| Managed Solutions - Asia Focused Income       | 17,983,974              |
| Multi-Strategy Target Return                  | 16,845,490              |
| US Income Focused                             | 29,091,765              |

## 8. Cash collateral information

As at 30 September 2023, the Company has paid/(received) the following cash collateral:

| Sub-funds                     | Counterparty                                | Instrument type                                  | Currency | Cash collateral in<br>sub-fund currency |
|-------------------------------|---------------------------------------------|--------------------------------------------------|----------|-----------------------------------------|
| <b>Asia Bond</b>              |                                             |                                                  |          |                                         |
|                               | BNP Paribas, New York                       | Forward Exchange Contracts, Credit Default Swaps | USD      | 990,000                                 |
|                               | HSBC Bank, London                           | Forward Exchange Contracts, Futures              | USD      | (20,000)                                |
|                               | J.P Morgan, London                          | Forward Exchange Contracts                       | USD      | (250,000)                               |
|                               | State Street Bank and Trust Company         | Forward Exchange Contracts                       | USD      | 270,000                                 |
| <b>Asia High Yield Bond</b>   |                                             |                                                  |          |                                         |
|                               | Australia and New Zealand Banking, Ballarat | Forward Exchange Contracts                       | USD      | 410,000                                 |
|                               | BNP Paribas, New York                       | Forward Exchange Contracts, Credit Default Swaps | USD      | 4,413,329                               |
|                               | HSBC Bank, London                           | Forward Exchange Contracts                       | USD      | (1,250,000)                             |
| <b>Euro Bond Total Return</b> |                                             |                                                  |          |                                         |
|                               | HSBC Bank, London                           | Futures                                          | EUR      | (850,000)                               |
|                               | Société Générale, Paris                     | Forward Exchange Contracts                       | EUR      | 1,238,850                               |
| <b>Euro Credit Bond</b>       |                                             |                                                  |          |                                         |
|                               | HSBC Bank, London                           | Futures                                          | EUR      | (1,200,000)                             |
|                               | Société Générale, Paris                     | Credit Default Swaps                             | EUR      | 3,652,086                               |
| <b>Euro High Yield Bond</b>   |                                             |                                                  |          |                                         |
|                               | Société Générale, Paris                     | Credit Default Swaps                             | USD      | 3,500                                   |

# Notes to the Financial Statements

for the period ended 30 September 2023 (continued)

## 8. Cash collateral information (continued)

| Sub-funds                                     | Counterparty                 | Instrument type                                             | Currency | Cash collateral in sub-fund currency |
|-----------------------------------------------|------------------------------|-------------------------------------------------------------|----------|--------------------------------------|
| <b>GEM Debt Total Return</b>                  |                              |                                                             |          |                                      |
|                                               | Barclays Bank, Plc           | Forward Exchange Contracts, Futures                         | USD      | (27,208)                             |
|                                               | Barclays Bank, Plc           | Forward Exchange Contracts, Futures                         | USD      | (644,838)                            |
|                                               | Barclays Bank, Plc           | Forward Exchange Contracts, Futures                         | USD      | (536,893)                            |
|                                               | Barclays Bank, Plc           | Forward Exchange Contracts, Futures                         | USD      | (641,687)                            |
|                                               | Barclays Bank, Plc           | Forward Exchange Contracts, Futures                         | USD      | 1,055,305                            |
|                                               | Barclays Bank, Plc           | Forward Exchange Contracts, Futures                         | USD      | 247,077                              |
|                                               | BNP Paribas, New York        | Forward Exchange Contracts                                  | USD      | (10,000)                             |
|                                               | Citibank                     | Forward Exchange Contracts                                  | USD      | 244,337                              |
|                                               | Merrill Lynch International  | Forward Exchange Contracts                                  | USD      | 270,001                              |
|                                               | Morgan Stanley, London       | Forward Exchange Contracts                                  | USD      | 100,000                              |
|                                               | Standard Chartered Bank      | Forward Exchange Contracts                                  | USD      | (110,000)                            |
|                                               | UBS                          | Forward Exchange Contracts                                  | USD      | 98,117                               |
| <b>Global Bond Total Return</b>               |                              |                                                             |          |                                      |
|                                               | J.P Morgan, London           | Credit Default Swaps                                        | USD      | (1,110)                              |
|                                               | J.P Morgan, London           | Credit Default Swaps                                        | USD      | 1,170,990                            |
| <b>Global Corporate Bond</b>                  |                              |                                                             |          |                                      |
|                                               | Barclays Bank, Plc           | Forward Exchange Contracts, Credit Default Swaps            | USD      | 1,709,397                            |
|                                               | Credit Agricole              | Forward Exchange Contracts                                  | USD      | 79,834                               |
|                                               | Merrill Lynch International  | Forward Exchange Contracts                                  | USD      | (77,672)                             |
|                                               | Royal Bank of Canada, London | Forward Exchange Contracts                                  | USD      | (17,790,000)                         |
|                                               | Société Générale, Paris      | Forward Exchange Contracts                                  | USD      | (11,540,000)                         |
| <b>Global Emerging Markets Bond</b>           |                              |                                                             |          |                                      |
|                                               | Barclays Bank, Plc           | Credit Default Swaps                                        | USD      | (4,991,737)                          |
|                                               | Citibank                     | Forward Exchange Contracts                                  | USD      | (11,084)                             |
|                                               | Goldman Sachs                | Credit Default Swaps                                        | USD      | (530,000)                            |
|                                               | J.P Morgan, London           | Forward Exchange Contracts, Credit Default Swaps            | USD      | (200,801)                            |
|                                               | Merrill Lynch International  | Forward Exchange Contracts, Credit Default Swaps            | USD      | (120,000)                            |
|                                               | Morgan Stanley, London       | Forward Exchange Contracts                                  | USD      | 1,820,000                            |
|                                               | Standard Chartered Bank      | Forward Exchange Contracts                                  | USD      | (970,000)                            |
| <b>Global Emerging Markets ESG Bond</b>       |                              |                                                             |          |                                      |
|                                               | Barclays Bank, Plc           | Forward Exchange Contracts                                  | USD      | 10,742                               |
| <b>Global Emerging Markets ESG Local Debt</b> |                              |                                                             |          |                                      |
|                                               | Barclays Bank, Plc           | Forward Exchange Contracts, Futures, Interest Default Swaps | USD      | 4,871,044                            |
|                                               | Barclays Bank, Plc           | Forward Exchange Contracts, Futures, Interest Default Swaps | USD      | (223,588)                            |
|                                               | Barclays Bank, Plc           | Forward Exchange Contracts, Futures, Interest Default Swaps | USD      | (1,171,012)                          |
|                                               | Barclays Bank, Plc           | Forward Exchange Contracts, Futures, Interest Default Swaps | USD      | (1,734,148)                          |
|                                               | Barclays Bank, Plc           | Forward Exchange Contracts, Futures, Interest Default Swaps | USD      | (710,437)                            |
|                                               | Barclays Bank, Plc           | Forward Exchange Contracts, Futures, Interest Default Swaps | USD      | 144,556                              |
|                                               | BNP Paribas, New York        | Interest Rate Swaps, Forward Exchange Contracts             | USD      | 100,000                              |
|                                               | Goldman Sachs                | Forward Exchange Contracts                                  | USD      | 120,000                              |
|                                               | HSBC Bank, London            | Forward Exchange Contracts                                  | USD      | (990,000)                            |
|                                               | J.P Morgan, London           | Forward Exchange Contracts                                  | USD      | (140,000)                            |
|                                               | Merrill Lynch International  | Forward Exchange Contracts, Options                         | USD      | (1,460,000)                          |
|                                               | Morgan Stanley, London       | Forward Exchange Contracts                                  | USD      | 819,928                              |
|                                               | Standard Chartered Bank      | Forward Exchange Contracts                                  | USD      | 730,000                              |
|                                               | UBS                          | Forward Exchange Contracts                                  | USD      | 770,000                              |

# Notes to the Financial Statements

for the period ended 30 September 2023 (continued)

## 8. Cash collateral information (continued)

| Sub-funds                                 | Counterparty                        | Instrument type                                           | Currency | Cash collateral in sub-fund currency |
|-------------------------------------------|-------------------------------------|-----------------------------------------------------------|----------|--------------------------------------|
| <b>Global Emerging Markets Local Debt</b> |                                     |                                                           |          |                                      |
|                                           | Barclays Bank, Plc                  | Forward Exchange Contracts, Interest Rate Swaps, Futures  | USD      | 21,549,452                           |
|                                           | Barclays Bank, Plc                  | Forward Exchange Contracts, Interest Rate Swaps, Futures  | USD      | 468,148                              |
|                                           | Barclays Bank, Plc                  | Forward Exchange Contracts, Interest Rate Swaps, Futures  | USD      | (4,365,790)                          |
|                                           | Barclays Bank, Plc                  | Forward Exchange Contracts, Interest Rate Swaps, Futures  | USD      | (7,961,142)                          |
|                                           | Barclays Bank, Plc                  | Forward Exchange Contracts, Interest Rate Swaps, Futures  | USD      | (1,470,940)                          |
|                                           | Barclays Bank, Plc                  | Forward Exchange Contracts, Interest Rate Swaps, Futures  | USD      | 1,181,445                            |
|                                           | BNP Paribas, New York               | Forward Exchange Contracts                                | USD      | (2,801,094)                          |
|                                           | Citibank                            | Forward Exchange Contracts                                | USD      | 2,041,321                            |
|                                           | Citibank                            | Forward Exchange Contracts                                | USD      | (4,566,287)                          |
|                                           | Credit Suisse International, London | Forward Exchange Contracts, Interest Rate Swaps, Futures  | USD      | 270,000                              |
|                                           | Deutsche Bank, New York             | Forward Exchange Contracts                                | USD      | 98,257                               |
|                                           | Goldman Sachs                       | Forward Exchange Contracts                                | USD      | 2,850,000                            |
|                                           | HSBC Bank, London                   | Forward Exchange Contracts                                | USD      | (1,930,000)                          |
|                                           | J.P Morgan, London                  | Forward Exchange Contracts                                | USD      | (10)                                 |
|                                           | J.P Morgan, London                  | Forward Exchange Contracts                                | USD      | 541,249                              |
|                                           | Merrill Lynch International         | Forward Exchange Contracts                                | USD      | (3,380,024)                          |
|                                           | Morgan Stanley, London              | Forward Exchange Contracts                                | USD      | 11,010,000                           |
|                                           | Standard Chartered Bank             | Forward Exchange Contracts                                | USD      | (173)                                |
|                                           | Standard Chartered Bank             | Forward Exchange Contracts                                | USD      | 5,185,680                            |
|                                           | UBS                                 | Forward Exchange Contracts                                | USD      | 4,240,000                            |
| <b>Global Government Bond</b>             |                                     |                                                           |          |                                      |
|                                           | Barclays Bank, Plc                  | Forward Exchange Contracts                                | USD      | (260,000)                            |
|                                           | Goldman Sachs                       | Forward Exchange Contracts                                | USD      | 280,000                              |
|                                           | HSBC Bank, London                   | Forward Exchange Contracts, Interest Rate Swaps           | USD      | 290,000                              |
|                                           | J.P Morgan, London                  | Interest Rate Swaps                                       | USD      | 15,298,380                           |
|                                           | UBS                                 | Forward Exchange Contracts, Interest Rate Swaps           | USD      | 3,760,000                            |
| <b>Global High Income Bond</b>            |                                     |                                                           |          |                                      |
|                                           | Barclays Bank, Plc                  | Forward Exchange Contracts                                | USD      | (1,791,868)                          |
|                                           | Barclays Bank, Plc                  | Forward Exchange Contracts, Credit Default Swaps          | USD      | (2,019,045)                          |
|                                           | BNP Paribas, New York               | Forward Exchange Contracts, Credit Default Swaps          | USD      | (7,280,000)                          |
|                                           | Citibank                            | Forward Exchange Contracts                                | USD      | 1,446,000                            |
|                                           | J.P Morgan, London                  | Forward Exchange Contracts                                | USD      | (110,000)                            |
|                                           | J.P Morgan, London                  | Credit Default Swap                                       | USD      | (1,446,000)                          |
|                                           | Merrill Lynch International         | Forward Exchange Contracts                                | USD      | 1,790,000                            |
|                                           | Société Générale, Paris             | Credit Default Swap                                       | USD      | (52,938)                             |
|                                           | Standard Chartered Bank             | Forward Exchange Contracts                                | USD      | (340,000)                            |
| <b>Global High Yield Bond</b>             |                                     |                                                           |          |                                      |
|                                           | Barclays Bank, Plc                  | Forward Exchange Contracts, Credit Default Swaps, Futures | USD      | (1,591,625)                          |
|                                           | BNP Paribas, New York               | Forward Exchange Contracts                                | USD      | (3,380,000)                          |
|                                           | J.P Morgan, London                  | Credit Default Swaps                                      | USD      | 215,156                              |
|                                           | Standard Chartered Bank             | Forward Exchange Contracts                                | USD      | (100,000)                            |
|                                           | Goldman Sachs                       | Forward Exchange Contracts                                | USD      | (1,580,000)                          |

# Notes to the Financial Statements

for the period ended 30 September 2023 (continued)

## 8. Cash collateral information (continued)

| Sub-funds                                                   | Counterparty                        | Instrument type                                          | Currency | Cash collateral in sub-fund currency |
|-------------------------------------------------------------|-------------------------------------|----------------------------------------------------------|----------|--------------------------------------|
| <b>Global Inflation Linked Bond</b>                         |                                     |                                                          |          |                                      |
|                                                             | Goldman Sachs                       | Forward Exchange Contracts                               | USD      | 260,000                              |
|                                                             | J.P Morgan, London                  | Interest Rate Swaps                                      | USD      | 520,000                              |
| <b>Global Lower Carbon Bond</b>                             |                                     |                                                          |          |                                      |
|                                                             | Barclays Bank, Plc                  | Forward Exchange Contracts, Credit Default Swaps         | USD      | (1,137,339)                          |
|                                                             | BNP Paribas, New York               | Forward Exchange Contracts                               | USD      | (1,750,000)                          |
|                                                             | J.P Morgan, London                  | Futures, Interest Rate Swaps                             | USD      | (22,359)                             |
| <b>Global Short Duration Bond</b>                           |                                     |                                                          |          |                                      |
|                                                             | J.P Morgan, London                  | Forward Exchange Contracts, Interest Rate Swaps          | USD      | 90,563                               |
|                                                             | UBS                                 | Forward Exchange Contracts                               | USD      | 270,000                              |
| <b>India Fixed Income</b>                                   |                                     |                                                          |          |                                      |
|                                                             | Credit Agricole                     | Forward Exchange Contracts                               | USD      | 350,000                              |
| <b>RMB Fixed Income</b>                                     |                                     |                                                          |          |                                      |
|                                                             | HSBC Bank, London                   | Forward Exchange Contracts                               | USD      | (540,000)                            |
|                                                             | State Street Bank and Trust Company | Forward Exchange Contracts                               | USD      | 280,000                              |
| <b>Ultra Short Duration Bond</b>                            |                                     |                                                          |          |                                      |
|                                                             | BNP Paribas, New York               | Forward Exchange Contracts                               | USD      | 750,000                              |
|                                                             | Goldman Sachs                       | Forward Exchange Contracts                               | USD      | (750,000)                            |
|                                                             | Standard Chartered Bank             | Forward Exchange Contracts                               | USD      | (960,000)                            |
| <b>US Dollar Bond</b>                                       |                                     |                                                          |          |                                      |
|                                                             | Barclays Bank, Plc                  | Forward Exchange Contracts, Credit Default Swaps         | USD      | 1,519,614                            |
| <b>US High Yield Bond</b>                                   |                                     |                                                          |          |                                      |
|                                                             | Barclays Bank, Plc                  | Credit Default Swap                                      | USD      | 10,871                               |
| <b>US Short Duration High Yield Bond *</b>                  |                                     |                                                          |          |                                      |
|                                                             | Barclays Bank, Plc                  | Forward Exchange Contracts                               | USD      | (140,000)                            |
| <b>Global Credit Floating Rate Fixed Term Bond 2023 - 2</b> |                                     |                                                          |          |                                      |
|                                                             | Barclays Bank, Plc                  | Interest Rate Swaps                                      | USD      | (13,448,787)                         |
|                                                             | BNP Paribas, New York               | Forward Exchange Contracts                               | USD      | (350,000)                            |
|                                                             | J.P Morgan, London                  | Forward Exchange Contracts                               | USD      | 1,237,568                            |
|                                                             | Merrill Lynch International         | Forward Exchange Contracts                               | EUR      | (2,180,000)                          |
|                                                             | Standard Chartered Bank             | Forward Exchange Contracts                               | EUR      | (2,930,000)                          |
| <b>Global Emerging Markets Multi-Asset Income</b>           |                                     |                                                          |          |                                      |
|                                                             | Barclays Bank, Plc                  | Forward Exchange Contracts, Interest Rate Swaps, Futures | USD      | 190,242                              |
|                                                             | Barclays Bank, Plc                  | Forward Exchange Contracts, Interest Rate Swaps, Futures | USD      | 45,877                               |
|                                                             | Barclays Bank, Plc                  | Forward Exchange Contracts, Interest Rate Swaps, Futures | USD      | (1,940)                              |
|                                                             | Barclays Bank, Plc                  | Forward Exchange Contracts, Interest Rate Swaps, Futures | USD      | (156,484)                            |
|                                                             | Barclays Bank, Plc                  | Forward Exchange Contracts, Interest Rate Swaps, Futures | USD      | 56,278                               |
|                                                             | Barclays Bank, Plc                  | Forward Exchange Contracts, Interest Rate Swaps, Futures | USD      | 31850.53                             |
|                                                             | BNP Paribas, New York               | Forward Exchange Contracts                               | USD      | 110,000                              |
|                                                             | J.P Morgan, London                  | Forward Exchange Contracts, Credit Default Swaps         | USD      | 10,000                               |
|                                                             | Standard Chartered Bank             | Forward Exchange Contracts                               | USD      | (30,000)                             |
|                                                             | Standard Chartered Bank             | Forward Exchange Contracts                               | USD      | 220,000                              |

\* Until 3 July 2023, the sub-fund was named Global Short Duration High Yield Bond.

# Notes to the Financial Statements

for the period ended 30 September 2023 (continued)

## 8. Cash collateral information (continued)

| Sub-funds                                      | Counterparty                        | Instrument type                                                   | Currency | Cash collateral in sub-fund currency |
|------------------------------------------------|-------------------------------------|-------------------------------------------------------------------|----------|--------------------------------------|
| <b>Managed Solutions - Asia Focused Income</b> |                                     |                                                                   |          |                                      |
|                                                | HSBC Bank, London                   | Forward Exchange Contracts                                        | USD      | 100,000                              |
| <b>Multi-Asset Style Factors</b>               |                                     |                                                                   |          |                                      |
|                                                | Barclays Bank, Plc                  | Forward Exchange Contracts                                        | EUR      | 3,445,531                            |
|                                                | BNP Paribas, New York               | Forward Exchange Contracts                                        | EUR      | 580,000                              |
|                                                | Citibank                            | Forward Exchange Contracts                                        | EUR      | 1,610,000                            |
|                                                | Credit Suisse International, London | Forward Exchange Contracts                                        | EUR      | 1,050,000                            |
|                                                | HSBC Bank, London                   | Forward Exchange Contracts, Interest Rate Swaps, Futures          | EUR      | 9,457,164                            |
|                                                | HSBC Bank, London                   | Forward Exchange Contracts, Interest Rate Swaps, Futures          | EUR      | 1,198,064                            |
|                                                | HSBC Bank, London                   | Forward Exchange Contracts, Interest Rate Swaps, Futures          | EUR      | (3,952,069)                          |
|                                                | HSBC Bank, London                   | Forward Exchange Contracts, Interest Rate Swaps, Futures          | EUR      | (3,811,122)                          |
|                                                | HSBC Bank, London                   | Forward Exchange Contracts, Interest Rate Swaps, Futures          | EUR      | 3,138,377                            |
|                                                | Merrill Lynch International         | Forward Exchange Contracts                                        | EUR      | (5,950,000)                          |
|                                                | Royal Bank of Canada, London        | Forward Exchange Contracts                                        | EUR      | 1,580,000                            |
|                                                | Société Générale, Paris             | Forward Exchange Contracts, Futures                               | EUR      | (130,000)                            |
|                                                | UBS                                 | Forward Exchange Contracts                                        | EUR      | (873,039)                            |
| <b>Multi-Strategy Target Return</b>            |                                     |                                                                   |          |                                      |
|                                                | Barclays Bank, Plc                  | Forward Exchange Contracts                                        | EUR      | (1,964)                              |
|                                                | BNP Paribas, New York               | Forward Exchange Contracts                                        | EUR      | 20,000                               |
|                                                | Credit Agricole                     | Forward Exchange Contracts                                        | EUR      | 270,000                              |
|                                                | HSBC Bank, London                   | Forward Exchange Contracts, Futures, Options, Interest Rate Swaps | EUR      | 498,757                              |
|                                                | HSBC Bank, London                   | Forward Exchange Contracts, Futures, Options, Interest Rate Swaps | EUR      | (1,250)                              |
|                                                | HSBC Bank, London                   | Forward Exchange Contracts, Futures, Options, Interest Rate Swaps | EUR      | (242,978)                            |
|                                                | HSBC Bank, London                   | Forward Exchange Contracts, Futures, Options, Interest Rate Swaps | EUR      | (223,654)                            |
|                                                | HSBC Bank, London                   | Forward Exchange Contracts, Futures, Options, Interest Rate Swaps | EUR      | (877,490)                            |
|                                                | HSBC Bank, London                   | Forward Exchange Contracts, Futures, Options, Interest Rate Swaps | EUR      | (188,690)                            |
|                                                | Merrill Lynch International         | Forward Exchange Contracts                                        | EUR      | (190,000)                            |
|                                                | Morgan Stanley, London              | Forward Exchange Contracts                                        | EUR      | (20,000)                             |
|                                                | Société Générale, Paris             | Forward Exchange Contracts, Futures                               | EUR      | 233,500                              |
|                                                | UBS                                 | Forward Exchange Contracts, Total Return Swap                     | EUR      | 390,000                              |
| <b>US Income Focused</b>                       |                                     |                                                                   |          |                                      |
|                                                | Barclays Bank, Plc                  | Futures, Credit Default Swaps                                     | USD      | (245,087)                            |

# Notes to the Financial Statements

for the period ended 30 September 2023 (continued)

## 9. Dividends

Most distributing fund share classes in issue as at 30 September 2023 have had UK Reporting Fund status, either from 1 April 2010 or from the launch of the fund share class concerned. All Distributing and Accumulating Share Classes have UK Reporting Fund status from 1 April 2013. As and when new fund share classes are launched, UK Reporting Fund applications shall be made to HM Revenue & Customs accordingly. Details of the share classes that have UK Reporting Fund status can be found on the HM Revenue & Customs' website ([www.hmrc.gov.uk](http://www.hmrc.gov.uk)).

At the date of this report, the status can be found at <https://www.gov.uk/government/publications/offshore-funds-list-of-reporting-funds>

The Company publishes annual reportable income information that shareholders require for their UK tax returns at [www.kpmgreportingfunds.co.uk](http://www.kpmgreportingfunds.co.uk). If investors do not have access to the internet they can apply in writing at the registered office of the Company.

The Company paid the following per share dividends (ex-date) during the period ended 30 September 2023:

| Sub-Fund                                          | Currency | Apr-2023 | May-2023 | Jun-2023 | Jul-2023 | Aug-2023 | Sep-2023 |
|---------------------------------------------------|----------|----------|----------|----------|----------|----------|----------|
| <b>Asean Equity</b>                               |          |          |          |          |          |          |          |
| AD                                                | USD      | -        | 0.281285 | -        | -        | -        | -        |
| <b>Asia ex Japan Equity</b>                       |          |          |          |          |          |          |          |
| AD                                                | USD      | -        | 0.206235 | -        | -        | -        | -        |
| ADO EUR*                                          | USD      | -        | 0.058229 | -        | -        | -        | -        |
| BD                                                | USD      | -        | 0.112429 | -        | -        | -        | -        |
| BD GBP*                                           | USD      | -        | 0.228571 | -        | -        | -        | -        |
| ED                                                | USD      | -        | -        | -        | -        | -        | -        |
| ID                                                | USD      | -        | 0.766829 | -        | -        | -        | -        |
| ZD                                                | USD      | -        | 1.241478 | -        | -        | -        | -        |
| <b>Asia ex Japan Equity Smaller Companies</b>     |          |          |          |          |          |          |          |
| AD                                                | USD      | -        | 0.560363 | -        | -        | -        | -        |
| AD HKD*                                           | USD      | -        | 0.018288 | -        | -        | -        | -        |
| BD                                                | USD      | -        | 0.213807 | -        | -        | -        | -        |
| BD GBP*                                           | USD      | -        | 0.499177 | -        | -        | -        | -        |
| ID                                                | USD      | -        | 0.395260 | -        | -        | -        | -        |
| XD                                                | USD      | -        | 0.383720 | -        | -        | -        | -        |
| <b>Asia Pacific ex Japan Equity High Dividend</b> |          |          |          |          |          |          |          |
| AM2                                               | USD      | 0.032428 | 0.032899 | 0.031003 | 0.029703 | 0.031802 | 0.028977 |
| AM2 HKD*                                          | USD      | 0.004171 | 0.004241 | 0.003987 | 0.003838 | 0.004065 | 0.003736 |
| AM30 RMB*                                         | USD      | 0.001178 | 0.001468 | 0.001438 | 0.000966 | 0.000861 | 0.001383 |
| AS                                                | USD      | -        | -        | -        | 0.252716 | -        | -        |
| BS GBP*                                           | USD      | -        | -        | -        | 0.372831 | -        | -        |
| S9S                                               | USD      | -        | -        | -        | 0.203660 | -        | -        |
| XD                                                | USD      | -        | 0.390532 | -        | -        | -        | -        |
| XM2                                               | USD      | 0.028783 | 0.029224 | 0.027563 | 0.026429 | 0.028322 | 0.025828 |
| ZM2                                               | USD      | 0.030540 | 0.031026 | 0.029279 | 0.028090 | 0.030120 | 0.027481 |
| ZS                                                | USD      | -        | -        | -        | 0.374447 | -        | -        |
| XD EUR*                                           | USD      | -        | 0.378688 | -        | -        | -        | -        |
| BD EUR*                                           | USD      | -        | 0.324787 | -        | -        | -        | -        |
| S48M2 SGD*                                        | USD      | -        | -        | -        | -        | -        | 0.024567 |
| <b>China A-shares Equity</b>                      |          |          |          |          |          |          |          |
| BD                                                | USD      | -        | 0.077096 | -        | -        | -        | -        |
| <b>Chinese Equity</b>                             |          |          |          |          |          |          |          |
| AD                                                | USD      | -        | 0.971098 | -        | -        | -        | -        |
| AD GBP*                                           | USD      | -        | 0.235113 | -        | -        | -        | -        |
| AD HKD*                                           | USD      | -        | 0.015464 | -        | -        | -        | -        |
| BD                                                | USD      | -        | 0.224215 | -        | -        | -        | -        |
| BD GBP*                                           | USD      | -        | 0.393472 | -        | -        | -        | -        |
| ID                                                | USD      | -        | 1.866970 | -        | -        | -        | -        |
| ZD                                                | USD      | -        | 2.830066 | -        | -        | -        | -        |

\* The dividend rates disclosed in the note are reported in sub-fund currency by using the exchange rate as at record dates of the distributions.



# Notes to the Financial Statements

for the period ended 30 September 2023 (continued)

## 9. Dividends (continued)

| Sub-Fund                                 | Currency | Apr-2023 | May-2023 | Jun-2023 | Jul-2023 | Aug-2023 | Sep-2023 |
|------------------------------------------|----------|----------|----------|----------|----------|----------|----------|
| <b>Euroland Equity Smaller Companies</b> |          |          |          |          |          |          |          |
| AD                                       | EUR      | -        | 0.722011 | -        | -        | -        | -        |
| ID                                       | EUR      | -        | 0.252080 | -        | -        | -        | -        |
| <b>Euroland Growth</b>                   |          |          |          |          |          |          |          |
| M1D                                      | EUR      | -        | 0.026812 | -        | -        | -        | -        |
| <b>Euroland Value</b>                    |          |          |          |          |          |          |          |
| AD                                       | EUR      | -        | 0.653120 | -        | -        | -        | -        |
| ADH USD*                                 | EUR      | -        | 0.178420 | -        | -        | -        | -        |
| ID                                       | EUR      | -        | 0.440187 | -        | -        | -        | -        |
| ZD                                       | EUR      | -        | 1.433810 | -        | -        | -        | -        |
| <b>Europe Value</b>                      |          |          |          |          |          |          |          |
| AD                                       | EUR      | -        | 0.788752 | -        | -        | -        | -        |
| ED                                       | EUR      | -        | 0.576735 | -        | -        | -        | -        |
| ID                                       | EUR      | -        | 0.257483 | -        | -        | -        | -        |
| PD                                       | EUR      | -        | 0.970870 | -        | -        | -        | -        |
| ZD                                       | EUR      | -        | 1.489254 | -        | -        | -        | -        |
| <b>Global Emerging Markets Equity</b>    |          |          |          |          |          |          |          |
| AD                                       | USD      | -        | 0.049353 | -        | -        | -        | -        |
| AD GBP*                                  | USD      | -        | 0.050923 | -        | -        | -        | -        |
| BD GBP*                                  | USD      | -        | 0.182384 | -        | -        | -        | -        |
| ED                                       | USD      | -        | -        | -        | -        | -        | -        |
| PD                                       | USD      | -        | 0.089651 | -        | -        | -        | -        |
| S1D                                      | USD      | -        | 0.108325 | -        | -        | -        | -        |
| ZD                                       | USD      | -        | 0.337694 | -        | -        | -        | -        |
| <b>Global Equity Climate Change</b>      |          |          |          |          |          |          |          |
| AD                                       | USD      | -        | -        | -        | -        | -        | -        |
| AD EUR*                                  | USD      | -        | -        | -        | -        | -        | -        |
| ID GBP*                                  | USD      | -        | 0.014912 | -        | -        | -        | -        |
| ZQ1                                      | USD      | -        | -        | 0.065601 | -        | -        | 0.032973 |
| <b>Global Real Estate Equity</b>         |          |          |          |          |          |          |          |
| AM2                                      | USD      | -        | 0.127221 | -        | -        | -        | -        |
| AM30 SGD*                                | USD      | 0.024746 | 0.024973 | 0.024690 | 0.024699 | 0.025011 | 0.024877 |
| BQ1                                      | USD      | 0.011917 | 0.010748 | 0.011175 | 0.011086 | 0.009828 | 0.009256 |
| ID                                       | USD      | -        | -        | 0.070392 | -        | -        | 0.094330 |
| ZBFIX8.5 JPY*                            | USD      | -        | 0.214388 | -        | -        | -        | -        |
| ZD                                       | USD      | 0.826737 | -        | 0.781745 | -        | 0.822858 | -        |
| ZM2                                      | USD      | -        | 0.302197 | -        | -        | -        | -        |
| ZQ1                                      | USD      | 0.028150 | 0.028444 | 0.028166 | 0.028223 | 0.028620 | 0.028507 |
| <b>Global Infrastructure Equity</b>      |          |          |          |          |          |          |          |
| AM2                                      | USD      | 0.032780 | 0.033103 | 0.032888 | 0.033567 | 0.034055 | 0.033610 |
| AM2 HKD*                                 | USD      | 0.004245 | 0.004296 | 0.004258 | 0.004367 | 0.004383 | 0.004363 |
| AM30 AUD*                                | USD      | 0.013104 | 0.012312 | 0.013896 | 0.016478 | 0.014740 | 0.013816 |
| AM30 EUR*                                | USD      | 0.013643 | 0.015034 | 0.016571 | 0.018407 | 0.019028 | 0.019220 |
| AM30 GBP*                                | USD      | 0.030273 | 0.032048 | 0.033133 | 0.039149 | 0.040024 | 0.038461 |
| AM30 RMB*                                | USD      | 0.000804 | 0.000967 | 0.001397 | 0.001019 | 0.000671 | 0.001728 |
| BD                                       | USD      | -        | 0.020571 | -        | -        | -        | -        |
| ZBFIX8.5 JPY*                            | USD      | 1.028604 | -        | 0.962538 | -        | 1.023487 | -        |
| ZD                                       | USD      | -        | 0.246459 | -        | -        | -        | -        |
| ZQ1                                      | USD      | -        | -        | 0.146480 | -        | -        | 0.058201 |
| AMFLX                                    | USD      | 0.546947 | 0.514185 | 0.526049 | 0.563050 | 0.529606 | 0.513452 |
| AMFLXO RMB*                              | USD      | 0.029155 | 0.029286 | 0.031612 | 0.031796 | 0.026405 | 0.034277 |
| AMFLX HKD*                               | USD      | 0.062727 | 0.058985 | 0.060334 | 0.064647 | 0.060702 | 0.058818 |
| AMFLXO GBP*                              | USD      | 0.493068 | 0.479221 | 0.501376 | 0.605554 | 0.567157 | 0.533837 |
| AMFLXO AUD*                              | USD      | 0.231053 | 0.209238 | 0.226959 | 0.275235 | 0.235707 | 0.218604 |
| AMFLXO EUR*                              | USD      | 0.300632 | 0.295633 | 0.307450 | 0.364131 | 0.343137 | 0.327476 |
| ZQ1 GBP*                                 | USD      | -        | -        | 0.188017 | -        | -        | 0.074716 |
| <b>Global Lower Carbon Equity</b>        |          |          |          |          |          |          |          |
| AD                                       | USD      | -        | 0.132229 | -        | -        | -        | -        |
| AD HKD*                                  | USD      | -        | 0.016154 | -        | -        | -        | -        |
| ID                                       | USD      | -        | 0.213199 | -        | -        | -        | -        |
| ZQ1                                      | USD      | -        | -        | 0.099016 | -        | -        | 0.061169 |
| <b>Global Sustainable Equity Income</b>  |          |          |          |          |          |          |          |
| AD                                       | USD      | -        | 0.145800 | -        | -        | -        | -        |
| ZBFIX8.5 JPY*                            | USD      | 1.082899 | -        | 1.047731 | -        | 1.124264 | -        |
| ZQ1                                      | USD      | -        | -        | 0.080545 | -        | -        | 0.052249 |
| ZM1                                      | USD      | 0.016627 | 0.040639 | 0.038315 | 0.017907 | 0.024992 | 0.019465 |

\* The dividend rates disclosed in the note are reported in sub-fund currency by using the exchange rate as at record dates of the distributions.

# Notes to the Financial Statements

for the period ended 30 September 2023 (continued)

## 9. Dividends (continued)

| Sub-Fund                                     | Currency | Apr-2023 | May-2023 | Jun-2023 | Jul-2023 | Aug-2023 | Sep-2023 |
|----------------------------------------------|----------|----------|----------|----------|----------|----------|----------|
| <b>Global Sustainable Long Term Dividend</b> |          |          |          |          |          |          |          |
| AM2                                          | USD      | 0.025069 | 0.021842 | 0.021506 | 0.022707 | 0.022866 | 0.022709 |
| AM2 HKD*                                     | USD      | 0.003234 | 0.002823 | 0.002773 | 0.002943 | 0.002931 | 0.002936 |
| AQ2                                          | USD      | -        | -        | 0.065359 | -        | -        | 0.067966 |
| EQ2                                          | USD      | -        | -        | 0.061972 | -        | -        | 0.065369 |
| ZM2                                          | USD      | 0.025498 | 0.022244 | 0.021932 | 0.023187 | 0.023381 | 0.023251 |
| IQ                                           | USD      | -        | -        | 0.029869 | -        | -        | 0.008281 |
| AMFLX                                        | USD      | 0.569800 | 0.569193 | 0.576380 | 0.614460 | 0.584490 | 0.562542 |
| <b>Global Sustainable Long Term Equity</b>   |          |          |          |          |          |          |          |
| AD                                           | USD      | -        | -        | -        | -        | -        | -        |
| BD                                           | USD      | -        | 0.004080 | -        | -        | -        | -        |
| ID                                           | USD      | -        | 0.009500 | -        | -        | -        | -        |
| <b>Hong Kong Equity</b>                      |          |          |          |          |          |          |          |
| AD                                           | USD      | -        | 0.979294 | -        | -        | -        | -        |
| AD HKD*                                      | USD      | -        | 0.011296 | -        | -        | -        | -        |
| BD GBP*                                      | USD      | -        | 0.258686 | -        | -        | -        | -        |
| PD                                           | USD      | -        | 1.528724 | -        | -        | -        | -        |
| ZD                                           | USD      | -        | 2.993183 | -        | -        | -        | -        |
| <b>BRIC Equity</b>                           |          |          |          |          |          |          |          |
| AD                                           | USD      | -        | 0.445788 | -        | -        | -        | -        |
| AD GBP*                                      | USD      | -        | 0.453019 | -        | -        | -        | -        |
| BD GBP*                                      | USD      | -        | 0.484376 | -        | -        | -        | -        |
| M2D                                          | USD      | -        | 0.551272 | -        | -        | -        | -        |
| <b>BRIC Markets Equity</b>                   |          |          |          |          |          |          |          |
| AD                                           | USD      | -        | 0.303916 | -        | -        | -        | -        |
| BD                                           | USD      | -        | 0.328835 | -        | -        | -        | -        |
| <b>Frontier Markets</b>                      |          |          |          |          |          |          |          |
| AD                                           | USD      | -        | 1.722114 | -        | -        | -        | -        |
| AD EUR*                                      | USD      | -        | 0.244684 | -        | -        | -        | -        |
| ID                                           | USD      | -        | 3.442968 | -        | -        | -        | -        |
| XD                                           | USD      | -        | 0.347054 | -        | -        | -        | -        |
| ZD                                           | USD      | -        | 0.733014 | -        | -        | -        | -        |
| <b>Global Equity Volatility Focused</b>      |          |          |          |          |          |          |          |
| AM2                                          | USD      | 0.024840 | 0.025701 | 0.025085 | 0.024862 | 0.025385 | 0.025850 |
| AM2 HKD*                                     | USD      | 0.003204 | 0.003322 | 0.003235 | 0.003222 | 0.003254 | 0.003343 |
| AM3O AUD*                                    | USD      | 0.006038 | 0.005761 | 0.006653 | 0.008713 | 0.007242 | 0.006599 |
| AM3O CAD*                                    | USD      | 0.012977 | 0.012941 | 0.012296 | 0.013740 | 0.013798 | 0.014383 |
| AM3O EUR*                                    | USD      | 0.001412 | 0.004119 | 0.004290 | 0.004998 | 0.006055 | 0.007031 |
| AM3O RMB*                                    | USD      | -        | -        | -        | -        | -        | 0.000048 |
| AM3O SGD*                                    | USD      | 0.008634 | 0.007431 | 0.007642 | 0.006698 | 0.005176 | 0.004637 |
| <b>Brazil Equity</b>                         |          |          |          |          |          |          |          |
| AD                                           | USD      | -        | 0.751472 | -        | -        | -        | -        |
| AD GBP*                                      | USD      | -        | 0.367796 | -        | -        | -        | -        |
| AD HKD*                                      | USD      | -        | 0.024419 | -        | -        | -        | -        |
| BD                                           | USD      | -        | 0.389084 | -        | -        | -        | -        |
| BD GBP*                                      | USD      | -        | 0.470938 | -        | -        | -        | -        |
| ED                                           | USD      | -        | 0.681974 | -        | -        | -        | -        |
| ID                                           | USD      | -        | 0.895741 | -        | -        | -        | -        |
| S3D                                          | USD      | -        | 0.951845 | -        | -        | -        | -        |
| <b>Economic Scale US Equity</b>              |          |          |          |          |          |          |          |
| AD                                           | USD      | -        | 0.390765 | -        | -        | -        | -        |
| ADH EUR*                                     | USD      | -        | 0.259528 | -        | -        | -        | -        |
| BD                                           | USD      | -        | 0.111637 | -        | -        | -        | -        |
| BD GBP*                                      | USD      | -        | 0.180792 | -        | -        | -        | -        |
| ID                                           | USD      | -        | 0.246233 | -        | -        | -        | -        |
| PD                                           | USD      | -        | 0.516536 | -        | -        | -        | -        |
| XD                                           | USD      | -        | 0.185646 | -        | -        | -        | -        |
| YD                                           | USD      | -        | 0.275292 | -        | -        | -        | -        |
| ZD                                           | USD      | -        | 0.845221 | -        | -        | -        | -        |

\* The dividend rates disclosed in the note are reported in sub-fund currency by using the exchange rate as at record dates of the distributions.

# Notes to the Financial Statements

for the period ended 30 September 2023 (continued)

## 9. Dividends (continued)

| Sub-Fund                     | Currency | Apr-2023 | May-2023 | Jun-2023 | Jul-2023 | Aug-2023 | Sep-2023 |
|------------------------------|----------|----------|----------|----------|----------|----------|----------|
| <b>Indian Equity</b>         |          |          |          |          |          |          |          |
| ZD                           | USD      | -        | 1.699198 | -        | -        | -        | -        |
| <b>Turkey Equity</b>         |          |          |          |          |          |          |          |
| AD                           | EUR      | -        | 0.269187 | -        | -        | -        | -        |
| AD GBP*                      | EUR      | -        | 0.227864 | -        | -        | -        | -        |
| BD                           | EUR      | -        | 0.267059 | -        | -        | -        | -        |
| BD GBP*                      | EUR      | -        | 0.355176 | -        | -        | -        | -        |
| <b>Asia Bond</b>             |          |          |          |          |          |          |          |
| AM2                          | USD      | 0.045535 | 0.044487 | 0.044641 | 0.040940 | 0.040027 | 0.039565 |
| AM3H SGD*                    | USD      | 0.026637 | 0.024711 | 0.024990 | 0.022584 | 0.020697 | 0.019554 |
| IDH EUR*                     | USD      | -        | 0.262923 | -        | -        | -        | -        |
| XDH EUR*                     | USD      | -        | 0.280725 | -        | -        | -        | -        |
| ZDH EUR*                     | USD      | -        | 0.332299 | -        | -        | -        | -        |
| ZQ1                          | USD      | -        | -        | 0.080938 | -        | -        | 0.098545 |
| ZQ1H AUD*                    | USD      | -        | -        | 0.051803 | -        | -        | 0.061736 |
| ZQ1H CHF*                    | USD      | -        | -        | 0.083806 | -        | -        | 0.102857 |
| ZQ1H EUR*                    | USD      | -        | -        | 0.083163 | -        | -        | 0.100889 |
| ZQ1H GBP*                    | USD      | -        | -        | 0.097047 | -        | -        | 0.119819 |
| ZQ1H SGD*                    | USD      | -        | -        | 0.058631 | -        | -        | 0.070514 |
| FDH EUR*                     | USD      | -        | 0.304949 | -        | -        | -        | -        |
|                              |          | 0.072172 | 1.250094 | 0.525019 | 0.063524 | 0.060724 | 0.613479 |
| <b>Asia ESG Bond</b>         |          |          |          |          |          |          |          |
| AM2                          | USD      | 0.049732 | 0.048529 | 0.048907 | 0.045969 | 0.044717 | 0.044375 |
| AM2 HKD*                     | USD      | 0.006381 | 0.006231 | 0.006278 | 0.005908 | 0.005737 | 0.005691 |
| AM3O AUD*                    | USD      | 0.025894 | 0.024476 | 0.025857 | 0.026138 | 0.023390 | 0.022412 |
| AM3O EUR*                    | USD      | 0.036501 | 0.036356 | 0.037293 | 0.036160 | 0.035150 | 0.034145 |
| AM3O GBP*                    | USD      | 0.053241 | 0.053075 | 0.054726 | 0.055842 | 0.053938 | 0.051879 |
| AM3O RMB*                    | USD      | 0.004002 | 0.004018 | 0.004156 | 0.003574 | 0.003177 | 0.003855 |
| AM3O SGD*                    | USD      | 0.030368 | 0.028231 | 0.028645 | 0.026847 | 0.024612 | 0.023442 |
| AM3O HKD*                    | USD      | 0.004687 | 0.004510 | 0.005398 | 0.005216 | 0.005319 | 0.004562 |
| <b>Asia High Yield Bond</b>  |          |          |          |          |          |          |          |
| ADH EUR*                     | USD      | -        | 0.623060 | -        | -        | -        | -        |
| AM                           | USD      | 0.044429 | 0.042384 | 0.041686 | 0.056184 | 0.038048 | 0.031145 |
| AM2                          | USD      | 0.057565 | 0.053506 | 0.054765 | 0.052676 | 0.049379 | 0.050116 |
| AM2 HKD*                     | USD      | 0.006928 | 0.006441 | 0.006589 | 0.006348 | 0.005941 | 0.006027 |
| AM3H AUD*                    | USD      | 0.033060 | 0.030005 | 0.031879 | 0.032247 | 0.028309 | 0.028171 |
| AM3H SGD*                    | USD      | 0.035504 | 0.031976 | 0.032832 | 0.032137 | 0.028964 | 0.028665 |
| BD                           | USD      | -        | 0.518917 | -        | -        | -        | -        |
| BDH EUR*                     | USD      | -        | 0.521354 | -        | -        | -        | -        |
| IM2                          | USD      | 0.053095 | 0.049386 | 0.050575 | 0.048673 | 0.045662 | 0.046369 |
| PM2                          | USD      | 0.057855 | 0.053786 | 0.055065 | 0.052973 | 0.049666 | 0.050423 |
| PM3H AUD*                    | USD      | 0.033199 | 0.030140 | 0.032025 | 0.032404 | 0.028439 | 0.028305 |
| PM3H EUR*                    | USD      | 0.050948 | 0.047219 | 0.049179 | 0.049068 | 0.045448 | 0.045191 |
| PM3H SGD*                    | USD      | 0.038363 | 0.034560 | 0.035494 | 0.034751 | 0.031329 | 0.031002 |
| XD                           | USD      | -        | 0.574639 | -        | -        | -        | -        |
| ZBFIX8.5 JPY*                | USD      | 0.583409 | -        | 0.498887 | -        | 0.474501 | -        |
| ZQ1                          | USD      | -        | -        | 0.150772 | -        | -        | 0.149306 |
| ZQ1H AUD*                    | USD      | -        | -        | 0.096589 | -        | -        | 0.094019 |
| ZQ1H CHF*                    | USD      | -        | -        | 0.155702 | -        | -        | 0.155590 |
| ZQ1H EUR*                    | USD      | -        | -        | 0.154849 | -        | -        | 0.153025 |
| ZQ1H GBP*                    | USD      | -        | -        | 0.183339 | -        | -        | 0.184400 |
| ZQ1H JPY*                    | USD      | -        | -        | 1.039283 | -        | -        | 0.961181 |
| ZQ1H SGD*                    | USD      | -        | -        | 0.110302 | -        | -        | 0.108001 |
| IM3H SGD*                    | USD      | 0.036297 | 0.032713 | 0.033603 | 0.032914 | 0.029685 | 0.029393 |
| BDH CHF*                     | USD      | -        | 0.560396 | -        | -        | -        | -        |
| S40IM2                       | USD      | 0.078603 | 0.073114 | 0.074893 | 0.072098 | 0.067644 | 0.068709 |
| <b>Asian Currencies Bond</b> |          |          |          |          |          |          |          |
| AD                           | USD      | -        | 0.305598 | -        | -        | -        | -        |
| ID EUR*                      | USD      | -        | 1.017600 | -        | -        | -        | -        |
| ZD                           | USD      | -        | 0.433672 | -        | -        | -        | -        |
| <b>Brazil Bond</b>           |          |          |          |          |          |          |          |
| AD                           | USD      | -        | 0.259070 | -        | -        | -        | -        |
| BD GBP*                      | USD      | -        | 0.091800 | -        | -        | -        | -        |
| ED                           | USD      | -        | 0.294207 | -        | -        | -        | -        |
| ZD                           | USD      | -        | 0.342786 | -        | -        | -        | -        |
| <b>Euro Bond</b>             |          |          |          |          |          |          |          |
| AD                           | EUR      | -        | -        | -        | -        | -        | -        |
| ID                           | EUR      | -        | 0.042026 | -        | -        | -        | -        |

\*The dividend rates disclosed in the note are reported in sub-fund currency by using the exchange rate as at record dates of the distributions.

# Notes to the Financial Statements

for the period ended 30 September 2023 (continued)

## 9. Dividends (continued)

| Sub-Fund                              | Currency | Apr-2023 | May-2023 | Jun-2023 | Jul-2023 | Aug-2023 | Sep-2023 |
|---------------------------------------|----------|----------|----------|----------|----------|----------|----------|
| <b>Euro Bond Total Return</b>         |          |          |          |          |          |          |          |
| AD                                    | EUR      | -        | 0.150418 | -        | -        | -        | -        |
| ID                                    | EUR      | -        | 0.204295 | -        | -        | -        | -        |
| <b>Euro Credit Bond</b>               |          |          |          |          |          |          |          |
| AD                                    | EUR      | -        | 0.170285 | -        | -        | -        | -        |
| ID                                    | EUR      | -        | 0.149665 | -        | -        | -        | -        |
| XD                                    | EUR      | -        | 0.157018 | -        | -        | -        | -        |
| <b>Euro High Yield Bond</b>           |          |          |          |          |          |          |          |
| AD                                    | EUR      | -        | 0.559618 | -        | -        | -        | -        |
| AM2                                   | EUR      | 0.049655 | 0.049259 | 0.049579 | 0.051934 | 0.051736 | 0.051281 |
| BD                                    | EUR      | -        | 0.315132 | -        | -        | -        | -        |
| ED                                    | EUR      | -        | 0.589336 | -        | -        | -        | -        |
| ID                                    | EUR      | -        | 1.079573 | -        | -        | -        | -        |
| S8D                                   | EUR      | -        | 0.364965 | -        | -        | -        | -        |
| XD                                    | EUR      | -        | 0.324491 | -        | -        | -        | -        |
| ZQ1                                   | EUR      | -        | -        | 0.083048 | -        | -        | 0.085256 |
| <b>ESG Short Duration Credit Bond</b> |          |          |          |          |          |          |          |
| AM2                                   | USD      | 0.048499 | 0.047796 | 0.047752 | 0.050374 | 0.050062 | 0.049806 |
| AM3H AUD*                             | USD      | 0.023706 | 0.022534 | 0.023815 | 0.028050 | 0.025536 | 0.024396 |
| AM3H EUR*                             | USD      | 0.031569 | 0.032283 | 0.032831 | 0.037791 | 0.037624 | 0.036765 |
| AM3H GBP*                             | USD      | 0.050067 | 0.050816 | 0.051926 | 0.060916 | 0.060258 | 0.058117 |
| AM3H SGD*                             | USD      | 0.028104 | 0.026082 | -        | -        | -        | -        |
| BM2                                   | USD      | 0.048543 | 0.047853 | 0.047820 | 0.050465 | 0.050174 | 0.049929 |
| BM3H EUR*                             | USD      | 0.031597 | 0.032318 | 0.032878 | 0.037861 | 0.037704 | 0.036851 |
| BM3H GBP*                             | USD      | 0.050111 | 0.050883 | 0.052010 | 0.061033 | 0.060394 | 0.058266 |
| ZQ1                                   | USD      | -        | -        | 0.096007 | -        | -        | 0.148210 |
| ZQ1H CHF*                             | USD      | -        | -        | 0.104201 | -        | -        | 0.168042 |
| ZQ1H EUR*                             | USD      | -        | -        | 0.102459 | -        | -        | 0.173452 |
| ZQ1H GBP*                             | USD      | -        | -        | 0.119842 | -        | -        | 0.185851 |
| BM3H CHF*                             | USD      | 0.014324 | 0.015221 | 0.016594 | 0.021959 | 0.020742 | 0.019328 |
| AM2H SGD*                             | USD      | -        | -        | 0.035223 | 0.037860 | 0.036835 | 0.036188 |
| <b>GEM Debt Total Return</b>          |          |          |          |          |          |          |          |
| L1D                                   | USD      | -        | 0.469788 | -        | -        | -        | -        |
| L1DH EUR*                             | USD      | -        | 0.299871 | -        | -        | -        | -        |
| M1D                                   | USD      | -        | 0.401625 | -        | -        | -        | -        |
| M1D EUR*                              | USD      | -        | 0.400924 | -        | -        | -        | -        |
| M1DH EUR*                             | USD      | -        | 0.301914 | -        | -        | -        | -        |
| N1DH EUR*                             | USD      | -        | 0.336207 | -        | -        | -        | -        |
| <b>Global Bond</b>                    |          |          |          |          |          |          |          |
| AD                                    | USD      | -        | 0.158774 | -        | -        | -        | -        |
| AM2 HKD*                              | USD      | 0.003164 | 0.003036 | 0.003061 | 0.003364 | 0.003245 | 0.003176 |
| PD                                    | USD      | -        | 0.154330 | -        | -        | -        | -        |
| ZD                                    | USD      | -        | 0.269850 | -        | -        | -        | -        |
| <b>Global Bond Total Return</b>       |          |          |          |          |          |          |          |
| ZQ1                                   | USD      | -        | -        | 0.092392 | -        | -        | 0.120726 |
| ZQ1H GBP*                             | USD      | -        | -        | 0.114402 | -        | -        | 0.150810 |
| XQ1H GBP*                             | USD      | -        | -        | 0.115712 | -        | -        | 0.152660 |
| IQ1H EUR*                             | USD      | -        | -        | 0.097723 | -        | -        | 0.126673 |
| IQ1H GBP*                             | USD      | -        | -        | 0.115514 | -        | -        | 0.152073 |
| <b>Global Corporate Bond</b>          |          |          |          |          |          |          |          |
| BQ1H GBP*                             | USD      | -        | -        | 0.087742 | -        | -        | 0.104396 |
| ZBFIX8.5 JPY*                         | USD      | 0.718632 | -        | 0.656880 | -        | 0.634145 | -        |
| ZD                                    | USD      | -        | 0.291240 | -        | -        | -        | -        |
| ZDH GBP*                              | USD      | -        | 0.306672 | -        | -        | -        | -        |
| ZM1H JPY*                             | USD      | 0.153884 | 0.178063 | 0.171944 | 0.208157 | 0.195115 | 0.156050 |
| ZQ1                                   | USD      | -        | -        | 0.081168 | -        | -        | 0.096871 |
| ZQ1H AUD*                             | USD      | -        | -        | 0.049894 | -        | -        | 0.058346 |
| ZQ1H CHF*                             | USD      | -        | -        | 0.073357 | -        | -        | 0.088335 |
| ZQ1H EUR*                             | USD      | -        | -        | 0.073671 | -        | -        | 0.088871 |
| ZQ1H GBP*                             | USD      | -        | -        | 0.093841 | -        | -        | 0.113586 |
| ZQ1H JPY*                             | USD      | -        | -        | 0.507461 | -        | -        | 0.566136 |
| ZQ1H SGD*                             | USD      | -        | -        | 0.054934 | -        | -        | 0.064799 |
| <b>Global Emerging Markets Bond</b>   |          |          |          |          |          |          |          |
| AD                                    | USD      | -        | 0.860112 | -        | -        | -        | -        |
| AD GBP*                               | USD      | -        | 0.483527 | -        | -        | -        | -        |
| ADH EUR*                              | USD      | -        | 0.372803 | -        | -        | -        | -        |
| AM2                                   | USD      | 0.097695 | 0.095604 | 0.097144 | 0.099353 | 0.097080 | 0.095180 |

\* The dividend rates disclosed in the note are reported in sub-fund currency by using the exchange rate as at record dates of the distributions.

# Notes to the Financial Statements

for the period ended 30 September 2023 (continued)

## 9. Dividends (continued)

| Sub-Fund                                                  | Currency | Apr-2023 | May-2023 | Jun-2023 | Jul-2023 | Aug-2023 | Sep-2023 |
|-----------------------------------------------------------|----------|----------|----------|----------|----------|----------|----------|
| <b>Global Emerging Markets Bond (continued)</b>           |          |          |          |          |          |          |          |
| AM2 HKD*                                                  | USD      | 0.004926 | 0.004821 | 0.004898 | 0.005017 | 0.004894 | 0.004796 |
| AM3H AUD*                                                 | USD      | 0.018463 | 0.017558 | 0.018660 | 0.020495 | 0.018566 | 0.017676 |
| AM3H EUR*                                                 | USD      | 0.026111 | 0.025860 | 0.026743 | 0.028708 | 0.027870 | 0.026794 |
| AM3H SGD*                                                 | USD      | 0.021584 | 0.020233 | 0.020670 | 0.021454 | 0.019924 | 0.018873 |
| BD GBP*                                                   | USD      | -        | 0.509008 | -        | -        | -        | -        |
| BQ1H GBP*                                                 | USD      | -        | -        | 0.147072 | -        | -        | 0.177018 |
| ED                                                        | USD      | -        | 0.659835 | -        | -        | -        | -        |
| ID EUR*                                                   | USD      | -        | 0.455099 | -        | -        | -        | -        |
| IDH EUR*                                                  | USD      | -        | 0.460327 | -        | -        | -        | -        |
| PD                                                        | USD      | -        | 0.595801 | -        | -        | -        | -        |
| XDH EUR*                                                  | USD      | -        | 0.491261 | -        | -        | -        | -        |
| ZBFIX8.5 JPY*                                             | USD      | 0.628725 | -        | 0.573721 | -        | 0.571903 | -        |
| ZD                                                        | USD      | -        | 0.860615 | -        | -        | -        | -        |
| ZM1H JPY*                                                 | USD      | 0.229958 | 0.229820 | 0.215479 | 0.275637 | 0.267718 | 0.220930 |
| ZQ1                                                       | USD      | -        | -        | 0.105242 | -        | -        | 0.127779 |
| ZQ1H AUD*                                                 | USD      | -        | -        | 0.070119 | -        | -        | 0.083326 |
| ZQ1H CHF*                                                 | USD      | -        | -        | 0.097120 | -        | -        | 0.118918 |
| ZQ1H EUR*                                                 | USD      | -        | -        | 0.095706 | -        | -        | 0.115827 |
| ZQ1H GBP*                                                 | USD      | -        | -        | 0.121744 | -        | -        | 0.149925 |
| ZQ1H JPY*                                                 | USD      | -        | -        | 0.685218 | -        | -        | 0.776375 |
| ZQ1H SGD*                                                 | USD      | -        | -        | 0.072459 | -        | -        | 0.086905 |
| <b>Global Emerging Markets Corporate Sustainable Bond</b> |          |          |          |          |          |          |          |
| AD                                                        | USD      | -        | 0.301503 | -        | -        | -        | -        |
| ID                                                        | USD      | -        | 0.340304 | -        | -        | -        | -        |
| ZQ1                                                       | USD      | -        | -        | 0.167965 | -        | -        | 0.190453 |
| <b>Global Emerging Markets ESG Bond</b>                   |          |          |          |          |          |          |          |
| ZQ1                                                       | USD      | -        | -        | 0.136291 | -        | -        | 0.137546 |
| ZQ1H EUR*                                                 | USD      | -        | -        | 0.167622 | -        | -        | 0.169857 |
| ZQ1H GBP*                                                 | USD      | -        | -        | 0.187153 | -        | -        | 0.192489 |
| ZQO GBP*                                                  | USD      | -        | -        | -        | -        | -        | -        |
| ZQO EUR*                                                  | USD      | -        | -        | -        | -        | -        | -        |
| <b>Global Emerging Markets ESG Local Debt</b>             |          |          |          |          |          |          |          |
| ZD                                                        | USD      | -        | 0.394850 | -        | -        | -        | -        |
| ZQ1                                                       | USD      | -        | -        | 0.144786 | -        | -        | 0.159144 |
| <b>Global Emerging Markets Local Debt</b>                 |          |          |          |          |          |          |          |
| AD                                                        | USD      | -        | 0.231888 | -        | -        | -        | -        |
| BD GBP*                                                   | USD      | -        | 0.362811 | -        | -        | -        | -        |
| BQ1                                                       | USD      | -        | -        | 0.172645 | -        | -        | 0.238185 |
| ID                                                        | USD      | -        | 0.299136 | -        | -        | -        | -        |
| ID EUR*                                                   | USD      | -        | 0.311082 | -        | -        | -        | -        |
| XD                                                        | USD      | -        | 0.241486 | -        | -        | -        | -        |
| ZBFIX8.5 JPY*                                             | USD      | 0.927179 | -        | 0.888884 | -        | 0.920652 | -        |
| ZD                                                        | USD      | -        | 0.342698 | -        | -        | -        | -        |
| ZM2                                                       | USD      | 0.037451 | 0.036888 | 0.037670 | 0.041119 | 0.040113 | 0.039036 |
| ZQ1                                                       | USD      | -        | -        | 0.130933 | -        | -        | 0.180974 |
| <b>Global ESG Corporate Bond</b>                          |          |          |          |          |          |          |          |
| ZQ1                                                       | USD      | -        | -        | 0.059847 | -        | -        | 0.072197 |
| ZQ1H EUR*                                                 | USD      | -        | -        | 0.063279 | -        | -        | 0.075602 |
| ZQ1H GBP*                                                 | USD      | -        | -        | 0.074192 | -        | -        | 0.090340 |
| <b>Global Government Bond</b>                             |          |          |          |          |          |          |          |
| ZBFIX8.5 JPY*                                             | USD      | 0.713467 | -        | 0.646405 | -        | 0.613936 | -        |
| ZD                                                        | USD      | -        | 0.132659 | -        | -        | -        | -        |
| ZM1H JPY*                                                 | USD      | 0.092513 | 0.078058 | 0.102432 | 0.108206 | 0.108162 | 0.107397 |
| ZQ1                                                       | USD      | -        | -        | 0.042779 | -        | -        | 0.054873 |
| ZQ1H AUD*                                                 | USD      | -        | -        | 0.027055 | -        | -        | 0.034014 |
| ZQ1H CHF*                                                 | USD      | -        | -        | 0.039587 | -        | -        | 0.051201 |
| ZQ1H EUR*                                                 | USD      | -        | -        | 0.039898 | -        | -        | 0.051420 |
| ZQ1H GBP*                                                 | USD      | -        | -        | 0.049974 | -        | -        | 0.065015 |
| ZQ1H JPY*                                                 | USD      | -        | -        | 0.270543 | -        | -        | 0.323765 |
| ZQ1H SGD*                                                 | USD      | -        | -        | 0.030184 | -        | -        | 0.038251 |
| <b>Global Green Bond</b>                                  |          |          |          |          |          |          |          |
| ZQ1                                                       | USD      | -        | -        | 0.057468 | -        | -        | 0.069687 |
| ZQ1H EUR*                                                 | USD      | -        | -        | 0.068356 | -        | -        | 0.086652 |
| ZQ1H GBP*                                                 | USD      | -        | -        | 0.078667 | -        | -        | 0.099794 |
| <b>Global High Income Bond</b>                            |          |          |          |          |          |          |          |
| AD                                                        | USD      | -        | 0.288233 | -        | -        | -        | -        |
| ADH EUR*                                                  | USD      | -        | 0.203859 | -        | -        | -        | -        |
| AM2                                                       | USD      | 0.053892 | 0.052774 | 0.052973 | 0.048637 | 0.047945 | 0.047490 |

\* The dividend rates disclosed in the note are reported in sub-fund currency by using the exchange rate as at record dates of the distributions.

# Notes to the Financial Statements

for the period ended 30 September 2023 (continued)

## 9. Dividends (continued)

| Sub-Fund                                               | Currency | Apr-2023 | May-2023 | Jun-2023 | Jul-2023 | Aug-2023 | Sep-2023 |
|--------------------------------------------------------|----------|----------|----------|----------|----------|----------|----------|
| <b>Global High Income Bond (continued)</b>             |          |          |          |          |          |          |          |
| AM3H AUD*                                              | USD      | 0.026102 | 0.024827 | 0.026092 | 0.025359 | 0.023070 | 0.022100 |
| AM3H EUR*                                              | USD      | 0.037369 | 0.037086 | 0.037881 | 0.035291 | 0.034680 | 0.033701 |
| AM3H RMB*                                              | USD      | 0.004459 | 0.004462 | 0.004558 | 0.003778 | 0.003428 | 0.004070 |
| AM3H SGD*                                              | USD      | 0.034190 | 0.032039 | 0.032343 | 0.029374 | 0.027370 | 0.026078 |
| BD                                                     | USD      | -        | 0.280495 | -        | -        | -        | -        |
| ID                                                     | USD      | -        | 0.291715 | -        | -        | -        | -        |
| IM2                                                    | USD      | 0.055355 | 0.054237 | 0.054468 | 0.050044 | 0.049365 | 0.048916 |
| XDH EUR*                                               | -        | -        | 0.308667 | -        | -        | -        | -        |
| <b>Global High Yield Bond</b>                          |          |          |          |          |          |          |          |
| AD                                                     | USD      | -        | 0.414872 | -        | -        | -        | -        |
| AM2                                                    | USD      | 0.058502 | 0.057516 | 0.057720 | 0.052736 | 0.052233 | 0.051696 |
| AM2 HKD*                                               | USD      | 0.007540 | 0.007415 | 0.007440 | 0.006808 | 0.006731 | 0.006658 |
| AM3H AUD*                                              | USD      | 0.031760 | 0.030394 | 0.031821 | 0.030517 | 0.028028 | 0.026937 |
| AM3H EUR*                                              | USD      | 0.046212 | 0.045737 | 0.046703 | 0.043158 | 0.042481 | 0.041225 |
| AM3H RMB*                                              | USD      | 0.005606 | 0.005584 | 0.005663 | 0.004747 | 0.004380 | 0.005024 |
| BD GBP*                                                | USD      | -        | 0.622969 | -        | -        | -        | -        |
| BQ1H GBP*                                              | USD      | -        | -        | 0.660252 | -        | -        | 0.712755 |
| ID                                                     | USD      | -        | 0.473039 | -        | -        | -        | -        |
| ZBFIX8.5 JPY*                                          | USD      | 0.754445 | -        | 0.688231 | -        | 0.677754 | -        |
| ZD                                                     | USD      | -        | 0.528750 | -        | -        | -        | -        |
| ZDH GBP*                                               | USD      | -        | 0.573386 | -        | -        | -        | -        |
| ZM1H JPY*                                              | USD      | 0.272924 | 0.296123 | 0.255250 | 0.296045 | 0.296666 | 0.231725 |
| ZQ1                                                    | USD      | -        | -        | 0.128069 | -        | -        | 0.138221 |
| ZQ1H AUD*                                              | USD      | -        | -        | 0.080467 | -        | -        | 0.085030 |
| ZQ1H CHF*                                              | USD      | -        | -        | 0.120351 | -        | -        | 0.131001 |
| ZQ1H EUR*                                              | USD      | -        | -        | 0.118053 | -        | -        | 0.126996 |
| ZQ1H GBP*                                              | USD      | -        | -        | 0.145284 | -        | -        | 0.159056 |
| ZQ1H JPY*                                              | USD      | -        | -        | 0.867284 | -        | -        | 0.872871 |
| ZQ1H SGD*                                              | -        | -        | -        | 0.088757 | -        | -        | 0.094629 |
| <b>Global High Yield ESG Bond</b>                      |          |          |          |          |          |          |          |
| ZQ1                                                    | USD      | -        | -        | 0.122697 | -        | -        | 0.138380 |
| ZQ1H EUR*                                              | USD      | -        | -        | 0.139551 | -        | -        | 0.151186 |
| ZQ1H GBP*                                              | USD      | -        | -        | 0.159425 | -        | -        | 0.175822 |
| <b>Global Inflation Linked Bond</b>                    |          |          |          |          |          |          |          |
| AD                                                     | USD      | -        | 0.604446 | -        | -        | -        | -        |
| ZQ1                                                    | USD      | -        | -        | 0.166706 | -        | -        | 0.070301 |
| ZQ1H CHF*                                              | USD      | -        | -        | 0.184644 | -        | -        | 0.078792 |
| ZQ1H EUR*                                              | USD      | -        | -        | 0.158935 | -        | -        | 0.067297 |
| ZQ1H GBP*                                              | USD      | -        | -        | 0.193526 | -        | -        | 0.083263 |
| ZQ1H JPY*                                              | USD      | -        | -        | 1.152832 | -        | -        | 0.458817 |
| ZQ1H SGD*                                              | USD      | -        | -        | 0.129508 | -        | -        | 0.054184 |
| <b>Global Investment Grade Securitised Credit Bond</b> |          |          |          |          |          |          |          |
| ADH EUR*                                               | USD      | -        | 0.236426 | -        | -        | -        | -        |
| AM2                                                    | USD      | 0.045030 | 0.044991 | 0.049457 | 0.052030 | 0.052052 | 0.052109 |
| AM2 HKD*                                               | USD      | 0.005735 | 0.005730 | 0.006299 | 0.006636 | 0.006627 | 0.006632 |
| AM3H AUD*                                              | USD      | 0.023102 | 0.022270 | 0.026678 | 0.030965 | 0.028517 | 0.027534 |
| AM3H GBP*                                              | USD      | 0.049950 | 0.051397 | 0.058660 | 0.067981 | 0.067559 | 0.065551 |
| AM3H RMB*                                              | USD      | 0.002990 | 0.003154 | 0.003914 | 0.004009 | 0.003660 | 0.004502 |
| AM3H SGD*                                              | USD      | 0.026391 | 0.024846 | 0.028401 | 0.030582 | 0.028819 | 0.031746 |
| BDH EUR*                                               | USD      | -        | 0.283768 | -        | -        | -        | -        |
| BQ1H GBP*                                              | USD      | -        | -        | 0.146855 | -        | -        | 0.182661 |
| ZBFIX8.5 JPY*                                          | USD      | 0.796000 | -        | 0.735838 | -        | 0.714863 | -        |
| ZM1H JPY*                                              | USD      | 0.256252 | 0.294134 | 0.272115 | 0.330792 | 0.315033 | 0.297101 |
| ZQ1                                                    | USD      | -        | -        | 0.124866 | -        | -        | 0.153338 |
| ZQ1H AUD*                                              | USD      | -        | -        | 0.081241 | -        | -        | 0.097774 |
| ZQ1H CHF*                                              | USD      | -        | -        | 0.127115 | -        | -        | 0.157596 |
| ZQ1H GBP*                                              | USD      | -        | -        | 0.149611 | -        | -        | 0.186370 |
| ZQ1H SGD*                                              | USD      | -        | -        | 0.091617 | -        | -        | 0.111235 |
| ZQ2H EUR*                                              | USD      | -        | -        | 0.156896 | -        | -        | 0.160094 |
| <b>Global Lower Carbon Bond</b>                        |          |          |          |          |          |          |          |
| AD                                                     | USD      | -        | 0.145570 | -        | -        | -        | -        |
| ADH EUR*                                               | USD      | -        | 0.126394 | -        | -        | -        | -        |
| AM2                                                    | USD      | 0.043923 | 0.042862 | 0.042996 | 0.043731 | 0.043047 | 0.042623 |
| AM2 HKD*                                               | USD      | 0.005591 | 0.005456 | 0.005473 | 0.005575 | 0.005478 | 0.005422 |
| AM3H AUD*                                              | USD      | 0.019601 | 0.018451 | 0.019584 | 0.022053 | 0.019845 | 0.018836 |
| AM3H SGD*                                              | USD      | 0.023307 | 0.021422 | 0.021690 | 0.022308 | 0.020516 | 0.019363 |
| ZQ1                                                    | USD      | -        | -        | 0.066020 | -        | -        | 0.079091 |
| ZQ1H CHF*                                              | USD      | -        | -        | 0.060862 | -        | -        | 0.073508 |
| ZQ1H EUR*                                              | USD      | -        | -        | 0.060493 | -        | -        | 0.073316 |
| ZQ1H GBP*                                              | USD      | -        | -        | 0.073984 | -        | -        | 0.089830 |

\*The dividend rates disclosed in the note are reported in sub-fund currency by using the exchange rate as at record dates of the distributions.

# Notes to the Financial Statements

for the period ended 30 September 2023 (continued)

## 9. Dividends (continued)

| Sub-Fund                              | Currency | Apr-2023 | May-2023 | Jun-2023 | Jul-2023 | Aug-2023 | Sep-2023 |
|---------------------------------------|----------|----------|----------|----------|----------|----------|----------|
| <b>Global Securitised Credit Bond</b> |          |          |          |          |          |          |          |
| XD                                    | USD      | -        | 0.439036 | -        | -        | -        | -        |
| ZQ1                                   | USD      | -        | -        | 0.161950 | -        | -        | 0.177915 |
| ZQ1H GBP*                             | USD      | -        | -        | 0.206898 | -        | -        | 0.232429 |
| XDH GBP*                              | USD      | -        | 0.535561 | -        | -        | -        | -        |
| <b>Global Short Duration Bond</b>     |          |          |          |          |          |          |          |
| AM2                                   | USD      | 0.047705 | 0.047159 | 0.046984 | 0.049316 | 0.049176 | 0.049077 |
| AM2 HKD*                              | USD      | 0.006107 | 0.006038 | 0.006015 | 0.006322 | 0.006293 | 0.006278 |
| AM3H AUD*                             | USD      | 0.023337 | 0.022264 | 0.023450 | 0.027400 | 0.025050 | 0.024024 |
| AM3H RMB*                             | USD      | 0.003190 | 0.003322 | 0.003454 | 0.003500 | 0.003145 | 0.003991 |
| ZQ1                                   | USD      | -        | -        | 0.094819 | -        | -        | -        |
| ZQ1H GBP*                             | USD      | -        | -        | 0.112602 | -        | -        | 0.140914 |
| <b>India Fixed Income</b>             |          |          |          |          |          |          |          |
| AD                                    | USD      | -        | 0.380486 | -        | -        | -        | -        |
| AM2                                   | USD      | 0.042848 | 0.042412 | 0.042609 | 0.042518 | 0.041819 | 0.041403 |
| AM2 HKD*                              | USD      | 0.006497 | 0.006433 | 0.006459 | 0.006458 | 0.006340 | 0.006274 |
| AM30 AUD*                             | USD      | 0.026523 | 0.025464 | 0.026838 | 0.028918 | 0.026261 | 0.025152 |
| AM30 EUR*                             | USD      | 0.037588 | 0.037879 | 0.038734 | 0.040550 | 0.039738 | 0.038604 |
| AM30 RMB*                             | USD      | 0.004163 | 0.004236 | 0.004353 | 0.004122 | 0.003735 | 0.004420 |
| AM30 SGD*                             | USD      | 0.026120 | 0.024662 | 0.024940 | 0.025135 | 0.023380 | 0.022275 |
| BD                                    | USD      | -        | 0.484942 | -        | -        | -        | -        |
| BD GBP*                               | USD      | -        | 0.723840 | -        | -        | -        | -        |
| ID                                    | USD      | -        | 0.467902 | -        | -        | -        | -        |
| ID EUR*                               | USD      | -        | 0.526087 | -        | -        | -        | -        |
| ID GBP*                               | USD      | -        | 0.573652 | -        | -        | -        | -        |
| IM2                                   | USD      | 0.047538 | 0.047078 | 0.047323 | 0.047255 | 0.046501 | 0.046060 |
| XD                                    | USD      | -        | 0.482232 | -        | -        | -        | -        |
| XM2                                   | USD      | 0.046324 | 0.045876 | 0.046122 | 0.046060 | 0.045331 | 0.044902 |
| ZD                                    | USD      | -        | 0.552963 | -        | -        | -        | -        |
| <b>RMB Fixed Income</b>               |          |          |          |          |          |          |          |
| AD                                    | USD      | -        | 0.242366 | -        | -        | -        | -        |
| AD EUR*                               | USD      | -        | 0.325037 | -        | -        | -        | -        |
| AM2                                   | USD      | 0.033480 | 0.032669 | 0.032283 | 0.028234 | 0.027397 | 0.027189 |
| AM2 HKD*                              | USD      | 0.004050 | 0.003951 | 0.003901 | 0.003424 | 0.003318 | 0.003284 |
| AM30 SGD*                             | USD      | 0.017483 | 0.015724 | 0.015760 | 0.012709 | 0.011041 | 0.010077 |
| ID                                    | USD      | -        | 0.287235 | -        | -        | -        | -        |
| AM2 RMB*                              | USD      | 0.004814 | 0.004685 | 0.004621 | 0.004054 | 0.003939 | 0.003915 |
| XD EUR*                               | USD      | -        | 0.177291 | -        | -        | -        | -        |
| XD10 EUR*                             | USD      | -        | 0.354408 | -        | -        | -        | -        |
| <b>Singapore Dollar Income Bond</b>   |          |          |          |          |          |          |          |
| AM2                                   | SGD      | 0.037271 | 0.036677 | 0.036846 | 0.035633 | 0.035172 | 0.035267 |
| AM3H AUD*                             | SGD      | 0.030140 | 0.030349 | 0.032277 | 0.033322 | 0.032121 | 0.032095 |
| AM3H USD*                             | SGD      | 0.061807 | 0.062216 | 0.062415 | 0.059906 | 0.061967 | 0.064134 |
| <b>Ultra Short Duration Bond</b>      |          |          |          |          |          |          |          |
| BM2                                   | USD      | 0.043671 | 0.043646 | 0.043595 | 0.046131 | 0.046121 | 0.046131 |
| BM3H GBP*                             | USD      | 0.044011 | 0.045497 | 0.046423 | 0.055219 | 0.055068 | 0.053391 |
| PM2                                   | USD      | 0.043080 | 0.043051 | 0.042910 | 0.045389 | 0.045380 | 0.045321 |
| PM2 HKD*                              | USD      | 0.005551 | 0.005548 | 0.005524 | 0.005852 | 0.005840 | 0.005830 |
| PM3H AUD*                             | USD      | 0.020054 | 0.019266 | 0.020425 | 0.024566 | 0.022368 | 0.021321 |
| PM3H EUR*                             | USD      | 0.026774 | 0.028056 | 0.027238 | 0.032112 | 0.032304 | 0.031800 |
| PM3H GBP*                             | USD      | 0.043399 | 0.044889 | 0.045722 | 0.054415 | 0.054293 | 0.052515 |
| PM3H RMB*                             | USD      | 0.002426 | 0.002619 | 0.002779 | 0.002824 | 0.002476 | 0.003363 |
| PM3H SGD*                             | USD      | 0.024117 | 0.022528 | 0.022615 | 0.024541 | 0.022805 | 0.021555 |
| ZM                                    | USD      | 0.030378 | 0.044555 | 0.039475 | 0.044152 | 0.041077 | 0.036739 |
| UM2                                   | USD      | 0.044403 | 0.044377 | 0.044394 | 0.046990 | 0.046981 | 0.047033 |
| UM2 HKD*                              | USD      | 0.005661 | 0.005658 | 0.005660 | 0.005999 | 0.005988 | 0.005991 |
| <b>US Dollar Bond</b>                 |          |          |          |          |          |          |          |
| AD                                    | USD      | -        | 0.195597 | -        | -        | -        | -        |
| AM2                                   | USD      | 0.034338 | 0.033258 | 0.033442 | 0.032048 | 0.031324 | 0.030750 |
| AM2 HKD*                              | USD      | 0.043953 | 0.042575 | 0.042805 | 0.041083 | 0.040083 | 0.039333 |
| ID                                    | USD      | -        | 0.347266 | -        | -        | -        | -        |
| PD                                    | USD      | -        | 0.221277 | -        | -        | -        | -        |
| WD                                    | USD      | -        | 0.298836 | -        | -        | -        | -        |
| ZD                                    | USD      | -        | 0.294377 | -        | -        | -        | -        |
| <b>US High Yield Bond</b>             |          |          |          |          |          |          |          |
| AM2                                   | USD      | 0.062082 | 0.055838 | 0.056048 | 0.054162 | 0.053558 | 0.052906 |
| AM2 HKD*                              | USD      | 0.007910 | 0.007116 | 0.007142 | 0.006911 | 0.006823 | 0.006737 |
| AM3H AUD*                             | USD      | 0.033607 | 0.028863 | 0.030289 | 0.031115 | 0.028493 | 0.027304 |
| AM3H RMB*                             | USD      | 0.005794 | 0.005058 | 0.005154 | 0.004660 | 0.004280 | 0.004944 |

\* The dividend rates disclosed in the note are reported in sub-fund currency by using the exchange rate as at record dates of the distributions.

# Notes to the Financial Statements

for the period ended 30 September 2023 (continued)

## 9. Dividends (continued)

| Sub-Fund                                                                               | Currency | Apr-2023 | May-2023 | Jun-2023 | Jul-2023 | Aug-2023 | Sep-2023 |
|----------------------------------------------------------------------------------------|----------|----------|----------|----------|----------|----------|----------|
| <b>US High Yield Bond (continued)</b>                                                  |          |          |          |          |          |          |          |
| AQ1                                                                                    | USD      | -        | -        | 0.127428 | -        | -        | 0.143766 |
| IQ1                                                                                    | USD      | -        | -        | 0.131292 | -        | -        | 0.148553 |
| XQ1                                                                                    | USD      | -        | -        | 0.131580 | -        | -        | 0.148928 |
| ZD                                                                                     | USD      | -        | 0.585562 | -        | -        | -        | -        |
| ZQ1                                                                                    | USD      | -        | -        | 0.134237 | -        | -        | 0.152240 |
| <b>US Short Duration High Yield Bond*</b>                                              |          |          |          |          |          |          |          |
| AD                                                                                     | USD      | -        | 0.447489 | -        | -        | -        | -        |
| ADH EUR*                                                                               | USD      | -        | 0.401579 | -        | -        | -        | -        |
| ED                                                                                     | USD      | -        | 0.404634 | -        | -        | -        | -        |
| ZQ1                                                                                    | USD      | -        | -        | 0.123923 | -        | -        | 0.150328 |
| ZQ1H CHF*                                                                              | USD      | -        | -        | 0.116094 | -        | -        | 0.142170 |
| ZQ1H EUR*                                                                              | USD      | -        | -        | 0.116940 | -        | -        | 0.141507 |
| ZQ1H GBP*                                                                              | USD      | -        | -        | 0.143982 | -        | -        | 0.177046 |
| ZQ1H SGD*                                                                              | USD      | -        | -        | 0.088956 | -        | -        | 0.106661 |
| <b>Global Credit Floating Rate Fixed Term Bond 2023 - 1 (closed as at 5 July 2023)</b> |          |          |          |          |          |          |          |
| AM2                                                                                    | USD      | 0.053565 | 0.053565 | 0.053565 | -        | -        | -        |
| AM3H EUR*                                                                              | USD      | 0.036992 | 0.038041 | 0.038714 | -        | -        | -        |
| AM3H SGD*                                                                              | USD      | 0.031789 | 0.030121 | 0.030352 | -        | -        | -        |
| BM2                                                                                    | USD      | 0.054982 | 0.054982 | 0.054982 | -        | -        | -        |
| BM3H EUR*                                                                              | USD      | 0.038552 | 0.039562 | 0.040260 | -        | -        | -        |
| BM3H GBP*                                                                              | USD      | 0.057962 | 0.059430 | 0.060794 | -        | -        | -        |
| PM2                                                                                    | USD      | 0.054232 | 0.054232 | 0.054232 | -        | -        | -        |
| PM3H GBP*                                                                              | USD      | 0.057027 | 0.058499 | 0.059841 | -        | -        | -        |
| PM3H RMB*                                                                              | USD      | 0.003995 | 0.004159 | 0.004296 | -        | -        | -        |
| <b>Global Credit Floating Rate Fixed Term Bond 2023 - 2</b>                            |          |          |          |          |          |          |          |
| AM2                                                                                    | USD      | 0.053169 | 0.053169 | 0.056882 | 0.056882 | 0.056882 | 0.056882 |
| AM3H EUR*                                                                              | USD      | 0.036557 | 0.037618 | 0.042334 | 0.044602 | 0.044545 | 0.043723 |
| AM3H SGD*                                                                              | USD      | 0.031493 | 0.029829 | 0.032803 | 0.033108 | 0.031211 | 0.029948 |
| BM2                                                                                    | USD      | 0.054586 | 0.054586 | 0.058299 | 0.058299 | 0.058299 | 0.058299 |
| BM3H GBP*                                                                              | USD      | 0.057468 | 0.058938 | 0.065010 | 0.070904 | 0.070375 | 0.068210 |
| PM2                                                                                    | USD      | 0.053836 | 0.053836 | 0.057549 | 0.057549 | 0.057549 | 0.057549 |
| PM2 HKD*                                                                               | USD      | 0.006858 | 0.006872 | 0.007349 | 0.007377 | 0.007333 | 0.007357 |
| PM3H AUD*                                                                              | USD      | 0.027142 | 0.026254 | 0.030135 | 0.032722 | 0.030150 | 0.029103 |
| <b>Global Emerging Markets Multi-Asset Income</b>                                      |          |          |          |          |          |          |          |
| AM2                                                                                    | USD      | 0.039669 | 0.038885 | 0.039714 | 0.038370 | 0.037170 | 0.036505 |
| AM2 HKD*                                                                               | USD      | 0.005074 | 0.004974 | 0.005077 | 0.004914 | 0.004753 | 0.004666 |
| AM3O AUD*                                                                              | USD      | 0.019693 | 0.018686 | 0.020069 | 0.020917 | 0.018609 | 0.017589 |
| AM3O EUR*                                                                              | USD      | 0.027673 | 0.027777 | 0.028876 | 0.028890 | 0.027981 | 0.026976 |
| AM3O GBP*                                                                              | USD      | 0.041073 | 0.041233 | 0.043080 | 0.045394 | 0.043712 | 0.041610 |
| AM3O RMB*                                                                              | USD      | 0.003096 | 0.003145 | 0.003307 | 0.002900 | 0.002549 | 0.003124 |
| AM3O SGD*                                                                              | USD      | 0.026636 | 0.024803 | 0.025522 | 0.024565 | 0.022363 | 0.021028 |
| <b>Managed Solutions - Asia Focused Conservative</b>                                   |          |          |          |          |          |          |          |
| AM2                                                                                    | USD      | 0.046524 | 0.045628 | 0.046117 | 0.041858 | 0.040446 | 0.040101 |
| AM2 HKD*                                                                               | USD      | 0.005999 | 0.005884 | 0.005944 | 0.005405 | 0.005213 | 0.005167 |
| AM3O RMB*                                                                              | USD      | 0.003176 | 0.003261 | 0.003422 | 0.002625 | 0.002242 | 0.002967 |
| <b>Managed Solutions - Asia Focused Growth</b>                                         |          |          |          |          |          |          |          |
| AM2                                                                                    | USD      | 0.026611 | 0.026516 | 0.027281 | 0.025076 | 0.023647 | 0.023235 |
| <b>Managed Solutions - Asia Focused Income</b>                                         |          |          |          |          |          |          |          |
| AM2                                                                                    | USD      | 0.041521 | 0.040608 | 0.041344 | 0.038168 | 0.036888 | 0.036566 |
| AM2 HKD*                                                                               | USD      | 0.005347 | 0.005230 | 0.005322 | 0.004923 | 0.004750 | 0.004706 |
| AM3O AUD*                                                                              | USD      | 0.017943 | 0.016942 | 0.018211 | 0.018178 | 0.016023 | 0.015191 |
| AM3O EUR*                                                                              | USD      | 0.024356 | 0.024604 | 0.025504 | 0.024089 | 0.023388 | 0.022787 |
| AM3O RMB*                                                                              | USD      | 0.002639 | 0.002708 | 0.002868 | 0.002270 | 0.001940 | 0.002567 |
| AM3O SGD*                                                                              | USD      | 0.021963 | 0.020282 | 0.020835 | 0.018891 | 0.017008 | 0.016035 |
| <b>Multi-Strategy Target Return</b>                                                    |          |          |          |          |          |          |          |
| ID                                                                                     | USD      | -        | 0.134740 | -        | -        | -        | -        |
| <b>US Income Focused</b>                                                               |          |          |          |          |          |          |          |
| AM2                                                                                    | USD      | 0.045634 | 0.045080 | 0.045804 | 0.043558 | 0.042079 | 0.041465 |
| AM2 HKD*                                                                               | USD      | 0.005872 | 0.005802 | 0.005895 | 0.005614 | 0.005413 | 0.005332 |
| AM3H AUD*                                                                              | USD      | 0.021931 | 0.020916 | 0.022442 | 0.023075 | 0.020311 | 0.019126 |
| AM3H CAD*                                                                              | USD      | 0.029574 | 0.028789 | 0.029593 | 0.029209 | 0.027542 | 0.027415 |
| AM3H EUR*                                                                              | USD      | 0.029967 | 0.030616 | 0.031663 | 0.030729 | 0.029792 | 0.028851 |
| AM3H GBP*                                                                              | USD      | 0.046435 | 0.047189 | 0.049042 | 0.051219 | 0.049350 | 0.047158 |
| AM3H RMB*                                                                              | USD      | 0.003096 | 0.003215 | 0.003403 | 0.002747 | 0.002338 | 0.003105 |

\*The dividend rates disclosed in the note are reported in sub-fund currency by using the exchange rate as at record dates of the distributions.

\* Until 3 July 2023, the sub-fund was named Global Short Duration High Yield Bond.



# Notes to the Financial Statements

for the period ended 30 September 2023 (continued)

## 10. Other Income

Other income mainly consists of dilution levy (refer to Note 14).

## 11. Security Lending

Each sub-fund may for the purpose of generating additional capital or income (either through the fee paid by the borrowers or the reinvestment of the cash collateral) or for reducing costs participate in Securities Lending subject to complying with the provisions set forth in Regulation (EU) 2015/2365 of the European Parliament and of the Council of 25 November 2015 on transparency of securities financing transactions and of reuse ("SFTR"), ESMA's Guidelines of 1 August 2014 on ETFs and other UCITS issues (ESMA/2014/937EN) (the "ESMA Guidelines on ETFs and other UCITS issues"), CSSF Circular 08/356 relating to the rules applicable to undertakings for collective investment when they use certain techniques and instruments relating to transferable securities and money market instruments and CSSF Circular 14/592 relating to the ESMA Guidelines on ETFs and other UCITS issues (the "CSSF Circular 14/592") and any other applicable laws, regulations, circulars or CSSF positions as may be amended or replaced.

The Board of Directors has delegated the implementation, management and day to day oversight of a Securities Lending Programme to the Management Company. The Management Company may decide which sub-fund should participate in a Securities Lending programme in which securities are transferred temporarily to approved borrowers by the Management Company in exchange for collateral. Any of the transferable securities or money market instruments belonging to a sub-fund may be subject to Securities Lending. The Management Company report regularly to the board on the Securities Lending activity and remain subject to the ongoing supervision and control of the board in relation to the Securities Lending Programme.

The aim is to use Securities Lending on a continuous basis. The proportion of a sub-fund's net assets subject to Securities Lending transactions is intended to be around 25%.

The Lending Agent, shall receive a fee of 15% of the gross revenue for its services related to Securities Lending and the Management Company a fee of 10% of the gross revenue for the oversight work undertaken in relation to Securities Lending. The remainder (75%) of the gross revenue is received by the relevant sub-funds taking part in the Securities Lending program. The detail of return and cost for each sub-fund are disclosed on Appendix VII (Additional Disclosures) – Securities Financing Transactions Regulation ("SFTR") from page 521 to page 544.

The approval and selection process for counterparties to Securities Lending is a dynamic assessment of counterparties based on various criteria. Criteria used for approval of counterparties may include, but are not limited to, a counterparty's minimum credit rating, country or origin, accessibility, execution of specialized trade and regulatory risk profile.

# Notes to the Financial Statements

for the period ended 30 September 2023 (continued)

## 11. Security Lending (continued)

| Sub-funds                                                     | Currency | Market value of securities lent | Market value of collateral received | Securities lending income (Net)* |
|---------------------------------------------------------------|----------|---------------------------------|-------------------------------------|----------------------------------|
| Asean Equity <sup>^</sup>                                     | USD      | 487,458                         | 513,048                             | 7,171                            |
| Asia ex Japan Equity                                          | USD      | 12,681,011                      | 13,369,414                          | 20,435                           |
| Asia ex Japan Equity Smaller Companies                        | USD      | 80,056,960                      | 84,220,090                          | 432,665                          |
| Asia Pacific ex Japan Equity High Dividend                    | USD      | 12,747,690                      | 13,459,951                          | 52,142                           |
| Chinese Equity                                                | USD      | 11,126,325                      | 11,777,941                          | 44,400                           |
| Euroland Equity Smaller Companies                             | EUR      | 15,769,556                      | 16,585,683                          | 15,478                           |
| Euroland Growth                                               | EUR      | 39,745,780                      | 41,813,978                          | 14,813                           |
| Euroland Value                                                | EUR      | 36,004,942                      | 37,817,904                          | 20,803                           |
| Europe Value                                                  | EUR      | 12,907,844                      | 13,603,638                          | 21,445                           |
| Global Emerging Markets Equity                                | USD      | 24,770,806                      | 26,177,672                          | 62,366                           |
| Global Real Estate Equity                                     | USD      | 66,799,570                      | 71,271,521                          | 79,315                           |
| Global Sustainable Long Term Dividend                         | USD      | 999,265                         | 1,059,677                           | 1,456                            |
| Hong Kong Equity                                              | USD      | 1,382,136                       | 1,951,002                           | 8,395                            |
| BRIC Equity                                                   | USD      | 5,387,766                       | 5,700,728                           | 4,474                            |
| BRIC Markets Equity                                           | USD      | 2,019,802                       | 2,132,822                           | 975                              |
| Frontier Markets                                              | USD      | -                               | -                                   | 461                              |
| Global Equity Volatility Focused                              | USD      | 12,250,100                      | 13,303,865                          | 11,653                           |
| Brazil Equity                                                 | USD      | -                               | -                                   | 9                                |
| Economic Scale US Equity                                      | USD      | 27,804,295                      | 29,663,565                          | 45,287                           |
| Indian Equity                                                 | USD      | 34,103,874                      | 36,150,828                          | 10,199                           |
| Turkey Equity                                                 | EUR      | 109,276                         | 115,992                             | 9,803                            |
| Asia Bond                                                     | USD      | 77,731,798                      | 81,876,044                          | 362,475                          |
| Asia High Yield Bond                                          | USD      | 132,602,831                     | 142,000,300                         | 1,761,884                        |
| Euro Bond                                                     | EUR      | 1,528,231                       | 2,040,196                           | 9,366                            |
| Euro Bond Total Return                                        | EUR      | 8,073,659                       | 8,601,440                           | 9,627                            |
| Euro Credit Bond                                              | EUR      | 27,488,952                      | 29,126,191                          | 25,424                           |
| Euro High Yield Bond                                          | EUR      | 107,527,572                     | 122,616,180                         | 305,309                          |
| GEM Debt Total Return                                         | USD      | 3,468,387                       | 3,643,481                           | 3,188                            |
| Global Bond Total Return                                      | USD      | 7,819,056                       | 9,048,074                           | 15,468                           |
| Global Corporate Bond                                         | USD      | 383,555,809                     | 451,476,178                         | 383,698                          |
| Global Emerging Markets Bond                                  | USD      | 84,512,241                      | 92,608,101                          | 129,926                          |
| Global Emerging Markets Local Debt                            | USD      | 235,829,274                     | 258,320,017                         | 116,454                          |
| Global Government Bond                                        | USD      | 633,307,606                     | 758,281,039                         | 641,185                          |
| Global High Income Bond                                       | USD      | 57,588,297                      | 66,901,845                          | 106,056                          |
| Global High Yield Bond                                        | USD      | 179,700,183                     | 208,963,103                         | 347,425                          |
| Global Inflation Linked Bond                                  | USD      | 100,794,832                     | 109,545,698                         | 33,994                           |
| Global Short Duration Bond                                    | USD      | 133,091,802                     | 145,307,446                         | 81,912                           |
| US Short Duration High Yield Bond**                           | USD      | 1,677,405                       | 2,328,488                           | 25,197                           |
| RMB Fixed Income                                              | USD      | 1,890,118                       | 2,425,155                           | 37,628                           |
| Singapore Dollar Income Bond                                  | SGD      | 13,072,459                      | 14,467,013                          | 81,751                           |
| Ultra Short Duration Bond                                     | USD      | -                               | -                                   | 41                               |
| US Dollar Bond                                                | USD      | -                               | -                                   | 5,684                            |
| US High Yield Bond                                            | USD      | 331,360                         | 349,186                             | 597                              |
| Global Credit Floating Rate Fixed Term Bond 2023 - 1 (closed) | USD      | -                               | -                                   | 16,286                           |
| Global Credit Floating Rate Fixed Term Bond 2023 - 2          | USD      | 383,786                         | 403,976                             | 22,351                           |
| Global Emerging Markets Multi-Asset Income                    | USD      | -                               | -                                   | 115                              |
| Managed Solutions - Asia Focused Conservative                 | USD      | 271,355                         | 448,668                             | 400                              |
| Managed Solutions - Asia Focused Growth                       | USD      | 254,256                         | 270,168                             | 157                              |
| Managed Solutions - Asia Focused Income                       | USD      | 26,377,843                      | 30,246,372                          | 183,285                          |
| Multi-Strategy Target Return                                  | USD      | -                               | -                                   | 2,889                            |
| US Income Focused                                             | USD      | 9,426,122                       | 10,595,093                          | 13,250                           |

\*\* Until 3 July 2023, the sub-fund was named Global Short Duration High Yield Bond.

<sup>^</sup> Until 1 August 2023, the sub-fund was named Thai Equity.

\* All revenues (less transaction costs) from securities lending transactions are accrued to the relevant sub-fund and are included in the caption "Investment Income, net" in the Statement of Operations and Changes in Net Assets. The total gross income amounts by sub-fund are disclosed in Appendix VII (Additional Disclosures) – Securities Financing Transactions Regulation ("SFTR") in Return and Cost section of the current report.

The security lending agent is The Hong Kong and Shanghai Banking Corporation Limited which is an affiliated entity of the management company.

The collateral type received on security lending are corresponding to bonds and shares.

The names of each counterparty by sub-fund are disclosed in Appendix VII (Additional Disclosures) – Securities Financing Transactions Regulation ("SFTR") in Concentration data section from page 523 to page 531 of the current report.

There was no collateral reused on securities lending during the period ended 30 September 2023.

# Notes to the Financial Statements

for the period ended 30 September 2023 (continued)

## 12. Transactions with connected persons and brokerage commission paid per sub-fund

All transactions with connected parties were carried out on an arm's length basis.

### (a) Bank accounts and deposits with related parties

Bank accounts are maintained and deposits are made mainly with HSBC Continental Europe, a member of HSBC Group.

### (b) Investment transactions with related parties

In their purchases and sales of investments, the sub-funds utilise the services of members of HSBC Group. Details of such transactions executed during the period ended 30 September 2023 are shown below.

| Sub-fund                                                                 | Currency | Total aggregate value of such transactions for the period | Percentage of such transactions in value to total transactions for the period (%) | Commission paid for the period | Average rate of commission (%) |
|--------------------------------------------------------------------------|----------|-----------------------------------------------------------|-----------------------------------------------------------------------------------|--------------------------------|--------------------------------|
| Asia ex Japan Equity                                                     | USD      | 1,998,903                                                 | 0.38%                                                                             | 3,998                          | 0.20%                          |
| Asia ex Japan Equity Smaller Companies                                   | USD      | 14,637,943                                                | 1.35%                                                                             | 27,963                         | 0.19%                          |
| Asia Pacific ex Japan Equity High Dividend                               | USD      | 9,117,621                                                 | 2.73%                                                                             | 12,570                         | 0.14%                          |
| China A-shares Equity                                                    | USD      | 7,491,553                                                 | 9.28%                                                                             | -                              | 0.00%                          |
| Chinese Equity                                                           | USD      | 38,025,861                                                | 4.25%                                                                             | 1,432                          | 0.00%                          |
| Euroland Growth                                                          | EUR      | 5,255,593                                                 | 5.55%                                                                             | 827                            | 0.02%                          |
| Europe Value                                                             | EUR      | 912,920                                                   | 4.20%                                                                             | 228                            | 0.02%                          |
| Global Emerging Markets Equity                                           | USD      | 6,497,520                                                 | 2.25%                                                                             | 2,599                          | 0.04%                          |
| Global Lower Carbon Equity                                               | USD      | 2,900,305                                                 | 1.03%                                                                             | 168                            | 0.01%                          |
| Global Sustainable Equity Income                                         | USD      | 24,135,203                                                | 15.58%                                                                            | 4,172                          | 0.02%                          |
| Global Sustainable Long Term Dividend                                    | USD      | 1,439,896                                                 | 2.28%                                                                             | 432                            | 0.03%                          |
| Hong Kong Equity                                                         | USD      | 19,088,964                                                | 11.19%                                                                            | 4,263                          | 0.02%                          |
| BRIC Equity                                                              | USD      | 44,541                                                    | 0.10%                                                                             | 31                             | 0.07%                          |
| BRIC Markets Equity                                                      | USD      | 16,684                                                    | 0.11%                                                                             | 12                             | 0.07%                          |
| Frontier Markets                                                         | USD      | 9,798,375                                                 | 4.79%                                                                             | 23,333                         | 0.24%                          |
| Economic Scale US Equity                                                 | USD      | 14,946,642                                                | 11.60%                                                                            | 1,710                          | 0.01%                          |
| Indian Equity                                                            | USD      | 13,055,028                                                | 2.66%                                                                             | 24,906                         | 0.19%                          |
| Turkey Equity                                                            | EUR      | 1,621,804                                                 | 1.03%                                                                             | -                              | 0.00%                          |
| Asia Bond                                                                | USD      | 59,276,009                                                | 6.39%                                                                             | -                              | 0.00%                          |
| Asia ESG Bond                                                            | USD      | 4,059,045                                                 | 9.12%                                                                             | -                              | 0.00%                          |
| Asia High Yield Bond                                                     | USD      | 126,574,929                                               | 4.18%                                                                             | -                              | 0.00%                          |
| Asian Currencies Bond                                                    | USD      | 2,975,514                                                 | 7.56%                                                                             | -                              | 0.00%                          |
| Corporate Euro Bond Fixed Term Bond 2027 (launched as at 3 January 2023) | EUR      | 5,031,959                                                 | 4.72%                                                                             | -                              | 0.00%                          |
| Euro Bond                                                                | EUR      | 5,775,840                                                 | 20.96%                                                                            | -                              | 0.00%                          |
| Euro Bond Total Return                                                   | EUR      | 63,682,284                                                | 7.62%                                                                             | -                              | 0.00%                          |
| Euro Credit Bond                                                         | EUR      | 180,075,705                                               | 10.52%                                                                            | -                              | 0.00%                          |
| Euro High Yield Bond                                                     | EUR      | 47,633,732                                                | 13.40%                                                                            | -                              | 0.00%                          |
| GEM Debt Total Return                                                    | USD      | 12,850,604                                                | 1.62%                                                                             | -                              | 0.00%                          |
| Global Bond                                                              | USD      | 21,611,461                                                | 13.04%                                                                            | -                              | 0.00%                          |
| Global Bond Total Return                                                 | USD      | 321,272,388                                               | 18.14%                                                                            | -                              | 0.00%                          |
| Global Emerging Markets Corporate Sustainable Bond                       | USD      | 8,184,500                                                 | 12.62%                                                                            | -                              | 0.00%                          |
| Global ESG Corporate Bond                                                | USD      | 53,649,926                                                | 15.92%                                                                            | -                              | 0.00%                          |
| Global Government Bond                                                   | USD      | 695,582,102                                               | 14.07%                                                                            | -                              | 0.00%                          |
| Global Green Bond                                                        | USD      | 634,018                                                   | 0.86%                                                                             | -                              | 0.00%                          |
| Global High Income Bond                                                  | USD      | 47,576,698                                                | 2.51%                                                                             | -                              | 0.00%                          |
| Global High Yield Bond                                                   | USD      | 6,169,683                                                 | 0.47%                                                                             | -                              | 0.00%                          |
| Global High Yield ESG Bond                                               | USD      | 345,704                                                   | 0.64%                                                                             | -                              | 0.00%                          |
| Global High Yield Securitised Credit Bond                                | USD      | 9,315,315                                                 | 5.46%                                                                             | -                              | 0.00%                          |
| Global Inflation Linked Bond                                             | USD      | 53,522,350                                                | 11.51%                                                                            | -                              | 0.00%                          |
| Global Investment Grade Securitised Credit Bond                          | USD      | 198,396,918                                               | 17.91%                                                                            | -                              | 0.00%                          |
| Global Lower Carbon Bond                                                 | USD      | 24,189,344                                                | 8.34%                                                                             | -                              | 0.00%                          |
| Global Securitised Credit Bond                                           | USD      | 9,757,713                                                 | 28.96%                                                                            | -                              | 0.00%                          |
| Global Short Duration Bond                                               | USD      | 1,184,760,380                                             | 18.52%                                                                            | -                              | 0.00%                          |
| India Fixed Income                                                       | USD      | 31,119,457                                                | 4.20%                                                                             | -                              | 0.00%                          |
| RMB Fixed Income                                                         | USD      | 36,682,231                                                | 24.96%                                                                            | -                              | 0.00%                          |
| Singapore Dollar Income Bond                                             | SGD      | 12,637,228                                                | 3.48%                                                                             | -                              | 0.00%                          |
| US Short Duration High Yield Bond *                                      | USD      | 2,553,789                                                 | 1.94%                                                                             | -                              | 0.00%                          |
| Global Emerging Markets Multi-Asset Income                               | USD      | 3,643,238                                                 | 4.15%                                                                             | 1,376                          | 0.04%                          |
| Managed Solutions - Asia Focused Conservative                            | USD      | 27,965,877                                                | 38.45%                                                                            | -                              | 0.00%                          |
| Managed Solutions - Asia Focused Growth                                  | USD      | 4,084,921                                                 | 10.55%                                                                            | 234                            | 0.01%                          |
| Managed Solutions - Asia Focused Income                                  | USD      | 48,937,254                                                | 8.72%                                                                             | 5,343                          | 0.01%                          |
| Multi-Asset Style Factors                                                | EUR      | 7,118,337,049                                             | 32.71%                                                                            | -                              | 0.00%                          |
| Multi-Strategy Target Return                                             | EUR      | 893,299,013                                               | 47.06%                                                                            | 106                            | 0.00%                          |
| US Income Focused                                                        | USD      | 56,130,832                                                | 6.31%                                                                             | 7,238                          | 0.01%                          |

\* Until 3 July 2023, the sub-fund was named Global Short Duration High Yield Bond.

# Notes to the Financial Statements

for the period ended 30 September 2023 (continued)

## 12. Transactions with connected persons and brokerage commission paid per sub-fund (continued)

### (b) Investment transactions with related parties (continued)

No soft commission arrangements are in place, except commission sharing arrangements as specifically detailed below.

In some locations, the investment adviser and its connected persons have entered into commission sharing arrangements (related solely to research services, defined as soft commissions by the Hong Kong Securities and Futures Commission, that are utilized by the Fund) with certain brokers, for which goods and services used to support the investment decision making process were received by it or its connected persons.

The investment adviser or its connected persons do not make direct payment for these services, but transact and agree an amount of business with brokers on behalf of the sub-funds concerned. All transactions were entered into in the ordinary course of business and on normal commercial terms.

Commissions were paid by the Company on these transactions. The goods and services utilized for the Company include the following: research and advisory services, economic and political analysis, portfolio analysis, market analysis and investment related publications.

## 13. List of movements in the investment portfolio

The detailed list of movements in the investment portfolio can be obtained free of charge upon request at the registered office of the Company.

## 14. Anti-Dilution Mechanisms

When investors buy or sell shares in a sub-fund, the Investment Adviser may need to buy or sell the underlying investments within the sub-fund. Without an anti-dilution mechanism to take account of these transactions, all shareholders in the sub-fund would pay the associated costs of buying and selling these underlying investments. These transaction costs can include, but are not limited to, bid-offer spreads, brokerage and taxes on transactions.

There are two anti-dilution mechanisms available to each sub-fund, a pricing adjustment and an anti-dilution levy, both mechanisms aim to protect shareholders in a sub-fund.

There is an adjustment of the Net Asset Value per Share for a pricing adjustment and no adjustment of the Net Asset Value per Share for an anti-dilution mechanism.

Each mechanism has three main components:

1. A threshold rate
2. A buy rate
3. A sell rate

These components may be different for each sub-fund.

Details of which anti-dilution mechanism is in operation on a particular sub-fund can be obtained from the Management Company.

Should the Company decide to change the anti-dilution mechanism in operation for a particular sub-fund (i.e. from a pricing adjustment to an anti-dilution levy or vice versa), prior approval will be sought from relevant regulators (where required) and affected investors will receive at least one month's prior written notification.

# Notes to the Financial Statements

for the period ended 30 September 2023 (continued)

## 14. Anti-Dilution Mechanisms (continued)

### *Anti-Dilution Levy*

The anti-dilution levy aims to mitigate the effect of transactions costs on the Net Asset Value of a sub-fund incurred by net subscriptions or redemptions.

The anti-dilution levy is triggered when the difference between subscriptions and redemptions, as a percentage of the sub-fund's Net Asset Value, exceeds the threshold on any particular Dealing Day. In the case of net capital inflows, the anti-dilution levy will be deducted from each subscription amount and accordingly reduce the number of Shares received by an investor or, in the case of net capital outflows, will be deducted from each redemption amount and accordingly reduce the redemption proceeds received by an investor.

The amount of the anti-dilution levy may be reduced or waived at the discretion of the Board of Directors. The amount of the anti-dilution levy may be reduced or waived at the discretion of the Board of Directors.

Investors should note that sub-distributors may levy the sales charge (if any) on an investor's full subscription and may not take into account the application of an anti-dilution levy.

### *Pricing Adjustment*

The pricing adjustment aims to mitigate the effect of transactions costs on the Net Asset Value per Shares of a sub-fund incurred by significant net subscriptions or redemptions.

The Company uses a partial swing pricing adjustment which means that the pricing adjustment is triggered when the difference between subscriptions and redemptions, as a percentage of the sub-fund's Net Asset Value, exceeds the threshold on any particular Dealing Day. The Net Asset Value of the sub-fund will be adjusted up or down using the adjustment rates (buy adjustment rate for net subscriptions or sell adjustment rate for net redemptions).

The adjustment of the Net Asset Value per Share will apply equally to each Share Class in a specific sub-fund on any particular Dealing Day. The pricing adjustment is applied to the capital activity at the level of a sub-fund and does therefore not address the specific circumstances of each individual investor transaction. These components may be different for each sub-fund.

If it is in the interests of shareholders, when the net capital inflows or outflows in a sub-fund exceeds a predefined threshold agreed from time to time by the Board of Directors, the Net Asset Value per Share may be adjusted by a maximum rate, as disclosed in the latest prospectus available, in order to mitigate the effects of transaction costs.

Under normal market conditions, this adjustment will not exceed 2%. However, it may be significantly higher during exceptional market conditions such as periods of high volatility, reduced asset liquidity and market stress. The current adjustment rates for each sub-fund are available on HSBC Global Asset Management's website in the Fund Centre at [www.assetmanagement.hsbc.com](http://www.assetmanagement.hsbc.com).

The pricing adjustment rates are reviewed on at least a quarterly basis by the relevant investment management team and agreed with the local risk team. The swing threshold rates are reviewed on at least a yearly basis. Recommendations to adjust the pricing adjustment rates and thresholds are made through the respective Pricing/Valuation committee and submitted to the Management Company for consideration and review.

In the event that the proposal is accepted, the Management Company will implement the changes at the next available opportunity. Changes to the swing threshold rates require additional approval from the Board of Directors before implementation.

Until the threshold rate is triggered, no anti-dilution levy or pricing adjustment is applied and the transaction costs will be borne by the sub-fund. This will result in a dilution (reduction in the Net Asset Value per Share) to existing shareholders.

Investors should note that sub-distributors may levy the sales charge (if any) on an investor's full subscription and may not take into account the application of an anti-dilution levy.

For the avoidance of doubt, it is clarified that fees other than the sales charge will continue to be calculated on the basis of the unadjusted Net Asset Value for pricing adjustment.

A list of the sub-funds that have applied the mechanism of pricing adjustment (whether the NAV has swung or not) during the financial period is available at <https://www.assetmanagement.hsbc.co.uk/en/intermediary/fund-centre>.

# Notes to the Financial Statements

for the period ended 30 September 2023 (continued)

## 14. Anti-Dilution Mechanisms (continued)

The table below discloses the Net Asset Value per Share in each sub-fund's reference currency before pricing adjustment (the "Unswung NAV per share") and the Net Asset Value per Share in each sub-fund's reference currency pricing adjustment (the "Swung NAV per share") for sub-funds which have been impacted by pricing adjustment on 30 September 2023.

| Sub-fund                                                    |          | Unswung NAV<br>price per share* | Swung NAV price<br>per share |
|-------------------------------------------------------------|----------|---------------------------------|------------------------------|
| <b>Euro High Yield Bond</b>                                 | ACH USD  | 12.03                           | 11.97                        |
|                                                             | ICH USD  | 12.46                           | 12.40                        |
|                                                             | AC       | 41.55                           | 41.35                        |
|                                                             | AD       | 19.71                           | 19.61                        |
|                                                             | EC       | 39.51                           | 39.31                        |
|                                                             | ED       | 23.31                           | 23.20                        |
|                                                             | IC       | 47.35                           | 47.11                        |
|                                                             | ID       | 31.16                           | 31.01                        |
|                                                             | S8D      | 9.80                            | 9.75                         |
|                                                             | AM2      | 9.04                            | 9.00                         |
|                                                             | XC       | 48.43                           | 48.19                        |
|                                                             | XD       | 8.97                            | 8.92                         |
|                                                             | BC       | 12.53                           | 12.47                        |
|                                                             | BD       | 9.23                            | 9.18                         |
|                                                             | ZC       | 52.28                           | 52.02                        |
|                                                             | S8C      | 11.31                           | 11.26                        |
|                                                             | ICH CHF  | 11.16                           | 11.11                        |
| ZQ1                                                         | 8.48     | 8.44                            |                              |
| <b>Global Investment Grade Securitised Credit Bond</b>      | AC       | 11.28                           | 11.11                        |
|                                                             | IC       | 11.82                           | 11.64                        |
|                                                             | XC       | 13.58                           | 13.38                        |
|                                                             | ZC       | 223.10                          | 219.76                       |
|                                                             | ZCH EUR  | 11.10                           | 10.93                        |
|                                                             | XCH JPY  | 69.74                           | 68.69                        |
| <b>Global Securitised Credit Bond</b>                       | IC       | 11.13                           | 10.99                        |
|                                                             | XD       | 9.54                            | 9.43                         |
|                                                             | ZQ1      | 9.11                            | 9.00                         |
|                                                             | ZCH EUR  | 10.67                           | 10.54                        |
|                                                             | ZQ1H GBP | 11.38                           | 11.25                        |
|                                                             | XCH GBP  | 12.76                           | 12.61                        |
|                                                             | XDH GBP  | 11.80                           | 11.65                        |
|                                                             | XCH JPY  | 65.75                           | 64.95                        |
| <b>Global Credit Floating Rate Fixed Term Bond 2023 - 2</b> | AC       | 10.86                           | 10.85                        |
|                                                             | AM2      | 9.31                            | 9.30                         |
|                                                             | PC       | 10.90                           | 10.89                        |
|                                                             | BC       | 10.94                           | 10.93                        |
|                                                             | BM2      | 9.30                            | 9.30                         |
|                                                             | PM2      | 9.30                            | 9.30                         |
|                                                             | AM3H EUR | 9.85                            | 9.84                         |
|                                                             | BM3H GBP | 11.31                           | 11.30                        |
|                                                             | ACH SGD  | 7.79                            | 7.78                         |
|                                                             | AM3H SGD | 6.81                            | 6.80                         |
|                                                             | PM2 HKD  | 1.19                            | 1.19                         |
|                                                             | PM3H AUD | 5.98                            | 5.97                         |

\* Prices per share are disclosed in sub-fund currency.

# Notes to the Financial Statements

for the period ended 30 September 2023 (continued)

## 15. Total expense ratio

The Total Expense Ratio ("TER") has been computed by the Administrator as required per the AMAS (Asset Management Association Switzerland) guidelines on the calculation and disclosure of the TER of collective investment schemes. The actual expenses incurred during the period are annualised and calculated as a percentage of the average Assets Under Management of the share class for the period. The TER also includes the percentage corresponding to passive hedging fees.

Synthetic TER is applicable for each sub-fund that invests at least 10% of its net assets as a fund of funds in other collective investment schemes (target funds) which publish a TER within the meaning of the present guidelines. A composite (synthetic) TER of the fund of funds is to be calculated by the administrator, as of the closing date of the financial period or the end of the financial period.

## 16. Liquidation of sub-funds

The following sub-funds have been closed during the period or during previous periods. As at 30 September 2023, the following cash positions are still held by the "Depository Bank" of the following liquidated sub-funds:

|                |                                                                                                   |                                                                                             |                                                                            |                                                                                   |
|----------------|---------------------------------------------------------------------------------------------------|---------------------------------------------------------------------------------------------|----------------------------------------------------------------------------|-----------------------------------------------------------------------------------|
|                | <b>China Consumer Opportunities</b><br>(closed as at 25 May 2021)<br>USD                          | <b>China Multi-Asset Income</b> (closed as at 26 October 2020)<br>USD                       | <b>Economic Scale GEM Equity</b> (closed as at 22 October 2020)<br>USD     | <b>Economic Scale Global Equity</b> (closed as at 15 April 2021)<br>USD           |
| Cash at Bank   | 6,319                                                                                             | 31                                                                                          | 362,586                                                                    | 31,610                                                                            |
| Bank Overdraft | -                                                                                                 | -                                                                                           | -                                                                          | -                                                                                 |
|                | <b>Economic Scale Japan Equity</b> (closed as at 8 December 2021)<br>JPY                          | <b>Emerging Wealth</b> (closed as at 10 May 2021)<br>USD                                    | <b>Euro Convertible Bond</b> (closed as at 23 March 2023)<br>EUR           | <b>Global Corporate Fixed Term Bond 2022</b> (closed as at 6 January 2022)<br>USD |
| Cash at Bank   | 2,536,536                                                                                         | 14,137                                                                                      | 114                                                                        | 210,909                                                                           |
| Bank Overdraft | -                                                                                                 | -                                                                                           | -                                                                          | -                                                                                 |
|                | <b>Global Credit Floating Rate Fixed Term Bond 2022 - 1</b> (closed as at 10 January 2023)<br>USD | <b>Global Credit Floating Rate Fixed Term Bond 2023-1</b> (closed as at 5 July 2023)<br>USD | <b>GEM Equity Volatility Focused</b> (closed as at 2 December 2020)<br>USD | <b>GEM Inflation Linked Bond</b> (closed as at 9 January 2020)<br>USD             |
| Cash at Bank   | 1,334                                                                                             | 284,556                                                                                     | 48,891                                                                     | 193                                                                               |
| Bank Overdraft | -                                                                                                 | -                                                                                           | -                                                                          | -                                                                                 |
|                | <b>Mexico Equity</b> (closed as at 28 July 2023)<br>USD                                           | <b>UK Equity</b> (closed as at 3 July 2020)<br>GBP                                          |                                                                            |                                                                                   |
| Cash at Bank   | 144                                                                                               | 19,764                                                                                      |                                                                            |                                                                                   |
| Bank Overdraft | -                                                                                                 | -                                                                                           |                                                                            |                                                                                   |

As at 30 September 2023, the following securities are still held by the "Depository Bank" of the following liquidated sub-funds:

| Sub-fund                   | Description        | Quantity |
|----------------------------|--------------------|----------|
| Economic Scale GEM Equity* | Folli Follie Group | 3,361    |
| Economic Scale GEM Equity* | Yes Bank           | 125,960  |
| Economic Scale GEM Equity* | Inter RAO UES      | 1        |
| Economic Scale GEM Equity* | Wintek Corp        | 333,820  |
| Asean Equity**             | Security BK VAR    | 54,010   |

\*Closed as at 22 October 2020

\*\*Closed as at 25 March 2019

# Notes to the Financial Statements

for the period ended 30 September 2023 (continued)

## 17. Significant Events

### Russia's invasion of Ukraine

Russia's invasion of Ukraine has had, and could continue to have, severe adverse effects on regional and global economic markets for securities and commodities. Following Russia's actions, various governments have issued broad-ranging economic sanctions against Russia including, among other actions:

- a prohibition on doing business with certain Russian companies, large financial institutions, officials and oligarchs;
- the removal by certain countries and the European Union of selected Russian banks from the Society for Worldwide Interbank Financial Telecommunications ("SWIFT"), the electronic banking network that connects banks globally; and
- restrictive measures to prevent the Russian Central Bank from undermining the impact of the sanctions.

The current events, including sanctions and the potential for future sanctions, which include (but not limited to) those impacting Russia's energy sector, and other actions, and Russia's retaliatory responses to those sanctions and actions, could continue to have, an adverse effect on global markets performance and liquidity, thereby negatively affecting the value of the sub-funds' investments beyond any direct exposure to Russian issuers. They also give rise to material uncertainty and risk with respect to markets globally and the performance of the sub-funds and their investments or operations could be negatively impacted. Investors should be aware that the duration of the ongoing hostilities and the vast array of sanctions and related events cannot be predicted.

### Impact of Ukraine/Russia crisis

The Board of Directors decided to suspend the HGIF Russia Equity sub-fund on 1 March 2022 until further notice. The situation continues to be monitored by the Board of Directors in conjunction with the Management Company. Any subsequent decision that changes this status will be communicated to the investors as and when required.

Since 2 March 2022, all RUB denominated Russian Government Bonds and any associated coupons held in HGIF Global Emerging Markets Local Debt, HGIF Global Emerging Markets ESG Local Debt and HGIF Global Emerging Market Multi-Asset Income have been written down to 0.

From 3 March 2022, all Russian equities held in HGIF Global Emerging Markets Multi-Asset Income, HGIF Global Equity Volatility Focused, HGIF BRIC Markets Equity and HGIF BRIC Equity have been marked down by 90%. For ADR/GDR, if the market price dropped by more than 90%, the stock was valued using the latest market price. From 10 March 2022, all RUB denominated Russian equities held in HGIF Global Emerging Markets Multi-Asset Income, HGIF Global Equity Volatility Focused, HGIF BRIC Markets Equity and HGIF BRIC Equity, have been written down to 0.

The security Yandex denominated in USD and listed on the US stock exchange has been priced at 0 since 11 March 2022. This security is held in HGIF BRIC Markets Equity and HGIF BRIC Equity. The securities of Sberbank PJSC ADR, Rosneft IIGDR, and Severstal PJSC GDR have been priced at 0 since 2 June 2022. These securities are held in HSBC GIF Russia Equity and HSBC GIF BRIC Markets Equity.

The securities of Gazprom PJSC ADR, Lukoil PJSC, and Novatek PJSC GDR have been priced at 0 since 1 July 2022. These securities are held in HSBC GIF Russia Equity.

Due to further sanctions, Magnit PJSC GDR was also written down to 0 since 7 December, 2022. This security is held in HGIF Global Equity Volatility Focused

Last, due to further sanctions, the following securities held in HGIF Russia Equity were fair valued to 0: MMC Norilsk Nickel PJSC ADR(V0.1 Ord), Novolipetsk Steel PJSC GDR(V10 Ord) Reg S, TCS Group Holding PLC USD0.01 GDR (V1 Ord), Tatneft Sponsored ADR(V6 Ord) and X5 Retail Group NV GDR V.25



# Notes to the Financial Statements

for the period ended 30 September 2023 (continued)

## 18. Subsequent Events

Mr. John Li resigned effective 30 September 2023 and Mr. Tim Palmer was appointed (by co-optation of the Board) with effect 2 October 2023.

# Appendix I (Additional Disclosures) – Taxation of the Company (foreign countries)

The following summary is based on the Company's understanding of the law and practice currently in force in the in other jurisdictions and is subject to changes therein.

## *Belgium*

The Belgian government has enacted a law which charges an annual Net Asset Value tax on foreign investment funds registered with the FSMA (Financial Services and Markets Authority). An annual tax of 0.0925% is charged on the net outstanding amounts of sub-funds placed in Belgium through Belgian financial intermediaries on 31 December of the preceding year.

To date as the amounts are small, the Management Company has paid this tax cost on behalf of the Company out of the Operating, Administrative and Servicing Expenses it receives. However, should the cost become substantial or long term, the Management Company may require the sub-funds concerned to bear that tax charge for future periods.

## *China*

Where the Company invests in shares and securities issued by companies tax resident (or with their primary activity) in the People's Republic of China ("PRC"), securities issued by government agencies in the PRC or other permissible PRC investments, the Company may be subject to Corporate Income Tax ("CIT") withholding and other taxes imposed in the PRC. Pursuant to circular Caishui [2014] No.79, capital gain realized after 17 November 2014 by QFII/RQFII from transfer of equity investment assets is temporarily exempt from PRC Corporate Income Tax ("CIT"). Pursuant to Guoshuifa [2009] 47, dividends, coupon or interest received by QFII is subject to 10% CIT withholding. The same practice applied to RQFII then. On 30 August 2018, MOF and SAT jointly issued Caishui [2018] 108 which provided temporary 3 year CIT exemption on coupon income received by Overseas Institutional Investors in China bond market from 7 November 2018 to 6 November 2021. Pursuant to circular Caishui [2014] No.81 and Caishui [2016] No.127, Hong Kong investors realized capital gain through the Shanghai-Hong Kong Stock Connect and Shenzhen-Hong Kong Stock Connect from A shares trading is temporarily exempt from CIT withholding. Dividends income received by Hong Kong investors currently is subject to 10% CIT withholding by the issuer. However the treaty relief may be applied if applicable. The seller of A shares and transferor of A shares by way of succession or gift should pay Stamp Duty at 0.1% of the consideration/value. The Stamp Duty is deducted by the Stock Exchange from the Settlement Amount. Hong Kong market investors are temporarily exempt from stamp duty on stock borrowing and returning from covered short selling of stocks through Shanghai-Hong Kong Stock Connect and Shenzhen-Hong Kong Stock Connect.

On 23 March 2016, the Ministry of Finance and SAT jointly issued a notice Caishui [2016] No.36 which provides the detail implementation guidance on the further rollout of the Value-Added Tax ("VAT") reform. From 1 May 2016 VAT has replaced PRC Business Tax ("BT") to cover all sectors that used to fall under the PRC BT. Under Notice No.36, capital gain realized by QFII from securities trading through entrusted onshore company within China and capital gain realized by Hong Kong investors through the Shanghai-Hong Kong Stock Connect from A shares trading are exempt from PRC VAT. Circular Caishui [2016] No. 127 provides VAT exemption on capital gain realized by Hong Kong investors through the Shenzhen-Hong Kong Stock connect from A shares trading.

On 30 June 2016, the Ministry of Finance and State Administration for Taxation ("SAT") jointly issued a supplementary circular Caishui [2016] No.70, which provides Value-Added Tax ("VAT") exemption for capital gain realized by RQFII from securities trading through entrusted onshore company in China and capital gain realized by overseas institutions approved by the People's Bank of China to make investment into the interbank local currency market.

On 30 August 2018, MOF and SAT jointly issued Caishui[2018]108 which provided temporary 3 year VAT exemption on coupon income received by Overseas Institutional Investors in China bond market from 7 November 2018 to 6 November 2021.

# Appendix I (Additional Disclosures) – Taxation of the Company (foreign countries) (continued)

## Germany

The sub-funds listed below will seek to continuously invest a minimum percentage of their net assets in equity assets as defined in sec. 2 para 8 German Investment Tax Act 2018:

| <b>% of Sub-fund's Net Assets</b> | <b>Sub-funds</b>                                                                                                            |
|-----------------------------------|-----------------------------------------------------------------------------------------------------------------------------|
| More than 50%                     | All Equity Sub-Funds other than Russia Equity<br>All Shariah Compliant Sub-Funds<br>Managed Solutions - Asia Focused Growth |
| At least 25%                      | Russia Equity<br>Managed Solutions - Asia Focused Income                                                                    |

## Hong Kong SAR

The Company may be subject to Hong Kong SAR profits tax in relation to a particular sub-fund if it is treated as carrying on a trade or business in Hong Kong either on its own account or through the agency of the investment adviser of that sub-fund. If the Company is treated as carrying on business in Hong Kong SAR, a liability to profits tax, the rate of which is currently 16.5%, shall only exist in respect of any profits of the relevant sub-funds which arise in or are derived from Hong Kong SAR from that trade or business, and which are not capital in nature.

Under Hong Kong SAR tax law and practice, funds resident outside Hong Kong SAR ("Offshore Funds") are exempted from Hong Kong SAR profits tax providing certain conditions are met. It is intended that affairs of the Company shall be conducted as far as possible to comply with the conditions for exemption from profits tax. However, the Company can offer no warranty that such exemption will be obtained in every instance.

## India

Indian General Anti-Avoidance Rules ("GAAR") is effective from 1 April 2017. The GAAR gives considerable discretion to the tax authorities and may be used to seek to deny treaty benefits to foreign investors. Such actions could result in a significant financial cost for investors, as capital gains even if not liable to tax under a tax treaty could become taxable in India. The GAAR is a new piece of legislation and therefore there is little guidance in terms of best practice over its application.

Post amendment effective from 1 April 2018, applicable capital gains tax rate to Foreign Portfolio Investors (FPIs) are as follows:

- Listed equity shares (sale transaction through stock exchange on which securities transaction tax has been paid):
  - Long term capital gains (asset held for more than 12 months prior to sale) - 10%
  - Short term capital gains (asset held for 12 months or less prior to sale) - 15%
- Other than equity shares:
  - Long term capital gains (asset held for more than 36 months prior to sale) - 10%
  - Short term capital gains (asset held for 36 months or less prior to sale) - 30%

The above tax rates are subject to applicable surcharge and cess.

Interest income arising from Indian securities are subject to income tax at the rate of 20% on gross interest (plus applicable surcharge and education cess). Interest income earned during the period 1 July 2017 to 30 June 2023 by FPI on specified securities (government bonds and Rupee denominated bonds of an Indian company) is liable to a concessional tax rate of 5% (plus applicable surcharge and education cess). Further, the 5% (plus applicable surcharge and education cess) concessional tax rate has also been extended to interest income earned during period 1 April 2020 to 30 June 2023 on Municipal debt securities.

With effect from 1 April 2020, dividend income earned by FPIs from an Indian domestic company is liable to tax at the rate of 20% (plus applicable surcharge and education cess)

The above tax rates are under domestic tax law and are subject to beneficial rates, if any, available under a double taxation treaty.

# Appendix I (Additional Disclosures) – Taxation of the Company (foreign countries) (continued)

## United Kingdom

It is the intention of the Board of Directors to conduct the affairs of the Company so that it does not become resident in the United Kingdom. On the basis that the Company is not resident in the United Kingdom for tax purposes it should not be subject to United Kingdom corporation tax on its income and capital gains.

## France

Currently applies to Euroland Value, Euroland Equity Smaller Companies and Euroland Growth.

### “Plan d’Epargne en Actions”.

In order for a sub-fund to claim eligibility to the French “*Plan d’Epargne en Actions*” and as long as they are registered with the *Autorité des Marchés Financiers* in France, the following additional investment restriction applies :

The total amount invested in equity or equity equivalent securities (as defined by art. L-221-31 of the French Monetary and Financial Code, § I-1°, a), b) and c)), which have their registered office in a country member of:

- the EU ; or
  
- the European Economic Area (provided that the said country has concluded with France a bilateral tax cooperation agreement with a clause of administrative assistance aiming at fighting against tax fraud or evasion).

must not be less than 75% of the total assets of the relevant sub-fund at any point of time.

The definition given by art. L- 221-31 of the French Monetary and Financial Code, § I-1°, a), b) and c), excludes equities or equity equivalent securities issued by corporates which are not subject to corporate tax at the normal rate applying in their home country, and which in particular excludes shares of listed real estate corporates (“SIIC” - “sociétés d’investissements immobiliers cotées”).

The following sub-funds are eligible as from 1 April 2007:

|                                   | <b>% of holdings in shares</b> |
|-----------------------------------|--------------------------------|
| Euroland Equity Smaller Companies | 96.47                          |
| Euroland Growth                   | 98.34                          |
| Euroland Value                    | 94.83                          |

### Article 150-0D of the tax General Regulation.

In order for a sub-fund to claim under Article 150-0D 1ter of the Tax General Regulation, the total amount invested in equity or equity equivalent securities must not be less than 75% of the total assets of the relevant sub-fund at any point of time.

The following sub-funds are eligible as from 1 April 2007:

|                                   | <b>% of holdings in shares</b> |
|-----------------------------------|--------------------------------|
| Euroland Equity Smaller Companies | 96.85                          |
| Euroland Value                    | 97.20                          |
| Europe Value                      | 98.19                          |

# Appendix II (Additional Disclosures) – UK SORP Disclosure

## Investment Risk

Information in relation to certain investment risks are disclosed for selected sub-funds as follows:

### Market risk

Market risk is the risk that the fair value or future cash flows of financial instruments will fluctuate due to changes in market variables such as market prices, foreign exchange rates and interest rates. It comprises of three major types of risks i.e. currency risk, interest rate risk and other price risk.

As invested in equities and fixed income securities, the Fund is exposed to the risk that the equity and fixed income markets decline. This risk is monitored in absolute by the equity exposure and relative to the benchmark by the calculation of the ex-ante tracking-error.

### (i) Currency risk

Currency risk is the risk that the fair value or future cash flows of a financial asset will fluctuate because of changes in foreign exchange rates.

The below table summarises the following sub-funds' exposure to currency risks.

| Sub-fund                             | Currency | Net currency exposure in sub-fund<br>currency |
|--------------------------------------|----------|-----------------------------------------------|
| China A-shares Equity                | CNY      | 28,624,219                                    |
| Global Emerging Markets Equity       | CNY      | 24,042,022                                    |
|                                      | HKD      | 95,924,448                                    |
|                                      | INR      | 56,724,694                                    |
|                                      | KRW      | 46,463,162                                    |
|                                      | TWD      | 55,975,599                                    |
|                                      | Other    | 76,353,024                                    |
| Global Equity Climate Change         | EUR      | 57,186,486                                    |
|                                      | GBP      | 14,429,545                                    |
|                                      | Other    | 35,687,793                                    |
| Global Real Estate Equity            | EUR      | 44,225,961                                    |
|                                      | GBP      | 52,511,486                                    |
|                                      | JPY      | 50,308,978                                    |
|                                      | SGD      | 27,120,977                                    |
|                                      | Other    | 22,972,790                                    |
| Global Equity Sustainable Healthcare | DKK      | 9,708,390                                     |
|                                      | Other    | 11,211,393                                    |
| Global Infrastructure Equity         | CAD      | 63,209,312                                    |
|                                      | EUR      | 124,380,578                                   |
|                                      | HKD      | 44,888,614                                    |
|                                      | Other    | 50,672,940                                    |
| Global Lower Carbon Equity           | EUR      | 25,942,295                                    |
|                                      | GBP      | 14,137,664                                    |
|                                      | JPY      | 15,769,961                                    |
|                                      | Other    | 30,311,704                                    |
| Global Sustainable Equity Income     | EUR      | 17,537,109                                    |
|                                      | JPY      | 9,567,615                                     |
|                                      | Other    | 29,045,767                                    |
| Global Sustainable Long Term Equity  | DKK      | 941,917                                       |
|                                      | EUR      | 2,016,327                                     |
|                                      | Other    | 1,027,764                                     |
| Frontier Markets                     | AED      | 57,641,608                                    |
|                                      | PHP      | 19,840,134                                    |
|                                      | QAR      | 22,984,820                                    |
|                                      | RON      | 22,957,753                                    |
|                                      | SAR      | 50,136,472                                    |
|                                      | VND      | 38,529,631                                    |
|                                      | Other    | 60,423,490                                    |

Global Emerging Markets Corporate Sustainable Bond was not exposed to currency risk as all of its financial assets and financial liabilities are denominated in USD.

# Appendix II (Additional Disclosures) – UK SORP Disclosure (continued)

## Investment Risk (continued)

### Market risk (continued)

#### (i) Currency risk (continued)

| Sub-fund                           | Currency | Net currency exposure in sub-fund<br>currency |
|------------------------------------|----------|-----------------------------------------------|
| Asia ESG Bond                      | Other    | 218,246                                       |
| Asia High Yield Bond               | SGD      | 80,144,807                                    |
|                                    | Other    | 55,366,764                                    |
| ESG Short Duration Credit Bond     | EUR      | 507,192                                       |
|                                    | GBP      | 844,223                                       |
|                                    | SGD      | 1,206,727                                     |
|                                    | Other    | 449,682                                       |
| GEM Debt Total Return              | EUR      | 100,157,188                                   |
|                                    | Other    | 31,259,436                                    |
| Global Bond Total Return           | GBP      | 48,725,080                                    |
|                                    | Other    | 4,023,779                                     |
| Global Emerging Markets Bond       | EUR      | 179,038,554                                   |
|                                    | GBP      | 270,915,238                                   |
|                                    | Other    | 35,736,919                                    |
| Global Emerging Markets ESG Bond   | EUR      | 17,537,491                                    |
|                                    | GBP      | 14,946,050                                    |
|                                    | Other    | 547,935                                       |
| Global Emerging Markets Local Debt | BRL      | 81,539,098                                    |
|                                    | CNY      | 111,594,696                                   |
|                                    | EUR      | 144,679,809                                   |
|                                    | IDR      | 74,511,060                                    |
|                                    | INR      | 58,714,925                                    |
|                                    | KRW      | 55,537,278                                    |
|                                    | MXN      | 114,862,745                                   |
|                                    | MYR      | 82,462,031                                    |
|                                    | PLN      | 68,643,138                                    |
|                                    | THB      | 77,756,773                                    |
|                                    | ZAR      | 54,899,035                                    |
|                                    | Other    | 317,314,398                                   |
| Global ESG Corporate Bond          | GBP      | 54,713,080                                    |
|                                    | Other    | 2,567,539                                     |
| Global Green Bond                  | GBP      | 16,602,047                                    |
|                                    | Other    | (237,475)                                     |
| Global High Yield Bond             | EUR      | 109,761,043                                   |
|                                    | GBP      | 251,459,011                                   |
|                                    | Other    | 31,278,605                                    |

# Appendix II (Additional Disclosures) – UK SORP Disclosure (continued)

## Investment Risk (continued)

### Market risk (continued)

#### (i) Currency risk (continued)

| Sub-fund                                        | Currency | Net currency exposure in sub-fund<br>currency |
|-------------------------------------------------|----------|-----------------------------------------------|
| Global High Yield ESG Bond                      | GBP      | 15,329,790                                    |
|                                                 | Other    | 843,304                                       |
| Global High Yield Securitised Credit Bond       | EUR      | 6,279,715                                     |
|                                                 | Other    | 3,567,339                                     |
| Global Investment Grade Securitised Credit Bond | EUR      | 145,065,185                                   |
|                                                 | GBP      | 447,098,636                                   |
|                                                 | Other    | 92,524,489                                    |
| Global Securitised Credit Bond                  | EUR      | 5,933,325                                     |
|                                                 | GBP      | 14,002,635                                    |
|                                                 | JPY      | 20,473,298                                    |
|                                                 | Other    | 42,030                                        |
| Ultra Short Duration Bond                       | GBP      | 85,482,921                                    |
|                                                 | Other    | 54,226,148                                    |
| US High Yield Bond                              | CNH      | 2,290,075                                     |
|                                                 | Other    | 2,227,682                                     |
| Global Short Duration High Yield Bond           | EUR      | 31,536,453                                    |
|                                                 | Other    | 1,768,711                                     |
| Global Emerging Markets Multi-Asset Income      | AUD      | 2,851,002                                     |
|                                                 | CNY      | 3,639,843                                     |
|                                                 | GBP      | 3,301,458                                     |
|                                                 | INR      | 2,506,846                                     |
|                                                 | MXN      | 2,553,661                                     |
| Managed Solutions - Asia Focused Income         | Other    | 25,482,179                                    |
|                                                 | AUD      | 56,084,773                                    |
|                                                 | HKD      | 37,640,283                                    |
|                                                 | KRW      | 27,076,251                                    |
|                                                 | SGD      | 18,022,279                                    |
| Multi-Asset Style Factors                       | Other    | 70,149,142                                    |
|                                                 | AUD      | (72,200,458)                                  |
|                                                 | CAD      | (70,561,123)                                  |
|                                                 | CHF      | (142,459,795)                                 |
|                                                 | CLP      | 62,560,628                                    |
|                                                 | GBP      | 255,900,845                                   |
|                                                 | HUF      | 98,479,887                                    |
|                                                 | IDR      | (71,247,748)                                  |
|                                                 | KRW      | (58,684,301)                                  |
|                                                 | SEK      | 64,512,904                                    |
|                                                 | SGD      | (65,180,210)                                  |
|                                                 | USD      | 51,409,827                                    |
|                                                 | Other    | 153,141,897                                   |

# Appendix II (Additional Disclosures) – UK SORP Disclosure (continued)

## Investment Risk (continued)

### Market risk (continued)

#### (ii) Interest rate risk

Interest rate risk is the risk that the fair value or future cash flows of a financial asset will fluctuate because of changes in market interest rates.

The following table details the below sub-funds' exposure to interest rate risks:

|                                                         | China A-shares Equity<br>USD | Global Emerging Markets<br>Equity<br>USD | Global Equity Climate<br>Change<br>USD | Global Real Estate Equity<br>USD |
|---------------------------------------------------------|------------------------------|------------------------------------------|----------------------------------------|----------------------------------|
| Cash at bank                                            | 103,856                      | 6,510,880                                | 2,932,149                              | 5,751,312                        |
| Bank overdraft                                          | -                            | (164,295)                                | (630)                                  | (154,493)                        |
| Bonds                                                   | -                            | -                                        | -                                      | -                                |
| Interest Rate Swaps                                     | -                            | -                                        | -                                      | -                                |
| Certificat of deposit, Treasury bills, Commercial paper | -                            | -                                        | -                                      | -                                |
| Asset Backed Securities                                 | -                            | -                                        | -                                      | -                                |
| <b>Total</b>                                            | <b>103,856</b>               | <b>6,346,585</b>                         | <b>2,931,519</b>                       | <b>5,596,819</b>                 |

  

|                                                         | Global Equity Sustainable<br>Healthcare<br>USD | Global Infrastructure<br>Equity<br>USD | Global Lower Carbon<br>Equity<br>USD | Global Sustainable Equity<br>Income<br>USD |
|---------------------------------------------------------|------------------------------------------------|----------------------------------------|--------------------------------------|--------------------------------------------|
| Cash at bank                                            | 4,408,798                                      | 7,424,749                              | 4,455,804                            | 1,483,309                                  |
| Bank overdraft                                          | (8)                                            | (531,251)                              | (223,937)                            | (17,113)                                   |
| Bonds                                                   | -                                              | -                                      | -                                    | -                                          |
| Interest Rate Swaps                                     | -                                              | -                                      | -                                    | -                                          |
| Certificat of deposit, Treasury bills, Commercial paper | -                                              | -                                      | -                                    | -                                          |
| Asset Backed Securities                                 | -                                              | -                                      | -                                    | -                                          |
| <b>Total</b>                                            | <b>4,408,790</b>                               | <b>6,893,498</b>                       | <b>4,231,867</b>                     | <b>1,466,196</b>                           |

  

|                                                         | Global Sustainable Long<br>Term Equity<br>USD | Frontier Markets<br>USD | Asia ESG Bond<br>USD | Asia High Yield Bond<br>USD |
|---------------------------------------------------------|-----------------------------------------------|-------------------------|----------------------|-----------------------------|
| Cash at bank                                            | 231,243                                       | 16,821,307              | 476,212              | 20,262,570                  |
| Bank overdraft                                          | -                                             | (167,328)               | (45,222)             | (5,456,190)                 |
| Bonds                                                   | -                                             | -                       | 43,009,266           | 688,987,805                 |
| Interest Rate Swaps                                     | -                                             | -                       | -                    | -                           |
| Certificat of deposit, Treasury bills, Commercial paper | -                                             | -                       | -                    | -                           |
| Asset Backed Securities                                 | -                                             | -                       | -                    | -                           |
| <b>Total</b>                                            | <b>231,243</b>                                | <b>16,653,979</b>       | <b>43,440,256</b>    | <b>703,794,185</b>          |

  

|                                                        | ESG Short Duration<br>Credit Bond<br>USD | GEM Debt Total Return<br>USD | Global Bond Total Return<br>USD | Global Emerging Markets<br>Bond<br>USD |
|--------------------------------------------------------|------------------------------------------|------------------------------|---------------------------------|----------------------------------------|
| Cash at bank                                           | 79,247                                   | 8,920,811                    | 21,289,170                      | 25,306,548                             |
| Bank overdraft                                         | (60,012)                                 | (4,981,122)                  | (15,194,265)                    | (6,102,537)                            |
| Bonds                                                  | 6,920,342                                | 97,690,917                   | 121,756,722                     | 1,034,380,160                          |
| Interest Rate Swaps                                    | -                                        | -                            | -                               | -                                      |
| Certificat of deposit, Treasury bills Commercial paper | 24,500                                   | 8,894,107                    | -                               | -                                      |
| Asset Backed Securities                                | -                                        | -                            | 34,883,243                      | -                                      |
| <b>Total</b>                                           | <b>6,964,077</b>                         | <b>110,524,713</b>           | <b>162,734,870</b>              | <b>1,053,584,171</b>                   |



# Appendix II (Additional Disclosures) – UK SORP Disclosure (continued)

## Investment Risk (continued)

### Market risk (continued)

#### (ii) Interest rate risk (continued)

|                                                         | Global Emerging Markets<br>ESG Bond<br>USD | Global Emerging Markets<br>Local Debt<br>USD | Global ESG Corporate<br>Bond<br>USD | Global Green Bond<br>USD |
|---------------------------------------------------------|--------------------------------------------|----------------------------------------------|-------------------------------------|--------------------------|
| Cash at bank                                            | 1,708,176                                  | 61,904,620                                   | 4,240,309                           | 2,111,625                |
| Bank overdraft                                          | (101,589)                                  | (26,996,180)                                 | (541,628)                           | (115,413)                |
| Bonds                                                   | 69,398,963                                 | 650,102,806                                  | 148,720,942                         | 58,697,398               |
| Interest Rate Swaps                                     | -                                          | 1,536,382                                    | -                                   | -                        |
| Certificat of deposit, Treasury bills, Commercial paper | 744,357                                    | 310,993,284                                  | -                                   | -                        |
| Asset Backed Securities                                 | -                                          | -                                            | -                                   | -                        |
| <b>Total</b>                                            | <b>71,749,907</b>                          | <b>997,540,912</b>                           | <b>152,419,623</b>                  | <b>60,693,610</b>        |

|                                                        | Global High Yield Bond<br>USD | Global High Yield ESG<br>Bond<br>USD | Global High Yield<br>Securitised Credit Bond<br>USD | Global Investment Grade<br>Securitised Credit Bond<br>USD |
|--------------------------------------------------------|-------------------------------|--------------------------------------|-----------------------------------------------------|-----------------------------------------------------------|
| Cash at bank                                           | 9,279,646                     | 252,388                              | 4,414,686                                           | 24,336,622                                                |
| Bank overdraft                                         | (496,513)                     | (180,482)                            | (3,426,738)                                         | (23,344,082)                                              |
| Bonds                                                  | 963,601,367                   | 38,305,498                           | 1,933,379                                           | 10,540,875                                                |
| Interest Rate Swaps                                    | -                             | -                                    | -                                                   | -                                                         |
| Certificat of deposit, Treasury bills Commercial paper | -                             | -                                    | -                                                   | -                                                         |
| Asset Backed Securities                                | -                             | -                                    | 76,754,864                                          | 1,495,675,555                                             |
| <b>Total</b>                                           | <b>972,384,500</b>            | <b>38,377,404</b>                    | <b>79,676,191</b>                                   | <b>1,507,208,970</b>                                      |

|                                                         | Global Emerging Markets<br>Corporate Sustainable<br>Bond<br>USD | Global Securitised Credit<br>Bond<br>USD | US High Yield Bond<br>USD | Ultra Short Duration Bond<br>USD |
|---------------------------------------------------------|-----------------------------------------------------------------|------------------------------------------|---------------------------|----------------------------------|
| Cash at bank                                            | 3,418,037                                                       | 731,421                                  | 1,454,467                 | 6,068,701                        |
| Bank overdraft                                          | (948,570)                                                       | (411,483)                                | (1,072,044)               | (9,167,981)                      |
| Bonds                                                   | 110,124,283                                                     | 846,704                                  | 41,671,769                | 603,471,750                      |
| Interest Rate Swaps                                     | -                                                               | -                                        | -                         | -                                |
| Certificat of deposit, Treasury bills, Commercial paper | -                                                               | -                                        | -                         | 31,424,812                       |
| Asset Backed Securities                                 | -                                                               | 76,525,334                               | -                         | 80,204,267                       |
| <b>Total</b>                                            | <b>112,593,750</b>                                              | <b>77,691,976</b>                        | <b>42,054,192</b>         | <b>712,001,549</b>               |

|                                                         | US Short Duration High<br>Yield Bond<br>USD | Global Emerging Markets<br>Multi-Asset Income<br>USD | Managed Solutions - Asia<br>Focused Income<br>USD | Multi-Asset Style Factors<br>EUR |
|---------------------------------------------------------|---------------------------------------------|------------------------------------------------------|---------------------------------------------------|----------------------------------|
| Cash at bank                                            | 1,033,896                                   | 2,578,730                                            | 3,123,634                                         | 226,883,808                      |
| Bank overdraft                                          | (197,000)                                   | (897,957)                                            | (151,402)                                         | (56,255,206)                     |
| Bonds                                                   | 96,616,114                                  | 27,093,922                                           | 177,574,654                                       | -                                |
| Interest Rate Swaps                                     | -                                           | 25,133                                               | -                                                 | 10,204,685                       |
| Certificat of deposit, Treasury bills, Commercial paper | -                                           | 5,451,132                                            | -                                                 | 761,253,670                      |
| Asset Backed Securities                                 | -                                           | -                                                    | -                                                 | -                                |
| <b>Total</b>                                            | <b>97,453,010</b>                           | <b>34,250,960</b>                                    | <b>180,546,886</b>                                | <b>942,086,957</b>               |

\*Until 3 July 2023, the sub-fund was named Global Short Duration High Yield Bond.

# Appendix II (Additional Disclosures) – UK SORP Disclosure (continued)

## Investment Risk (continued)

### Market risk (continued)

#### (iii) Credit risk

The Company is subject to credit risk as the sub-fund invests in asset backed securities and bonds.

#### Analysis of direct credit risk

|                                                    | Currency | Investment grade | Non-investment grade | Unrated     | Total         |
|----------------------------------------------------|----------|------------------|----------------------|-------------|---------------|
| Asia ESG Bond                                      | USD      | 32,032,874       | 9,635,278            | 1,341,114   | 43,009,266    |
| Asia High Yield Bond                               | USD      | 33,861,672       | 608,352,749          | 46,773,384  | 688,987,805   |
| ESG Short Duration Credit Bond                     | USD      | 2,652,977        | 4,267,365            | -           | 6,920,342     |
| GEM Debt Total Return                              | USD      | 36,515,991       | 54,012,960           | 7,161,966   | 97,690,917    |
| Global Bond Total Return                           | USD      | 79,197,769       | 48,788,487           | 28,653,709  | 156,639,965   |
| Global Emerging Markets Bond                       | USD      | 374,209,876      | 649,953,716          | 10,216,568  | 1,034,380,160 |
| Global Emerging Markets Corporate Sustainable Bond | USD      | 15,655,530       | 94,468,753           | -           | 110,124,283   |
| Global Emerging Markets ESG Bond                   | USD      | 30,163,773       | 38,286,766           | 948,424     | 69,398,963    |
| Global Emerging Markets Local Debt                 | USD      | 332,159,059      | 165,024,110          | 152,919,637 | 650,102,806   |
| Global ESG Corporate Bond                          | USD      | 135,973,776      | 12,747,166           | -           | 148,720,942   |
| Global Green Bond                                  | USD      | 52,707,312       | 3,520,509            | 2,469,577   | 58,697,398    |
| Global High Yield Bond                             | USD      | 26,264,100       | 937,311,148          | 26,119      | 963,601,367   |
| Global High Yield ESG Bond                         | USD      | 1,008,728        | 37,296,770           | -           | 38,305,498    |
| Global High Yield Securitised Credit Bond          | USD      | 12,179,542       | 18,261,376           | 48,247,325  | 78,688,243    |
| Global Investment Grade Securitised Credit Bond    | USD      | 1,241,604,568    | -                    | 264,611,862 | 1,506,216,430 |
| Global Securitised Credit Bond                     | USD      | 20,862,052       | 15,088,603           | 41,421,383  | 77,372,038    |
| Ultra Short Duration Bond                          | USD      | 605,032,953      | 16,698,281           | 61,944,783  | 683,676,017   |
| US High Yield Bond                                 | USD      | 1,276,982        | 40,394,787           | -           | 41,671,769    |
| US Short Duration High Yield Bond <sup>1</sup>     | USD      | 930,851          | 95,685,263           | -           | 96,616,114    |
| Global Emerging Markets Multi-Asset Income         | USD      | 16,035,089       | 8,196,816            | 2,862,017   | 27,093,922    |
| Managed Solutions - Asia Focused Income            | USD      | 106,720,695      | 49,123,127           | 21,730,832  | 177,574,654   |

Credit risk arising on bonds is mitigated by investing in government bonds where the credit risk is minimal, or corporate bonds which are rated at least investment grade. The sub-funds also invests in high yield and emerging market bonds which are non-investment grade. The sub-fund manages the associated credit risk by requesting the investment manager to diversify the portfolio to minimise the impact of default by any one issuer.

<sup>1</sup> Until 3 July 2023, the sub-fund was named Global Short Duration High Yield Bond.

# Appendix II (Additional Disclosures) – UK SORP Disclosure (continued)

## Investment Risk (continued)

### Market risk (continued)

#### (iv) Other price risk

Other price risk is the risk that the fair value or future cash flows of a financial asset will fluctuate because of changes in market prices (other than those arising from interest rate risk or currency risk), whether those changes are caused by factors specific to the individual financial instrument or its issuer, or factors affecting all similar financial instruments traded in the market.

Other price risk arises principally in relation to the sub-fund's return seeking portfolio which includes shares, depositary receipts, warrants/equity linked securities, preferred shares and collective investment scheme.

The sub-fund manages this exposure to other price risk by constructing a diverse portfolio of investments across various markets.

At the period end, the sub-fund's exposure to investments subject to other price risk was:

| China A-shares Equity                |  | USD         |
|--------------------------------------|--|-------------|
| <b>Direct</b>                        |  |             |
| Shares                               |  | 28,623,391  |
| Global Emerging Markets Equity       |  | USD         |
| <b>Direct</b>                        |  |             |
| Shares                               |  | 362,981,052 |
| Depositary Receipts                  |  | 20,846,385  |
| Global Equity Climate Change         |  | USD         |
| <b>Direct</b>                        |  |             |
| Depositary Receipts                  |  | 259,408,931 |
| Global Equity Sustainable Healthcare |  | USD         |
| <b>Direct</b>                        |  |             |
| Shares                               |  | 139,422,195 |
| Depositary Receipts                  |  | 6,814,694   |
| Global Infrastructure Equity         |  | USD         |
| <b>Direct</b>                        |  |             |
| Shares                               |  | 549,031,540 |
| Depositary Receipts                  |  | 6,898,079   |

# Appendix II (Additional Disclosures) – UK SORP Disclosure (continued)

## Investment Risk (continued)

### Market risk (continued)

#### (iv) Other price risk (continued)

##### Global Lower Carbon Equity

|                               | USD         |
|-------------------------------|-------------|
| <b>Direct</b>                 |             |
| Shares                        | 274,343,685 |
| Preferred Shares              | 145,061     |
| <b>Indirect</b>               |             |
| Collective Investment Schemes | 170,172     |

##### Global Sustainable Equity Income

|                               | USD         |
|-------------------------------|-------------|
| <b>Direct</b>                 |             |
| Shares                        | 177,552,512 |
| Preferred Shares              | 660,371     |
| <b>Indirect</b>               |             |
| Collective Investment Schemes | 1,536,002   |

##### Global Sustainable Long Term Equity

|               | USD        |
|---------------|------------|
| <b>Direct</b> |            |
| Shares        | 11,703,197 |

##### Frontier Markets

|                     | USD         |
|---------------------|-------------|
| <b>Direct</b>       |             |
| Shares              | 266,349,100 |
| Depository Receipts | 50,135,664  |
| Preferred Shares    | 1,119,804   |

##### Global Real Estate Equity

|                               | USD         |
|-------------------------------|-------------|
| <b>Direct</b>                 |             |
| Shares                        | 439,034,686 |
| <b>Indirect</b>               |             |
| Collective Investment Schemes | 30,774,739  |

##### Asia ESG Bond

|                               | USD     |
|-------------------------------|---------|
| <b>Indirect</b>               |         |
| Collective Investment Schemes | 793,080 |

# Appendix II (Additional Disclosures) – UK SORP Disclosure (continued)

## Investment Risk (continued)

### Market risk (continued)

#### (iv) Other price risk (continued)

##### Asia High Yield Bond

|                               |            |
|-------------------------------|------------|
|                               | USD        |
| <b>Indirect</b>               |            |
| Collective Investment Schemes | 12,860,473 |

##### ESG Short Duration Credit Bond

|                               |        |
|-------------------------------|--------|
|                               | USD    |
| <b>Indirect</b>               |        |
| Collective Investment Schemes | 13,362 |

##### GEM Debt Total Return

|                               |           |
|-------------------------------|-----------|
|                               | USD       |
| <b>Indirect</b>               |           |
| Collective Investment Schemes | 9,158,170 |

##### Global Bond Total Return

|                               |            |
|-------------------------------|------------|
|                               | USD        |
| <b>Indirect</b>               |            |
| Collective Investment Schemes | 10,203,053 |

##### Global Emerging Markets Bonds

|                               |            |
|-------------------------------|------------|
|                               | USD        |
| <b>Indirect</b>               |            |
| Collective Investment Schemes | 70,459,255 |

##### Global Emerging Markets Local Debt

|                               |            |
|-------------------------------|------------|
|                               | USD        |
| <b>Indirect</b>               |            |
| Collective Investment Schemes | 85,066,250 |

##### Global ESG Corporate Bond

|                               |            |
|-------------------------------|------------|
|                               | USD        |
| <b>Indirect</b>               |            |
| Collective Investment Schemes | 16,566,052 |

# Appendix II (Additional Disclosures) – UK SORP Disclosure (continued)

## Investment Risk (continued)

### Market risk (continued)

#### (iv) Other price risk (continued)

##### Global High Yield Bond

|                               |            |
|-------------------------------|------------|
|                               | USD        |
| <b>Indirect</b>               |            |
| Collective Investment Schemes | 70,691,343 |

##### Global High Yield ESG Bond

|                               |           |
|-------------------------------|-----------|
|                               | USD       |
| <b>Indirect</b>               |           |
| Collective Investment Schemes | 1,738,012 |

##### Global High Yield Securitised Credit Bond

|                               |           |
|-------------------------------|-----------|
|                               | USD       |
| <b>Indirect</b>               |           |
| Collective Investment Schemes | 1,788,903 |

##### Global Investment Grade Securitised Credit Bond

|                               |            |
|-------------------------------|------------|
|                               | USD        |
| <b>Indirect</b>               |            |
| Collective Investment Schemes | 82,554,693 |

##### Global Securitised Credit Bond

|                               |           |
|-------------------------------|-----------|
|                               | USD       |
| <b>Indirect</b>               |           |
| Collective Investment Schemes | 2,591,936 |

##### Ultra Short Duration Bond

|                               |            |
|-------------------------------|------------|
|                               | USD        |
| <b>Direct</b>                 |            |
| Shares                        | 1,983,603  |
| <b>Indirect</b>               |            |
| Collective Investment Schemes | 48,401,325 |

##### US High Yield Bond

|                               |           |
|-------------------------------|-----------|
|                               | USD       |
| <b>Indirect</b>               |           |
| Collective Investment Schemes | 1,126,836 |

# Appendix II (Additional Disclosures) – UK SORP Disclosure (continued)

## Investment Risk (continued)

### Market risk (continued)

#### (iv) Other price risk (continued)

| US Short Duration High Yield Bond <sup>1</sup> |             | USD |
|------------------------------------------------|-------------|-----|
| <b>Indirect</b>                                |             |     |
| Collective Investment Schemes                  | 2,059,960   |     |
| Global Emerging Markets Multi-Asset Income     |             | USD |
| <b>Direct</b>                                  |             |     |
| Shares                                         | 9,269,711   |     |
| Depository Receipts                            | 158,796     |     |
| Preferred Shares                               | 175,094     |     |
| <b>Indirect</b>                                |             |     |
| Collective Investment Schemes                  | 6,642,480   |     |
| Managed Solutions - Asia Focused Income        |             | USD |
| <b>Direct</b>                                  |             |     |
| Shares                                         | 103,942,752 |     |
| Depository Receipts                            | 2,821,297   |     |
| Preferred Shares                               | 4,716,063   |     |
| <b>Indirect</b>                                |             |     |
| Collective Investment Schemes                  | 31,588,476  |     |
| Multi-Asset Style Factors                      |             | EUR |
| <b>Indirect</b>                                |             |     |
| Collective Investment Schemes                  | 43,574,420  |     |

<sup>1</sup> Until 3 July 2023, the sub-fund was named Global Short Duration High Yield Bond.

# Appendix II (Additional Disclosures) – UK SORP Disclosure (continued)

## Investment Risk (continued)

### Fair value hierarchy

The fair value of financial instruments has been determined using the following fair value hierarchy:

Category (a) The quoted price for an identical asset in an active market.

Category (b) When quoted prices are unavailable, the price of a recent transaction for an identical asset adjusted if necessary.

Category (c) Where a quoted price is not available and recent transactions of an identical asset on their own are not a good estimate of fair value, the fair value is determined by using a valuation technique which uses:

c(i) observable market data; or

c(ii) non-observable data.

The sub-fund's investment assets and liabilities have been fair valued using the above hierarchy categories as follows:

| Sub-fund                                           | Currency | Category (a)  | Category (b) | Category c(i) | Category c(ii) | Total         |
|----------------------------------------------------|----------|---------------|--------------|---------------|----------------|---------------|
| China A-shares Equity                              | USD      | 28,621,331    | -            | -             | -              | 28,621,331    |
| Global Emerging Markets Equity                     | USD      | 383,827,437   | -            | -             | -              | 383,827,437   |
| Global Equity Climate Change                       | USD      | 259,408,931   | (1,224)      | -             | -              | 259,407,707   |
| Global Equity Sustainable Healthcare               | USD      | 146,236,889   | (4,283)      | -             | -              | 146,232,606   |
| Global Infrastructure Equity                       | USD      | 555,929,619   | (120,079)    | -             | -              | 555,809,540   |
| Global Lower Carbon Equity                         | USD      | 274,090,161   | 446,738      | -             | -              | 274,536,899   |
| Global Sustainable Equity Income                   | USD      | 178,175,344   | 1,536,002    | -             | -              | 179,711,346   |
| Global Sustainable Long Term Equity                | USD      | 11,703,197    | -            | -             | -              | 11,703,197    |
| Frontier Markets                                   | USD      | 315,533,381   | 2,071,187    | -             | -              | 317,604,568   |
| Global Real Estate Equity                          | USD      | 439,034,685   | 30,774,711   | -             | -              | 469,809,396   |
| Asia ESG Bond                                      | USD      | 43,009,266    | 792,767      | -             | -              | 43,802,033    |
| Asia High Yield Bond                               | USD      | 683,303,779   | 18,157,325   | -             | -              | 701,461,104   |
| ESG Short Duration Credit Bond                     | USD      | 6,941,666     | 35,402       | -             | -              | 6,977,068     |
| GEM Debt Total Return                              | USD      | 103,086,142   | 11,548,108   | -             | -              | 114,634,250   |
| Global Bond Total Return                           | USD      | 154,288,240   | 13,578,281   | -             | -              | 167,866,521   |
| Global Emerging Markets Bond                       | USD      | 1,020,848,548 | 80,411,425   | -             | -              | 1,101,259,973 |
| Global Emerging Markets Corporate Sustainable Bond | USD      | 108,357,175   | 1,767,102    | -             | -              | 110,124,277   |
| Global Emerging Markets ESG Bond                   | USD      | 69,338,485    | 724,339      | -             | -              | 70,062,824    |
| Global Emerging Markets Local Debt                 | USD      | 901,825,823   | 134,967,011  | -             | -              | 1,036,792,834 |
| Global ESG Corporate Bond                          | USD      | 148,105,544   | 18,241,087   | -             | -              | 166,346,631   |
| Global Green Bond                                  | USD      | 58,697,398    | 736,055      | -             | -              | 59,433,453    |
| Global High Yield Bond Fund                        | USD      | 962,026,943   | 75,522,000   | -             | -              | 1,037,548,943 |
| Global High Yield ESG Bond                         | USD      | 38,293,761    | 1,878,566    | -             | -              | 40,172,327    |
| Global High Yield Securitised Credit Bond          | USD      | 72,915,538    | 7,505,020    | -             | -              | 80,420,558    |
| Global Investment Grade Securitised Credit Bond    | USD      | 1,392,162,795 | 192,851,941  | -             | -              | 1,585,014,736 |
| Global Securitised Credit Bond                     | USD      | 73,790,935    | 5,992,490    | -             | -              | 79,783,425    |
| Ultra Short Duration Bond                          | USD      | 706,396,912   | 59,834,522   | -             | -              | 766,231,434   |
| US High yield Bond                                 | USD      | 41,654,164    | 1,139,618    | -             | -              | 42,793,782    |
| US Short Duration High Yield Bond <sup>1</sup>     | USD      | 96,616,114    | 2,319,348    | -             | -              | 98,935,462    |
| Global Emerging Markets Multi-Asset Income         | USD      | 40,243,376    | 8,371,452    | -             | -              | 48,614,828    |
| Managed Solutions - Asia Focused Income            | USD      | 286,358,898   | 34,153,761   | -             | -              | 320,512,659   |
| Multi-Asset Style Factors                          | EUR      | 765,429,258   | 59,316,749   | -             | -              | 824,746,007   |

<sup>1</sup> Until 3 July 2023, the sub-fund was named Global Short Duration High Yield Bond.



## Appendix III (Additional Disclosures) – Dealing Days of the Fund

Dealing for Shares in the Company will take place on any Business Day (other than days during a period of suspension of dealing in Shares) and which is also for each Sub-fund, a day where stock exchanges and regulated markets in countries where the sub-fund is materially invested are open for normal trading.

The Business Days which are not Dealing Days will be listed in the annual report and semi-annual reports and available at the registered office of the Company. Any amendments to such lists are also available at the registered office of the Company.

Shareholders who deal through the Company's local distributor or representative should note that there will be no dealing for the Shares of the Company in the jurisdiction in which such distributor or representative operates on a day which is not a Business Day in such jurisdiction. Shareholders in such jurisdictions can however deal via the Transfer Agent in Luxembourg.

The Company will determine the dealing/non-dealing calendar according to the latest market information obtained by the Company from time to time. Shareholders can obtain the latest dealing/non-dealing calendar of the Company from the registered office of the Company or from the Company's local distributor or representative.

HSBC Investment Funds (Hong Kong) Limited has been appointed by the Company as its Representative and Share Distributor in Hong Kong. There shall be no dealing for the shares of the Company in Hong Kong on a day which is a public or bank holiday in Hong Kong.

# Appendix IV (Additional Disclosures) – Fund Holiday Calendar for 2023

NOTE: THIS CALENDAR IS INDICATIVE AS DATES IN SOME COUNTRIES ARE SUBJECT TO CHANGE.

All HGIF sub-fund will have no NAV calculated on the following days:

- all Saturdays and Sundays

In addition, the following sub-funds will have no NAV calculated on the following dates:

## ASEAN Equity<sup>1</sup>

(Indonesia, Luxembourg, Malaysia, Singapore, Thailand)

|              |                                            |
|--------------|--------------------------------------------|
| 2 January    | Thailand                                   |
| 6 March      | Thailand                                   |
| 6 April      | Thailand                                   |
| 7 April      | Luxembourg                                 |
| 10 April     | Luxembourg                                 |
| 13 April     | Thailand                                   |
| 14 April     | Thailand                                   |
| 1 May        | Luxembourg, Thailand                       |
| 4 May        | Thailand                                   |
| 5 May        | Thailand                                   |
| 9 May        | Luxembourg                                 |
| 18 May       | Luxembourg                                 |
| 29 May       | Luxembourg                                 |
| 5 June       | Thailand                                   |
| 23 June      | Luxembourg                                 |
| 28 July      | Thailand                                   |
| 1 August     | Thailand                                   |
| 9 August     | Singapore                                  |
| 14 August    | Thailand                                   |
| 15 August    | Luxembourg                                 |
| 17 August    | Indonesia                                  |
| 31 August    | Malaysia                                   |
| 1 September  | Singapore                                  |
| 28 September | Indonesia, Malaysia                        |
| 13 October   | Thailand                                   |
| 23 October   | Thailand                                   |
| 1 November   | Luxembourg                                 |
| 13 November  | Malaysia, Singapore                        |
| 5 December   | Thailand                                   |
| 11 December  | Thailand                                   |
| 25 December  | Indonesia, Luxembourg, Malaysia, Singapore |
| 26 December  | Indonesia, Luxembourg                      |
| 29 December  | Thailand                                   |

<sup>1</sup> Until 1 August 2023, the sub-fund was named Thai Equity.

## Asia Bond, Asia ESG Bond

(Hong Kong, Luxembourg)

|             |                       |
|-------------|-----------------------|
| 2 January   | Hong Kong             |
| 23 January  | Hong Kong             |
| 24 January  | Hong Kong             |
| 25 January  | Hong Kong             |
| 5 April     | Hong Kong             |
| 7 April     | Hong Kong, Luxembourg |
| 10 April    | Hong Kong, Luxembourg |
| 1 May       | Hong Kong, Luxembourg |
| 9 May       | Luxembourg            |
| 18 May      | Luxembourg            |
| 26 May      | Hong Kong             |
| 29 May      | Luxembourg            |
| 22 June     | Hong Kong             |
| 23 June     | Luxembourg            |
| 15 August   | Luxembourg            |
| 2 October   | Hong Kong             |
| 23 October  | Hong Kong             |
| 1 November  | Luxembourg            |
| 25 December | Hong Kong, Luxembourg |
| 26 December | Hong Kong, Luxembourg |

## Asian Currencies Bond

(Hong Kong, Indonesia, Luxembourg, Malaysia, Singapore, South Korea, Thailand)

|            |                                                                  |
|------------|------------------------------------------------------------------|
| 2 January  | Hong Kong, Malaysia, Singapore, Thailand                         |
| 23 January | Hong Kong, Indonesia, Malaysia, Singapore, South Korea           |
| 24 January | Hong Kong, Malaysia, Singapore, South Korea                      |
| 25 January | Hong Kong                                                        |
| 1 February | Malaysia                                                         |
| 6 February | Malaysia                                                         |
| 1 March    | South Korea                                                      |
| 6 March    | Thailand                                                         |
| 22 March   | Indonesia                                                        |
| 23 March   | Indonesia                                                        |
| 5 April    | Hong Kong                                                        |
| 6 April    | Thailand                                                         |
| 7 April    | Hong Kong, Indonesia, Luxembourg, Singapore                      |
| 10 April   | Hong Kong, Luxembourg                                            |
| 13 April   | Thailand                                                         |
| 14 April   | Thailand                                                         |
| 19 April   | Indonesia                                                        |
| 20 April   | Indonesia                                                        |
| 21 April   | Indonesia                                                        |
| 24 April   | Indonesia, Malaysia                                              |
| 25 April   | Indonesia                                                        |
| 1 May      | Hong Kong, Indonesia, Malaysia, Singapore, South Korea, Thailand |
| 4 May      | Malaysia, Thailand                                               |
| 5 May      | South Korea, Thailand                                            |
| 9 May      | Luxembourg                                                       |

# Appendix IV (Additional Disclosures) – Fund Holiday Calendar for 2023 (continued)

## Asian Currencies Bond (continued)

(Hong Kong, Indonesia, Luxembourg, Malaysia, Singapore, South Korea, Thailand)

|              |                                                                    |
|--------------|--------------------------------------------------------------------|
| 18 May       | Indonesia, Luxembourg                                              |
| 26 May       | Hong Kong                                                          |
| 29 May       | Luxembourg                                                         |
| 1 June       | Indonesia                                                          |
| 2 June       | Indonesia, Singapore                                               |
| 5 June       | Malaysia, Thailand                                                 |
| 6 June       | South Korea                                                        |
| 22 June      | Hong Kong                                                          |
| 23 June      | Luxembourg                                                         |
| 29 June      | Indonesia, Malaysia, Singapore                                     |
| 10 July      | Indonesia                                                          |
| 19 July      | Malaysia                                                           |
| 28 July      | Thailand                                                           |
| 1 August     | Thailand                                                           |
| 9 August     | Singapore                                                          |
| 14 August    | Thailand                                                           |
| 15 August    | Luxembourg, South Korea                                            |
| 17 August    | Indonesia                                                          |
| 31 August    | Malaysia                                                           |
| 1 September  | Singapore                                                          |
| 28 September | Indonesia, Malaysia, South Korea                                   |
| 29 September | South Korea                                                        |
| 2 October    | Hong Kong, South Korea                                             |
| 3 October    | South Korea                                                        |
| 9 October    | South Korea                                                        |
| 13 October   | Thailand                                                           |
| 23 October   | Hong Kong, Thailand                                                |
| 1 November   | Luxembourg                                                         |
| 13 November  | Malaysia, Singapore                                                |
| 5 December   | Thailand                                                           |
| 11 December  | Thailand                                                           |
| 25 December  | Hong Kong, Indonesia, Luxembourg, Malaysia, Singapore, South Korea |
| 26 December  | Hong Kong, Indonesia, Luxembourg                                   |
| 29 December  | South Korea, Thailand                                              |

## Asia ex Japan Equity, Asia ex Japan Equity Smaller Companies,

### Asia Pacific ex Japan Equity High Dividend

(Hong Kong, Luxembourg)

|             |                       |
|-------------|-----------------------|
| 2 January   | Hong Kong             |
| 23 January  | Hong Kong             |
| 24 January  | Hong Kong             |
| 25 January  | Hong Kong             |
| 5 April     | Hong Kong             |
| 7 April     | Hong Kong, Luxembourg |
| 10 April    | Hong Kong, Luxembourg |
| 1 May       | Hong Kong, Luxembourg |
| 9 May       | Luxembourg            |
| 18 May      | Luxembourg            |
| 26 May      | Hong Kong             |
| 29 May      | Luxembourg            |
| 22 June     | Hong Kong             |
| 23 June     | Luxembourg            |
| 15 August   | Luxembourg            |
| 2 October   | Hong Kong             |
| 23 October  | Hong Kong             |
| 1 November  | Luxembourg            |
| 25 December | Hong Kong, Luxembourg |
| 26 December | Hong Kong, Luxembourg |

## Asia High Yield Bond

(Hong Kong, Luxembourg)

|             |                       |
|-------------|-----------------------|
| 2 January   | Hong Kong             |
| 23 January  | Hong Kong             |
| 24 January  | Hong Kong             |
| 25 January  | Hong Kong             |
| 5 April     | Hong Kong             |
| 7 April     | Hong Kong, Luxembourg |
| 10 April    | Hong Kong, Luxembourg |
| 1 May       | Hong Kong, Luxembourg |
| 9 May       | Luxembourg            |
| 18 May      | Luxembourg            |
| 26 May      | Hong Kong             |
| 29 May      | Luxembourg            |
| 22 June     | Hong Kong             |
| 23 June     | Luxembourg            |
| 15 August   | Luxembourg            |
| 2 October   | Hong Kong             |
| 23 October  | Hong Kong             |
| 1 November  | Luxembourg            |
| 25 December | Hong Kong, Luxembourg |
| 26 December | Hong Kong, Luxembourg |

## Brazil Bond

(Brazil, Luxembourg, US\*\*)

|             |                    |
|-------------|--------------------|
| 2 January   | US                 |
| 16 January  | US                 |
| 20 February | Brazil, US         |
| 21 February | Brazil             |
| 7 April     | Brazil, Luxembourg |
| 10 April    | Luxembourg         |
| 21 April    | Brazil             |
| 1 May       | Brazil, Luxembourg |
| 9 May       | Luxembourg         |
| 18 May      | Luxembourg         |
| 29 May      | Luxembourg, US     |

# Appendix IV (Additional Disclosures) – Fund Holiday Calendar for 2023 (continued)

## Brazil Bond (continued)

(Brazil, Luxembourg, US\*\*)

|             |                        |
|-------------|------------------------|
| 8 June      | Brazil                 |
| 19 June     | US                     |
| 23 June     | Luxembourg             |
| 4 July      | US                     |
| 15 August   | Luxembourg             |
| 4 September | US                     |
| 7 September | Brazil                 |
| 9 October   | US                     |
| 12 October  | Brazil                 |
| 1 November  | Luxembourg             |
| 2 November  | Brazil                 |
| 15 November | Brazil                 |
| 23 November | US                     |
| 25 December | Brazil, Luxembourg, US |
| 26 December | Luxembourg             |
| 29 December | Brazil                 |

## Brazil Equity

(Brazil, Luxembourg, UK)

|             |                        |
|-------------|------------------------|
| 2 January   | UK                     |
| 20 February | Brazil                 |
| 21 February | Brazil                 |
| 7 April     | Brazil, Luxembourg, UK |
| 10 April    | Luxembourg, UK         |
| 21 April    | Brazil                 |
| 1 May       | Brazil, Luxembourg, UK |
| 8 May       | UK                     |
| 9 May       | Luxembourg             |
| 18 May      | Luxembourg             |
| 29 May      | Luxembourg, UK         |
| 8 June      | Brazil                 |
| 23 June     | Luxembourg             |
| 15 August   | Luxembourg             |
| 28 August   | UK                     |
| 7 September | Brazil                 |
| 12 October  | Brazil                 |
| 1 November  | Luxembourg             |
| 2 November  | Brazil                 |
| 15 November | Brazil                 |
| 22 December | UK                     |
| 25 December | Brazil, Luxembourg, UK |
| 26 December | Luxembourg, UK         |
| 29 December | Brazil, UK             |

## BRIC Equity

(Brazil, Hong Kong, India, Luxembourg, UK)

|              |                                          |
|--------------|------------------------------------------|
| 2 January    | Hong Kong, UK                            |
| 23 January   | Hong Kong                                |
| 24 January   | Hong Kong                                |
| 25 January   | Hong Kong                                |
| 26 January   | India                                    |
| 20 February  | Brazil                                   |
| 21 February  | Brazil                                   |
| 7 March      | India                                    |
| 30 March     | India                                    |
| 5 April      | Hong Kong                                |
| 7 April      | Brazil, Hong Kong, India, Luxembourg, UK |
| 10 April     | Hong Kong, Luxembourg, UK                |
| 14 April     | India                                    |
| 21 April     | Brazil, India                            |
| 1 May        | Brazil, Hong Kong, India, Luxembourg, UK |
| 8 May        | UK                                       |
| 9 May        | Luxembourg                               |
| 18 May       | Luxembourg                               |
| 26 May       | Hong Kong                                |
| 29 May       | Luxembourg, UK                           |
| 8 June       | Brazil                                   |
| 22 June      | Hong Kong                                |
| 23 June      | Luxembourg                               |
| 29 June      | India                                    |
| 15 August    | India, Luxembourg                        |
| 28 August    | UK                                       |
| 7 September  | Brazil                                   |
| 19 September | India                                    |
| 2 October    | Hong Kong, India                         |
| 12 October   | Brazil                                   |
| 23 October   | Hong Kong                                |
| 24 October   | India                                    |
| 1 November   | Luxembourg                               |
| 2 November   | Brazil                                   |
| 14 November  | India                                    |
| 15 November  | Brazil                                   |
| 27 November  | India                                    |
| 22 December  | UK                                       |
| 25 December  | Brazil, Hong Kong, Luxembourg, UK        |
| 26 December  | Hong Kong, Luxembourg, UK                |
| 29 December  | Brazil, UK                               |

# Appendix IV (Additional Disclosures) – Fund Holiday Calendar for 2023 (continued)

## **BRIC Markets Equity**

(Brazil, Hong Kong, India, Luxembourg, UK)

|              |                                          |
|--------------|------------------------------------------|
| 2 January    | Hong Kong, UK                            |
| 23 January   | Hong Kong                                |
| 24 January   | Hong Kong                                |
| 25 January   | Hong Kong                                |
| 26 January   | India                                    |
| 20 February  | Brazil                                   |
| 21 February  | Brazil                                   |
| 7 March      | India                                    |
| 30 March     | India                                    |
| 5 April      | Hong Kong                                |
| 7 April      | Brazil, Hong Kong, India, Luxembourg, UK |
| 10 April     | Hong Kong, Luxembourg, UK                |
| 14 April     | India                                    |
| 21 April     | Brazil, India                            |
| 1 May        | Brazil, Hong Kong, India, Luxembourg, UK |
| 8 May        | UK                                       |
| 9 May        | Luxembourg                               |
| 18 May       | Luxembourg                               |
| 26 May       | Hong Kong                                |
| 29 May       | Luxembourg, UK                           |
| 8 June       | Brazil                                   |
| 22 June      | Hong Kong                                |
| 23 June      | Luxembourg                               |
| 29 June      | India                                    |
| 15 August    | India, Luxembourg                        |
| 28 August    | UK                                       |
| 7 September  | Brazil                                   |
| 19 September | India                                    |
| 2 October    | Hong Kong, India                         |
| 12 October   | Brazil                                   |
| 23 October   | Hong Kong                                |
| 24 October   | India                                    |
| 1 November   | Luxembourg                               |
| 2 November   | Brazil                                   |
| 14 November  | India                                    |
| 15 November  | Brazil                                   |
| 27 November  | India                                    |
| 22 December  | UK                                       |
| 25 December  | Brazil, Hong Kong, India, Luxembourg, UK |
| 26 December  | Hong Kong, Luxembourg, UK                |
| 29 December  | Brazil, UK                               |

## **China A-shares Equity**

(China, Hong Kong, Luxembourg)

|              |                              |
|--------------|------------------------------|
| 2 January    | China, Hong Kong             |
| 23 January   | China, Hong Kong             |
| 24 January   | China, Hong Kong             |
| 25 January   | China, Hong Kong             |
| 26 January   | China                        |
| 27 January   | China                        |
| 5 April      | China, Hong Kong             |
| 7 April      | Hong Kong, Luxembourg        |
| 10 April     | Hong Kong, Luxembourg        |
| 1 May        | China, Hong Kong, Luxembourg |
| 2 May        | China                        |
| 3 May        | China                        |
| 9 May        | Luxembourg                   |
| 18 May       | Luxembourg                   |
| 26 May       | Hong Kong                    |
| 29 May       | Luxembourg                   |
| 22 June      | China, Hong Kong             |
| 23 June      | China, Luxembourg            |
| 15 August    | Luxembourg                   |
| 29 September | China                        |
| 2 October    | China, Hong Kong             |
| 3 October    | China                        |
| 4 October    | China                        |
| 5 October    | China                        |
| 6 October    | China                        |
| 23 October   | Hong Kong                    |
| 1 November   | Luxembourg                   |
| 25 December  | Hong Kong, Luxembourg        |
| 26 December  | Hong Kong, Luxembourg        |

# Appendix IV (Additional Disclosures) – Fund Holiday Calendar for 2023 (continued)

## **Chinese Equity**

(Hong Kong, Luxembourg)

|             |                       |
|-------------|-----------------------|
| 2 January   | Hong Kong             |
| 23 January  | Hong Kong             |
| 24 January  | Hong Kong             |
| 25 January  | Hong Kong             |
| 5 April     | Hong Kong             |
| 7 April     | Hong Kong, Luxembourg |
| 10 April    | Hong Kong, Luxembourg |
| 1 May       | Hong Kong, Luxembourg |
| 9 May       | Luxembourg            |
| 18 May      | Luxembourg            |
| 26 May      | Hong Kong             |
| 29 May      | Luxembourg            |
| 22 June     | Hong Kong             |
| 23 June     | Luxembourg            |
| 15 August   | Luxembourg            |
| 2 October   | Hong Kong             |
| 23 October  | Hong Kong             |
| 1 November  | Luxembourg            |
| 25 December | Hong Kong, Luxembourg |
| 26 December | Hong Kong, Luxembourg |

## **Corporate Euro Fixed Term Bond 2027 (Launched as at 30 June 2023)**

(France, Luxembourg, UK)

|             |                        |
|-------------|------------------------|
| 15 August   | Luxembourg             |
| 28 August   | UK                     |
| 1 November  | Luxembourg             |
| 22 December | UK                     |
| 25 December | France, Luxembourg, UK |
| 26 December | France, Luxembourg, UK |
| 29 December | UK                     |

## **Economic Scale US Equity**

(Luxembourg, UK, US)

|             |                    |
|-------------|--------------------|
| 2 January   | UK, US             |
| 16 January  | US                 |
| 20 February | US                 |
| 7 April     | Luxembourg, UK, US |
| 10 April    | Luxembourg, UK     |
| 1 May       | Luxembourg, UK     |
| 8 May       | UK                 |
| 9 May       | Luxembourg         |
| 18 May      | Luxembourg         |
| 29 May      | Luxembourg, UK, US |
| 19 June     | US                 |
| 23 June     | Luxembourg         |
| 4 July      | US                 |
| 15 August   | Luxembourg         |
| 28 August   | UK                 |
| 4 September | US                 |
| 1 November  | Luxembourg         |
| 23 November | US                 |
| 22 December | UK                 |
| 25 December | Luxembourg, UK, US |
| 26 December | Luxembourg, UK     |
| 29 December | UK                 |

## **ESG Short Duration Credit Bond**

(Luxembourg, US)

|             |                |
|-------------|----------------|
| 20 February | US             |
| 7 April     | Luxembourg     |
| 10 April    | Luxembourg     |
| 1 May       | Luxembourg     |
| 9 May       | Luxembourg     |
| 18 May      | Luxembourg     |
| 29 May      | Luxembourg, US |
| 19 June     | US             |
| 23 June     | Luxembourg     |
| 4 July      | US             |
| 15 August   | Luxembourg     |
| 4 September | US             |
| 9 October   | US             |
| 1 November  | Luxembourg     |
| 23 November | US             |
| 25 December | Luxembourg, US |
| 26 December | Luxembourg     |

# Appendix IV (Additional Disclosures) – Fund Holiday Calendar for 2023 (continued)

## Euro Bond, Euro Credit Bond,

### Euro Bond Total Return, Euro High Yield Bond

(Luxembourg, UK)

|             |                |
|-------------|----------------|
| 2 January   | UK             |
| 7 April     | Luxembourg, UK |
| 10 April    | Luxembourg, UK |
| 1 May       | Luxembourg, UK |
| 8 May       | UK             |
| 9 May       | Luxembourg     |
| 18 May      | Luxembourg     |
| 29 May      | Luxembourg, UK |
| 23 June     | Luxembourg     |
| 15 August   | Luxembourg     |
| 28 August   | UK             |
| 1 November  | Luxembourg     |
| 22 December | UK             |
| 25 December | Luxembourg, UK |
| 26 December | Luxembourg, UK |
| 29 December | UK             |

## Euroland Value, Euroland Equity Smaller Companies,

### Euroland Growth, Europe Value

(France, Luxembourg)

|             |                    |
|-------------|--------------------|
| 7 April     | France, Luxembourg |
| 10 April    | France, Luxembourg |
| 1 May       | France, Luxembourg |
| 9 May       | Luxembourg         |
| 18 May      | Luxembourg         |
| 29 May      | Luxembourg         |
| 23 June     | Luxembourg         |
| 15 August   | Luxembourg         |
| 1 November  | Luxembourg         |
| 25 December | France, Luxembourg |
| 26 December | France, Luxembourg |

## Frontier Markets (Note: Fund does not deal on a Friday)

(Kuwait, Luxembourg, UK, Other\*)

|              |                |
|--------------|----------------|
| 2 January    | UK             |
| 27 February  | Kuwait         |
| 7 April      | Luxembourg, UK |
| 10 April     | Luxembourg, UK |
| 20 April     | Kuwait         |
| 24 April     | Kuwait         |
| 25 April     | Kuwait         |
| 1 May        | Luxembourg, UK |
| 8 May        | UK             |
| 9 May        | Luxembourg     |
| 18 May       | Luxembourg     |
| 29 May       | Luxembourg, UK |
| 23 June      | Luxembourg     |
| 26 June      | Kuwait         |
| 27 June      | Kuwait         |
| 28 June      | Kuwait         |
| 29 June      | Kuwait         |
| 19 July      | UK             |
| 15 August    | Luxembourg     |
| 28 August    | UK             |
| 28 September | Kuwait         |
| 1 November   | Luxembourg     |
| 22 December  | UK             |
| 25 December  | Luxembourg, UK |
| 26 December  | Luxembourg, UK |
| 29 December  | UK             |

## GEM Debt Total Return

(Luxembourg, US\*\*)

|             |                |
|-------------|----------------|
| 2 January   | US             |
| 16 January  | US             |
| 20 February | US             |
| 7 April     | Luxembourg     |
| 10 April    | Luxembourg     |
| 1 May       | Luxembourg     |
| 9 May       | Luxembourg     |
| 18 May      | Luxembourg     |
| 29 May      | Luxembourg, US |
| 19 June     | US             |
| 23 June     | Luxembourg     |
| 4 July      | US             |
| 15 August   | Luxembourg     |
| 4 September | US             |
| 9 October   | US             |
| 1 November  | Luxembourg     |
| 23 November | US             |
| 25 December | Luxembourg, US |
| 26 December | Luxembourg     |

# Appendix IV (Additional Disclosures) – Fund Holiday Calendar for 2023 (continued)

## Global Investment Grade Securitised Credit Bond

(Australia, France, Germany, Italy, Luxembourg, UK, US\*\*)

|             |                                                       |
|-------------|-------------------------------------------------------|
| 2 January   | Australia, UK, US                                     |
| 16 January  | US                                                    |
| 26 January  | Australia                                             |
| 20 February | US                                                    |
| 7 April     | Australia, France, Germany, Italy, Luxembourg, UK     |
| 10 April    | Australia, France, Germany, Italy, Luxembourg, UK     |
| 25 April    | Australia                                             |
| 1 May       | France, Germany, Italy, Luxembourg, UK                |
| 8 May       | UK                                                    |
| 9 May       | Luxembourg                                            |
| 18 May      | Luxembourg                                            |
| 29 May      | Luxembourg, UK, US                                    |
| 12 June     | Australia                                             |
| 19 June     | US                                                    |
| 23 June     | Luxembourg                                            |
| 4 July      | US                                                    |
| 15 August   | Italy, Luxembourg                                     |
| 28 August   | UK                                                    |
| 4 September | US                                                    |
| 9 October   | US                                                    |
| 1 November  | Luxembourg                                            |
| 23 November | US                                                    |
| 22 December | UK                                                    |
| 25 December | Australia, France, Germany, Italy, Luxembourg, UK, US |
| 26 December | Australia, France, Germany, Italy, Luxembourg, UK     |
| 29 December | UK                                                    |

## Global Securitised Credit Bond\*\*\*

(Germany, Luxembourg, UK, US\*\*)

|             |                             |
|-------------|-----------------------------|
| 2 January   | UK, US                      |
| 16 January  | US                          |
| 20 February | US                          |
| 7 April     | Luxembourg                  |
| 10 April    | Germany, Luxembourg, UK     |
| 1 May       | Germany, Luxembourg, UK     |
| 8 May       | UK                          |
| 9 May       | Luxembourg                  |
| 18 May      | Luxembourg                  |
| 29 May      | Luxembourg, UK, US          |
| 19 June     | US                          |
| 23 June     | Luxembourg                  |
| 15 August   | Luxembourg                  |
| 28 August   | UK                          |
| 4 September | US                          |
| 9 October   | US                          |
| 1 November  | Luxembourg                  |
| 25 December | Germany, Luxembourg, UK, US |
| 26 December | Luxembourg                  |

## Global High Yield Securitised Credit Bond\*\*\*

(Australia, France, Germany, Italy, Luxembourg, UK, US\*\*)

|             |                                                       |
|-------------|-------------------------------------------------------|
| 2 January   | Australia, UK, US                                     |
| 16 January  | US                                                    |
| 20 February | US                                                    |
| 7 April     | Luxembourg                                            |
| 10 April    | Australia, France, Germany, Italy, Luxembourg, UK     |
| 1 May       | France, Germany, Italy, Luxembourg, UK                |
| 8 May       | UK                                                    |
| 9 May       | Luxembourg                                            |
| 18 May      | Luxembourg                                            |
| 29 May      | Luxembourg, UK, US                                    |
| 12 June     | Australia                                             |
| 19 June     | US                                                    |
| 23 June     | Luxembourg                                            |
| 15 August   | Luxembourg                                            |
| 28 August   | UK                                                    |
| 4 September | US                                                    |
| 9 October   | US                                                    |
| 1 November  | Luxembourg                                            |
| 25 December | Australia, France, Germany, Italy, Luxembourg, UK, US |
| 26 December | Luxembourg                                            |



# Appendix IV (Additional Disclosures) – Fund Holiday Calendar for 2023 (continued)

## Global Bond

(Japan, Luxembourg, UK, US\*\*)

|              |                    |
|--------------|--------------------|
| 2 January    | Japan, UK, US      |
| 3 January    | Japan              |
| 9 January    | Japan              |
| 16 January   | US                 |
| 20 February  | US                 |
| 23 February  | Japan              |
| 21 March     | Japan              |
| 7 April      | Luxembourg, UK     |
| 10 April     | Luxembourg, UK     |
| 1 May        | Luxembourg, UK     |
| 3 May        | Japan              |
| 4 May        | Japan              |
| 5 May        | Japan              |
| 8 May        | UK                 |
| 9 May        | Luxembourg         |
| 18 May       | Luxembourg         |
| 29 May       | Luxembourg, UK, US |
| 19 June      | US                 |
| 23 June      | Luxembourg         |
| 4 July       | US                 |
| 17 July      | Japan              |
| 11 August    | Japan              |
| 15 August    | Luxembourg         |
| 28 August    | UK                 |
| 4 September  | US                 |
| 18 September | Japan              |
| 9 October    | Japan, US          |
| 1 November   | Luxembourg         |
| 3 November   | Japan              |
| 23 November  | Japan, US          |
| 22 December  | UK                 |
| 25 December  | Luxembourg, UK, US |
| 26 December  | Luxembourg, UK     |
| 29 December  | UK                 |

## Global Bond Total Return

(Luxembourg, UK, US\*\*)

|             |                    |
|-------------|--------------------|
| 2 January   | UK, US             |
| 16 January  | US                 |
| 20 February | US                 |
| 7 April     | Luxembourg, UK     |
| 10 April    | Luxembourg, UK     |
| 1 May       | Luxembourg, UK     |
| 8 May       | UK                 |
| 9 May       | Luxembourg         |
| 18 May      | Luxembourg         |
| 29 May      | Luxembourg, UK, US |
| 19 June     | US                 |
| 23 June     | Luxembourg         |
| 4 July      | US                 |
| 15 August   | Luxembourg         |
| 28 August   | UK                 |
| 4 September | US                 |
| 9 October   | US                 |
| 1 November  | Luxembourg         |
| 23 November | US                 |
| 22 December | UK                 |
| 25 December | Luxembourg, UK, US |
| 26 December | Luxembourg, UK     |
| 29 December | UK                 |

# Appendix IV (Additional Disclosures) – Fund Holiday Calendar for 2023 (continued)

## **Global Corporate Bond**

(France, Luxembourg, US\*\*)

|             |                        |
|-------------|------------------------|
| 2 January   | US                     |
| 16 January  | US                     |
| 20 February | US                     |
| 7 April     | France, Luxembourg     |
| 10 April    | France, Luxembourg     |
| 1 May       | France, Luxembourg     |
| 9 May       | Luxembourg             |
| 18 May      | Luxembourg             |
| 29 May      | Luxembourg, US         |
| 19 June     | US                     |
| 23 June     | Luxembourg             |
| 4 July      | US                     |
| 15 August   | Luxembourg             |
| 4 September | US                     |
| 9 October   | US                     |
| 1 November  | Luxembourg             |
| 23 November | US                     |
| 25 December | France, Luxembourg, US |
| 26 December | France, Luxembourg     |

## **Global Emerging Markets Bond, Global Emerging Markets ESG Bond,**

### **Global Emerging Markets Local Debt**

(Luxembourg, US\*\*)

|             |                |
|-------------|----------------|
| 2 January   | US             |
| 16 January  | US             |
| 20 February | US             |
| 7 April     | Luxembourg     |
| 10 April    | Luxembourg     |
| 1 May       | Luxembourg     |
| 9 May       | Luxembourg     |
| 18 May      | Luxembourg     |
| 29 May      | Luxembourg, US |
| 19 June     | US             |
| 23 June     | Luxembourg     |
| 4 July      | US             |
| 15 August   | Luxembourg     |
| 4 September | US             |
| 9 October   | US             |
| 1 November  | Luxembourg     |
| 23 November | US             |
| 25 December | Luxembourg, US |
| 26 December | Luxembourg     |

## **Global Emerging Markets Corporate Sustainable Bond**

(Brazil, Luxembourg, Mexico)

|             |                            |
|-------------|----------------------------|
| 6 February  | Mexico                     |
| 20 February | Brazil                     |
| 21 February | Brazil                     |
| 20 March    | Mexico                     |
| 6 April     | Mexico                     |
| 7 April     | Brazil, Luxembourg, Mexico |
| 10 April    | Luxembourg                 |
| 21 April    | Brazil                     |
| 1 May       | Brazil, Luxembourg, Mexico |
| 9 May       | Luxembourg                 |
| 18 May      | Luxembourg                 |
| 29 May      | Luxembourg                 |
| 8 June      | Brazil                     |
| 23 June     | Luxembourg                 |
| 15 August   | Luxembourg                 |
| 7 September | Brazil                     |
| 12 October  | Brazil                     |
| 1 November  | Luxembourg                 |
| 2 November  | Brazil, Mexico             |
| 15 November | Brazil                     |
| 20 November | Mexico                     |
| 12 December | Mexico                     |
| 25 December | Brazil, Luxembourg, Mexico |
| 26 December | Luxembourg                 |
| 29 December | Brazil                     |

## **Global Emerging Markets Equity**

(Hong Kong, Luxembourg, UK, Other\*)

|             |                           |
|-------------|---------------------------|
| 2 January   | Hong Kong, UK             |
| 23 January  | Hong Kong                 |
| 24 January  | Hong Kong                 |
| 25 January  | Hong Kong                 |
| 5 April     | Hong Kong                 |
| 7 April     | Hong Kong, Luxembourg, UK |
| 10 April    | Hong Kong, Luxembourg, UK |
| 1 May       | Hong Kong, Luxembourg, UK |
| 8 May       | UK                        |
| 9 May       | Luxembourg                |
| 18 May      | Luxembourg                |
| 26 May      | Hong Kong                 |
| 29 May      | Luxembourg, UK            |
| 22 June     | Hong Kong                 |
| 23 June     | Luxembourg                |
| 15 August   | Luxembourg                |
| 28 August   | UK                        |
| 2 October   | Hong Kong                 |
| 23 October  | Hong Kong                 |
| 1 November  | Luxembourg                |
| 22 December | UK                        |

# Appendix IV (Additional Disclosures) – Fund Holiday Calendar for 2023 (continued)

## Global Emerging Markets Equity (continued)

(Hong Kong, Luxembourg, UK, Other\*)

|             |                           |
|-------------|---------------------------|
| 25 December | Hong Kong, Luxembourg, UK |
| 26 December | Hong Kong, Luxembourg, UK |

## Global Emerging Markets ESG Local Debt

(Luxembourg, US\*\*)

|             |                |
|-------------|----------------|
| 2 January   | US             |
| 16 January  | US             |
| 20 February | US             |
| 7 April     | Luxembourg     |
| 10 April    | Luxembourg     |
| 1 May       | Luxembourg     |
| 9 May       | Luxembourg     |
| 18 May      | Luxembourg     |
| 29 May      | Luxembourg, US |
| 19 June     | US             |
| 23 June     | Luxembourg     |
| 4 July      | US             |
| 15 August   | Luxembourg     |
| 4 September | US             |
| 9 October   | US             |
| 1 November  | Luxembourg     |
| 23 November | US             |
| 25 December | Luxembourg, US |
| 26 December | Luxembourg     |

## Global Emerging Markets Multi-Asset Income

(Hong Kong, Luxembourg, UK, US\*\*)

|             |                               |
|-------------|-------------------------------|
| 2 January   | Hong Kong, UK, US             |
| 16 January  | US                            |
| 23 January  | Hong Kong                     |
| 24 January  | Hong Kong                     |
| 25 January  | Hong Kong                     |
| 20 February | US                            |
| 5 April     | Hong Kong                     |
| 7 April     | Hong Kong, Luxembourg, UK     |
| 10 April    | Hong Kong, Luxembourg, UK     |
| 1 May       | Hong Kong, Luxembourg, UK     |
| 8 May       | UK                            |
| 9 May       | Luxembourg                    |
| 18 May      | Luxembourg                    |
| 26 May      | Hong Kong                     |
| 29 May      | Luxembourg, UK, US            |
| 19 June     | US                            |
| 22 June     | Hong Kong                     |
| 23 June     | Luxembourg                    |
| 4 July      | US                            |
| 15 August   | Luxembourg                    |
| 28 August   | UK                            |
| 4 September | US                            |
| 2 October   | Hong Kong                     |
| 9 October   | US                            |
| 23 October  | Hong Kong                     |
| 1 November  | Luxembourg                    |
| 23 November | US                            |
| 22 December | UK                            |
| 25 December | Hong Kong, Luxembourg, UK, US |
| 26 December | Hong Kong, Luxembourg, UK     |
| 29 December | UK                            |

## Global ESG Corporate Bond

(Luxembourg, US\*\*)

|             |                |
|-------------|----------------|
| 2 January   | US             |
| 16 January  | US             |
| 20 February | US             |
| 7 April     | Luxembourg     |
| 10 April    | Luxembourg     |
| 1 May       | Luxembourg     |
| 9 May       | Luxembourg     |
| 18 May      | Luxembourg     |
| 29 May      | Luxembourg, US |
| 19 June     | US             |
| 23 June     | Luxembourg     |
| 4 July      | US             |
| 15 August   | Luxembourg     |
| 4 September | US             |
| 9 October   | US             |
| 1 November  | Luxembourg     |
| 23 November | US             |
| 25 December | Luxembourg, US |
| 26 December | Luxembourg     |

# Appendix IV (Additional Disclosures) – Fund Holiday Calendar for 2023 (continued)

## Global Equity Climate Change

(Luxembourg, UK, US, Other\*)

|             |                    |
|-------------|--------------------|
| 2 January   | UK, US             |
| 16 January  | US                 |
| 20 February | US                 |
| 7 April     | Luxembourg, UK, US |
| 10 April    | Luxembourg, UK     |
| 1 May       | Luxembourg, UK     |
| 8 May       | UK                 |
| 9 May       | Luxembourg         |
| 18 May      | Luxembourg         |
| 29 May      | Luxembourg, UK, US |
| 19 June     | US                 |
| 23 June     | Luxembourg         |
| 4 July      | US                 |
| 15 August   | Luxembourg         |
| 28 August   | UK                 |
| 4 September | US                 |
| 1 November  | Luxembourg         |
| 23 November | US                 |
| 22 December | UK                 |
| 25 December | Luxembourg, UK, US |
| 26 December | Luxembourg, UK     |
| 29 December | UK                 |

## Global Equity Circular Economy

(France, Luxembourg, US)

|             |                        |
|-------------|------------------------|
| 2 January   | US                     |
| 16 January  | US                     |
| 20 February | US                     |
| 7 April     | France, Luxembourg, US |
| 10 April    | France, Luxembourg     |
| 1 May       | France, Luxembourg     |
| 9 May       | Luxembourg             |
| 18 May      | Luxembourg             |
| 29 May      | Luxembourg, US         |
| 19 June     | US                     |
| 23 June     | Luxembourg             |
| 4 July      | US                     |
| 15 August   | Luxembourg             |
| 4 September | US                     |
| 1 November  | Luxembourg             |
| 23 November | US                     |
| 25 December | France, Luxembourg, US |
| 26 December | France, Luxembourg     |

## Global Sustainable Long Term Dividend

(Luxembourg, UK, US, Other\*)

|             |                    |
|-------------|--------------------|
| 2 January   | UK, US             |
| 16 January  | US                 |
| 20 February | US                 |
| 7 April     | Luxembourg, UK, US |
| 10 April    | Luxembourg, UK     |
| 1 May       | Luxembourg, UK     |
| 8 May       | UK                 |
| 9 May       | Luxembourg         |
| 18 May      | Luxembourg         |
| 29 May      | Luxembourg, UK, US |
| 19 June     | US                 |
| 23 June     | Luxembourg         |
| 4 July      | US                 |
| 15 August   | Luxembourg         |
| 28 August   | UK                 |
| 4 September | US                 |
| 1 November  | Luxembourg         |
| 23 November | US                 |
| 22 December | UK                 |
| 25 December | Luxembourg, UK, US |
| 26 December | Luxembourg, UK     |
| 29 December | UK                 |

## Global Equity Sustainable Healthcare

(Luxembourg, US)

|             |                |
|-------------|----------------|
| 2 January   | US             |
| 16 January  | US             |
| 20 February | US             |
| 7 April     | Luxembourg, US |
| 10 April    | Luxembourg     |
| 1 May       | Luxembourg     |
| 9 May       | Luxembourg     |
| 18 May      | Luxembourg     |
| 29 May      | Luxembourg, US |
| 19 June     | US             |
| 23 June     | Luxembourg     |
| 4 July      | US             |
| 15 August   | Luxembourg     |
| 4 September | US             |
| 1 November  | Luxembourg     |
| 23 November | US             |
| 25 December | Luxembourg, US |
| 26 December | Luxembourg     |

# Appendix IV (Additional Disclosures) – Fund Holiday Calendar for 2023 (continued)

## Global Equity Volatility Focused

(Luxembourg, UK, US, Other\*)

|             |                    |
|-------------|--------------------|
| 2 January   | UK, US             |
| 16 January  | US                 |
| 20 February | US                 |
| 7 April     | Luxembourg, UK, US |
| 10 April    | Luxembourg, UK     |
| 1 May       | Luxembourg, UK     |
| 8 May       | UK                 |
| 9 May       | Luxembourg         |
| 18 May      | Luxembourg         |
| 29 May      | Luxembourg, UK, US |
| 19 June     | US                 |
| 23 June     | Luxembourg         |
| 4 July      | US                 |
| 15 August   | Luxembourg         |
| 28 August   | UK                 |
| 4 September | US                 |
| 1 November  | Luxembourg         |
| 23 November | US                 |
| 22 December | UK                 |
| 25 December | Luxembourg, UK, US |
| 26 December | Luxembourg, UK     |
| 29 December | UK                 |

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## Global Government Bond

(Japan, Luxembourg, UK, US\*\*)

|              |                    |
|--------------|--------------------|
| 2 January    | Japan, UK, US      |
| 3 January    | Japan              |
| 9 January    | Japan              |
| 16 January   | US                 |
| 20 February  | US                 |
| 23 February  | Japan              |
| 21 March     | Japan              |
| 7 April      | Luxembourg, UK     |
| 10 April     | Luxembourg, UK     |
| 1 May        | Luxembourg, UK     |
| 3 May        | Japan              |
| 4 May        | Japan              |
| 5 May        | Japan              |
| 8 May        | UK                 |
| 9 May        | Luxembourg         |
| 18 May       | Luxembourg         |
| 29 May       | Luxembourg, UK, US |
| 19 June      | US                 |
| 23 June      | Luxembourg         |
| 4 July       | US                 |
| 17 July      | Japan              |
| 11 August    | Japan              |
| 15 August    | Luxembourg         |
| 28 August    | UK                 |
| 4 September  | US                 |
| 18 September | Japan              |
| 9 October    | Japan, US          |
| 1 November   | Luxembourg         |
| 3 November   | Japan              |
| 23 November  | Japan, US          |
| 22 December  | UK                 |
| 25 December  | Luxembourg, UK, US |
| 26 December  | Luxembourg, UK     |
| 29 December  | UK                 |

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## Global Green Bond

(France, Luxembourg, US\*\*)

|             |                        |
|-------------|------------------------|
| 2 January   | US                     |
| 16 January  | US                     |
| 20 February | US                     |
| 7 April     | France, Luxembourg     |
| 10 April    | France, Luxembourg     |
| 1 May       | France, Luxembourg     |
| 9 May       | Luxembourg             |
| 18 May      | Luxembourg             |
| 29 May      | Luxembourg, US         |
| 19 June     | US                     |
| 23 June     | Luxembourg             |
| 4 July      | US                     |
| 15 August   | Luxembourg             |
| 4 September | US                     |
| 9 October   | US                     |
| 1 November  | Luxembourg             |
| 23 November | US                     |
| 25 December | France, Luxembourg, US |
| 26 December | France, Luxembourg     |

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# Appendix IV (Additional Disclosures) – Fund Holiday Calendar for 2023 (continued)

## Global High Income Bond, Global High Yield Bond

(France, Luxembourg, US\*\*)

|             |                        |
|-------------|------------------------|
| 2 January   | US                     |
| 16 January  | US                     |
| 20 February | US                     |
| 7 April     | France, Luxembourg     |
| 10 April    | France, Luxembourg     |
| 1 May       | France, Luxembourg     |
| 9 May       | Luxembourg             |
| 18 May      | Luxembourg             |
| 29 May      | Luxembourg, US         |
| 19 June     | US                     |
| 23 June     | Luxembourg             |
| 4 July      | US                     |
| 15 August   | Luxembourg             |
| 4 September | US                     |
| 9 October   | US                     |
| 1 November  | Luxembourg             |
| 23 November | US                     |
| 25 December | France, Luxembourg, US |
| 26 December | France, Luxembourg     |

## Global High Yield ESG Bond

(Luxembourg, US\*\*)

|             |                |
|-------------|----------------|
| 2 January   | US             |
| 16 January  | US             |
| 20 February | US             |
| 7 April     | Luxembourg     |
| 10 April    | Luxembourg     |
| 1 May       | Luxembourg     |
| 9 May       | Luxembourg     |
| 18 May      | Luxembourg     |
| 29 May      | Luxembourg, US |
| 19 June     | US             |
| 23 June     | Luxembourg     |
| 4 July      | US             |
| 15 August   | Luxembourg     |
| 4 September | US             |
| 9 October   | US             |
| 1 November  | Luxembourg     |
| 23 November | US             |
| 25 December | Luxembourg, US |
| 26 December | Luxembourg     |

## Global Inflation Linked Bond

(Luxembourg, UK, US\*\*)

|             |                    |
|-------------|--------------------|
| 2 January   | UK, US             |
| 16 January  | US                 |
| 20 February | US                 |
| 7 April     | Luxembourg, UK     |
| 10 April    | Luxembourg, UK     |
| 1 May       | Luxembourg, UK     |
| 8 May       | UK                 |
| 9 May       | Luxembourg         |
| 18 May      | Luxembourg         |
| 29 May      | Luxembourg, UK, US |
| 19 June     | US                 |
| 23 June     | Luxembourg         |
| 4 July      | US                 |
| 15 August   | Luxembourg         |
| 28 August   | UK                 |
| 4 September | US                 |
| 9 October   | US                 |
| 1 November  | Luxembourg         |
| 23 November | US                 |
| 22 December | UK                 |
| 25 December | Luxembourg, UK, US |
| 26 December | Luxembourg, UK     |
| 29 December | UK                 |

## Global Infrastructure Equity

(Canada, Luxembourg, US\*\*)

|             |                        |
|-------------|------------------------|
| 2 January   | Canada, US             |
| 16 January  | US                     |
| 20 February | Canada, US             |
| 7 April     | Canada, Luxembourg, US |
| 10 April    | Luxembourg             |

# Appendix IV (Additional Disclosures) – Fund Holiday Calendar for 2023 (continued)

## Global Infrastructure Equity (continued)

(Canada, Luxembourg, US\*\*)

|             |                        |
|-------------|------------------------|
| 1 May       | Luxembourg             |
| 9 May       | Luxembourg             |
| 18 May      | Luxembourg             |
| 22 May      | Canada                 |
| 29 May      | Luxembourg, US         |
| 19 June     | US                     |
| 23 June     | Luxembourg             |
| 3 July      | Canada                 |
| 4 July      | US                     |
| 7 August    | Canada                 |
| 15 August   | Luxembourg             |
| 4 September | Canada, US             |
| 9 October   | Canada, US             |
| 1 November  | Luxembourg             |
| 23 November | US                     |
| 25 December | Canada, Luxembourg, US |
| 26 December | Canada, Luxembourg     |

## Global Lower Carbon Bond

(France, Luxembourg, US\*\*)

|             |                        |
|-------------|------------------------|
| 2 January   | US                     |
| 16 January  | US                     |
| 20 February | US                     |
| 7 April     | France, Luxembourg     |
| 10 April    | France, Luxembourg     |
| 1 May       | France, Luxembourg     |
| 9 May       | Luxembourg             |
| 18 May      | Luxembourg             |
| 29 May      | Luxembourg, US         |
| 19 June     | US                     |
| 23 June     | Luxembourg             |
| 4 July      | US                     |
| 15 August   | Luxembourg             |
| 4 September | US                     |
| 9 October   | US                     |
| 1 November  | Luxembourg             |
| 23 November | US                     |
| 25 December | France, Luxembourg, US |
| 26 December | France, Luxembourg     |

## Global Lower Carbon Equity

(Luxembourg, UK, US)

|             |                    |
|-------------|--------------------|
| 2 January   | UK, US             |
| 16 January  | US                 |
| 20 February | US                 |
| 7 April     | Luxembourg, UK, US |
| 10 April    | Luxembourg, UK     |
| 1 May       | Luxembourg, UK     |
| 8 May       | UK                 |
| 9 May       | Luxembourg         |
| 18 May      | Luxembourg         |
| 29 May      | Luxembourg, UK, US |
| 19 June     | US                 |
| 23 June     | Luxembourg         |
| 4 July      | US                 |
| 15 August   | Luxembourg         |
| 28 August   | UK                 |
| 4 September | US                 |
| 1 November  | Luxembourg         |
| 23 November | US                 |
| 22 December | UK                 |
| 25 December | Luxembourg, UK, US |
| 26 December | Luxembourg, UK     |
| 29 December | UK                 |

## Global Real Estate Equity

(Luxembourg, UK, US)

|             |                    |
|-------------|--------------------|
| 2 January   | UK, US             |
| 16 January  | US                 |
| 20 February | US                 |
| 7 April     | Luxembourg, UK, US |
| 10 April    | Luxembourg, UK     |
| 1 May       | Luxembourg, UK     |
| 8 May       | UK                 |
| 9 May       | Luxembourg         |
| 18 May      | Luxembourg         |
| 29 May      | Luxembourg, UK, US |
| 19 June     | US                 |
| 23 June     | Luxembourg         |
| 4 July      | US                 |
| 15 August   | Luxembourg         |
| 28 August   | UK                 |
| 4 September | US                 |
| 1 November  | Luxembourg         |
| 23 November | US                 |

# Appendix IV (Additional Disclosures) – Fund Holiday Calendar for 2023 (continued)

## Global Real Estate Equity (continued)

(Luxembourg, UK, US)

|             |                    |
|-------------|--------------------|
| 22 December | UK                 |
| 25 December | Luxembourg, UK, US |
| 26 December | Luxembourg, UK     |
| 29 December | UK                 |

## Global Short Duration Bond

(Luxembourg, UK, US\*\*)

|             |                    |
|-------------|--------------------|
| 2 January   | UK, US             |
| 16 January  | US                 |
| 20 February | US                 |
| 7 April     | Luxembourg, UK     |
| 10 April    | Luxembourg, UK     |
| 1 May       | Luxembourg, UK     |
| 8 May       | UK                 |
| 9 May       | Luxembourg         |
| 18 May      | Luxembourg         |
| 29 May      | Luxembourg, UK, US |
| 19 June     | US                 |
| 23 June     | Luxembourg         |
| 4 July      | US                 |
| 15 August   | Luxembourg         |
| 28 August   | UK                 |
| 4 September | US                 |
| 9 October   | US                 |
| 1 November  | Luxembourg         |
| 23 November | US                 |
| 22 December | UK                 |
| 25 December | Luxembourg, UK, US |
| 26 December | Luxembourg, UK     |
| 29 December | UK                 |

## Global Sustainable Equity Income

(Luxembourg, US)

|             |                |
|-------------|----------------|
| 2 January   | US             |
| 16 January  | US             |
| 20 February | US             |
| 7 April     | Luxembourg, US |
| 10 April    | Luxembourg     |
| 1 May       | Luxembourg     |
| 9 May       | Luxembourg     |
| 18 May      | Luxembourg     |
| 29 May      | Luxembourg, US |
| 19 June     | US             |
| 23 June     | Luxembourg     |
| 4 July      | US             |
| 15 August   | Luxembourg     |
| 4 September | US             |
| 1 November  | Luxembourg     |
| 23 November | US             |
| 25 December | Luxembourg, US |
| 26 December | Luxembourg     |

## Global Sustainable Long Term Equity

(Luxembourg, US)

|             |                |
|-------------|----------------|
| 2 January   | US             |
| 16 January  | US             |
| 20 February | US             |
| 7 April     | Luxembourg, US |
| 10 April    | Luxembourg     |
| 1 May       | Luxembourg     |
| 9 May       | Luxembourg     |
| 18 May      | Luxembourg     |
| 29 May      | Luxembourg, US |
| 19 June     | US             |
| 23 June     | Luxembourg     |
| 4 July      | US             |
| 15 August   | Luxembourg     |
| 4 September | US             |
| 1 November  | Luxembourg     |
| 23 November | US             |
| 25 December | Luxembourg, US |
| 26 December | Luxembourg     |



# Appendix IV (Additional Disclosures) – Fund Holiday Calendar for 2023 (continued)

## Hong Kong Equity

(Hong Kong, Luxembourg)

|             |                       |
|-------------|-----------------------|
| 2 January   | Hong Kong             |
| 23 January  | Hong Kong             |
| 24 January  | Hong Kong             |
| 25 January  | Hong Kong             |
| 5 April     | Hong Kong             |
| 7 April     | Hong Kong, Luxembourg |
| 10 April    | Hong Kong, Luxembourg |
| 1 May       | Hong Kong, Luxembourg |
| 9 May       | Luxembourg            |
| 18 May      | Luxembourg            |
| 26 May      | Hong Kong             |
| 29 May      | Luxembourg            |
| 22 June     | Hong Kong             |
| 23 June     | Luxembourg            |
| 15 August   | Luxembourg            |
| 2 October   | Hong Kong             |
| 23 October  | Hong Kong             |
| 1 November  | Luxembourg            |
| 25 December | Hong Kong, Luxembourg |
| 26 December | Hong Kong, Luxembourg |

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## India Fixed Income

(Hong Kong, India, Luxembourg)

|              |                               |
|--------------|-------------------------------|
| 2 January    | Hong Kong                     |
| 23 January   | Hong Kong                     |
| 24 January   | Hong Kong                     |
| 25 January   | Hong Kong                     |
| 26 January   | India                         |
| 7 March      | India                         |
| 22 March     | India                         |
| 30 March     | India                         |
| 4 April      | India                         |
| 5 April      | Hong Kong                     |
| 7 April      | Hong Kong, India, Luxembourg, |
| 10 April     | Hong Kong, Luxembourg,        |
| 14 April     | India                         |
| 21 April     | India                         |
| 1 May        | Hong Kong, India, Luxembourg, |
| 5 May        | India                         |
| 9 May        | Luxembourg                    |
| 18 May       | Luxembourg                    |
| 26 May       | Hong Kong                     |
| 29 May       | Luxembourg                    |
| 22 June      | Hong Kong                     |
| 23 June      | Luxembourg                    |
| 29 June      | India                         |
| 15 August    | India, Luxembourg             |
| 16 August    | India                         |
| 19 September | India                         |
| 28 September | India                         |
| 2 October    | Hong Kong, India              |
| 23 October   | Hong Kong                     |
| 24 October   | India                         |
| 1 November   | Luxembourg                    |
| 14 November  | India                         |
| 27 November  | India                         |
| 25 December  | Hong Kong, India, Luxembourg  |
| 26 December  | Hong Kong, Luxembourg         |

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## Indian Equity

(India, Luxembourg)

|              |                   |
|--------------|-------------------|
| 26 January   | India             |
| 7 March      | India             |
| 30 March     | India             |
| 7 April      | India, Luxembourg |
| 10 April     | Luxembourg        |
| 14 April     | India             |
| 21 April     | India             |
| 1 May        | India, Luxembourg |
| 9 May        | Luxembourg        |
| 18 May       | Luxembourg        |
| 29 May       | Luxembourg        |
| 23 June      | Luxembourg        |
| 29 June      | India             |
| 15 August    | India, Luxembourg |
| 19 September | India             |
| 2 October    | India             |
| 24 October   | India             |
| 1 November   | Luxembourg        |
| 14 November  | India             |
| 27 November  | India             |
| 25 December  | India, Luxembourg |
| 26 December  | Luxembourg        |

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# Appendix IV (Additional Disclosures) – Fund Holiday Calendar for 2023 (continued)

## Managed Solutions - Asia Focused Conservative, Managed Solutions - Asia Focused Growth, Managed Solutions - Asia Focused Income

(Hong Kong, Luxembourg)

|             |                       |
|-------------|-----------------------|
| 2 January   | Hong Kong             |
| 23 January  | Hong Kong             |
| 24 January  | Hong Kong             |
| 25 January  | Hong Kong             |
| 5 April     | Hong Kong             |
| 7 April     | Hong Kong, Luxembourg |
| 10 April    | Hong Kong, Luxembourg |
| 1 May       | Hong Kong, Luxembourg |
| 9 May       | Luxembourg            |
| 18 May      | Luxembourg            |
| 26 May      | Hong Kong             |
| 29 May      | Luxembourg            |
| 22 June     | Hong Kong             |
| 23 June     | Luxembourg            |
| 15 August   | Luxembourg            |
| 2 October   | Hong Kong             |
| 23 October  | Hong Kong             |
| 1 November  | Luxembourg            |
| 25 December | Hong Kong, Luxembourg |
| 26 December | Hong Kong, Luxembourg |

## Multi-Asset Style Factors, Multi-Strategy Target Return

(CBOT, CME, Eurex, France (public holidays), Luxembourg, US)

|             |                                          |
|-------------|------------------------------------------|
| 2 January   | CBOT, CME, US                            |
| 16 January  | CBOT, CME, US                            |
| 20 February | CBOT, CME, US                            |
| 7 April     | CBOT, CME, Eurex, Luxembourg, US         |
| 10 April    | Eurex, France Luxembourg                 |
| 1 May       | Eurex, France Luxembourg                 |
| 8 May       | France                                   |
| 9 May       | Luxembourg                               |
| 18 May      | France Luxembourg                        |
| 29 May      | CBOT, CME, France, Luxembourg, US        |
| 19 June     | CBOT, CME, US                            |
| 23 June     | Luxembourg                               |
| 4 July      | CBOT, CME, US                            |
| 14 July     | France                                   |
| 15 August   | France, Luxembourg                       |
| 4 September | CBOT, CME, US                            |
| 1 November  | France, Luxembourg                       |
| 23 November | CBOT, CME, US                            |
| 25 December | CBOT, CME, Eurex, France, Luxembourg, US |
| 26 December | Eurex, Luxembourg                        |

## RMB Fixed Income

(China, Hong Kong, Luxembourg, UK, US\*\*)

|              |                                  |
|--------------|----------------------------------|
| 2 January    | China, Hong Kong, UK, US         |
| 16 January   | US                               |
| 23 January   | China, Hong Kong                 |
| 24 January   | China, Hong Kong                 |
| 25 January   | China, Hong Kong                 |
| 26 January   | China                            |
| 27 January   | China                            |
| 20 February  | US                               |
| 5 April      | China, Hong Kong                 |
| 7 April      | Hong Kong, Luxembourg, UK        |
| 10 April     | Hong Kong, Luxembourg, UK        |
| 1 May        | China, Hong Kong, Luxembourg, UK |
| 2 May        | China                            |
| 3 May        | China                            |
| 8 May        | UK                               |
| 9 May        | Luxembourg                       |
| 18 May       | Luxembourg                       |
| 26 May       | Hong Kong                        |
| 29 May       | Luxembourg, UK, US               |
| 19 June      | US                               |
| 22 June      | China, Hong Kong                 |
| 23 June      | China, Luxembourg                |
| 4 July       | US                               |
| 15 August    | Luxembourg                       |
| 28 August    | UK                               |
| 4 September  | US                               |
| 29 September | China                            |
| 2 October    | China, Hong Kong                 |
| 3 October    | China                            |
| 4 October    | China                            |
| 5 October    | China                            |
| 6 October    | China                            |
| 9 October    | US                               |
| 23 October   | Hong Kong                        |
| 1 November   | Luxembourg                       |
| 23 November  | US                               |
| 22 December  | UK                               |
| 25 December  | Hong Kong, Luxembourg, UK, US    |
| 26 December  | Hong Kong, Luxembourg, UK        |
| 29 December  | UK                               |

## Appendix IV (Additional Disclosures) – Fund Holiday Calendar for 2023 (continued)

### Russia Equity\*\*\*\*

(Luxembourg, Russia, UK)

|             |                        |
|-------------|------------------------|
| 2 January   | Russia, UK             |
| 23 February | Russia                 |
| 8 March     | Russia                 |
| 7 April     | Luxembourg, UK         |
| 10 April    | Luxembourg, UK         |
| 1 May       | Luxembourg, Russia, UK |
| 8 May       | UK                     |
| 9 May       | Luxembourg, Russia     |
| 18 May      | Luxembourg             |
| 29 May      | Luxembourg, UK         |
| 12 June     | Russia                 |
| 23 June     | Luxembourg             |
| 15 August   | Luxembourg             |
| 28 August   | UK                     |
| 1 November  | Luxembourg             |
| 22 December | UK                     |
| 25 December | Luxembourg, UK         |
| 26 December | Luxembourg, UK         |
| 29 December | UK                     |

### Singapore Dollar Income Bond

(Hong Kong, Luxembourg, Singapore)

|             |                                  |
|-------------|----------------------------------|
| 2 January   | Hong Kong, Singapore             |
| 23 January  | Hong Kong, Singapore             |
| 24 January  | Hong Kong, Singapore             |
| 25 January  | Hong Kong                        |
| 5 April     | Hong Kong                        |
| 7 April     | Hong Kong, Luxembourg, Singapore |
| 10 April    | Hong Kong, Luxembourg            |
| 1 May       | Hong Kong, Luxembourg, Singapore |
| 9 May       | Luxembourg                       |
| 18 May      | Luxembourg                       |
| 26 May      | Hong Kong                        |
| 29 May      | Luxembourg                       |
| 2 June      | Singapore                        |
| 22 June     | Hong Kong                        |
| 23 June     | Luxembourg                       |
| 29 June     | Singapore                        |
| 9 August    | Singapore                        |
| 15 August   | Luxembourg                       |
| 1 September | Singapore                        |
| 2 October   | Hong Kong                        |
| 23 October  | Hong Kong                        |
| 1 November  | Luxembourg                       |
| 13 November | Singapore                        |
| 25 December | Hong Kong, Luxembourg, Singapore |
| 26 December | Hong Kong, Luxembourg            |

### Turkey Equity

(Luxembourg, Turkey)

|             |                    |
|-------------|--------------------|
| 8 February  | Turkey             |
| 9 February  | Turkey             |
| 10 February | Turkey             |
| 13 February | Turkey             |
| 14 February | Turkey             |
| 7 April     | Luxembourg         |
| 10 April    | Luxembourg         |
| 21 April    | Turkey             |
| 1 May       | Luxembourg, Turkey |
| 9 May       | Luxembourg         |
| 18 May      | Luxembourg         |
| 19 May      | Turkey             |
| 29 May      | Luxembourg         |
| 23 June     | Luxembourg         |
| 28 June     | Turkey             |
| 29 June     | Turkey             |
| 30 June     | Turkey             |
| 15 August   | Luxembourg         |
| 30 August   | Turkey             |
| 1 November  | Luxembourg         |
| 25 December | Luxembourg         |
| 26 December | Luxembourg         |

# Appendix IV (Additional Disclosures) – Fund Holiday Calendar for 2023 (continued)

## Ultra Short Duration Bond

(Luxembourg, US\*\*)

|             |                |
|-------------|----------------|
| 2 January   | US             |
| 16 January  | US             |
| 20 February | US             |
| 7 April     | Luxembourg     |
| 10 April    | Luxembourg     |
| 1 May       | Luxembourg     |
| 9 May       | Luxembourg     |
| 18 May      | Luxembourg     |
| 29 May      | Luxembourg, US |
| 19 June     | US             |
| 23 June     | Luxembourg     |
| 4 July      | US             |
| 15 August   | Luxembourg     |
| 4 September | US             |
| 9 October   | US             |
| 1 November  | Luxembourg     |
| 23 November | US             |
| 25 December | Luxembourg, US |
| 26 December | Luxembourg     |

## US Short Duration High Yield Bond<sup>2</sup>

(France, Luxembourg, US\*\*)

|             |                        |
|-------------|------------------------|
| 2 January   | US                     |
| 16 January  | US                     |
| 20 February | US                     |
| 7 April     | France, Luxembourg     |
| 10 April    | France, Luxembourg     |
| 1 May       | France, Luxembourg     |
| 9 May       | Luxembourg             |
| 18 May      | Luxembourg             |
| 29 May      | Luxembourg, US         |
| 19 June     | US                     |
| 23 June     | Luxembourg             |
| 4 July      | US                     |
| 15 August   | Luxembourg             |
| 4 September | US                     |
| 9 October   | US                     |
| 1 November  | Luxembourg             |
| 23 November | US                     |
| 25 December | France, Luxembourg, US |
| 26 December | France, Luxembourg     |

<sup>2</sup> Until 3 July 2023, the sub-fund was named Global Short Duration High Yield Bond.

## US Dollar Bond, US High Yield Bond

(Luxembourg, US\*\*)

|             |                |
|-------------|----------------|
| 2 January   | US             |
| 16 January  | US             |
| 20 February | US             |
| 7 April     | Luxembourg     |
| 10 April    | Luxembourg     |
| 1 May       | Luxembourg     |
| 9 May       | Luxembourg     |
| 18 May      | Luxembourg     |
| 29 May      | Luxembourg, US |
| 19 June     | US             |
| 23 June     | Luxembourg     |
| 4 July      | US             |
| 15 August   | Luxembourg     |
| 4 September | US             |
| 9 October   | US             |
| 1 November  | Luxembourg     |
| 23 November | US             |
| 25 December | Luxembourg, US |
| 26 December | Luxembourg     |

## US Income Focused

(Luxembourg, UK, US, US\*\*)

|             |                    |
|-------------|--------------------|
| 2 January   | UK, US             |
| 16 January  | US                 |
| 20 February | US                 |
| 7 April     | Luxembourg, UK     |
| 10 April    | Luxembourg, UK     |
| 1 May       | Luxembourg, UK     |
| 8 May       | UK                 |
| 9 May       | Luxembourg         |
| 18 May      | Luxembourg         |
| 29 May      | Luxembourg, UK, US |
| 19 June     | US                 |
| 23 June     | Luxembourg         |
| 4 July      | US                 |
| 15 August   | Luxembourg         |
| 28 August   | UK                 |
| 4 September | US                 |
| 9 October   | US                 |
| 1 November  | Luxembourg         |
| 23 November | US                 |
| 22 December | UK                 |
| 25 December | Luxembourg, UK, US |
| 26 December | Luxembourg, UK     |
| 29 December | UK                 |

\* Other – dates on which other individual markets, which when amalgamated represent a material portion of the fund's underlying exposure, are closed.

\*\* The NYSE and Nasdaq are open on Columbus Day (9th October) therefore equity sub-funds listing the US as a material market will not have a holiday on this date. Bond markets will be closed to trading on this date and bond sub-funds listing the US as a material market will be closed.

\*\*\* NAV is calculated weekly on Monday (or on the immediately following business day if the relevant Monday is not a business day).

\*\*\*\* Dealing and Net Asset Value calculation of Russia equity sub-fund has been suspended since 25 February 2022 following the closure of Moscow stock exchange.

# Appendix V (Additional Disclosures) – Investment Advisers

The Board of Directors of HSBC Global Investment Funds is responsible for the overall investment policy, objectives and management of HSBC Global Investment Funds and its sub-funds.

The Board of Directors has appointed HSBC Investment Funds (Luxembourg) S.A. as Management Company to be responsible, on a day-to-day basis under the supervision of the Board of Directors, for providing investment management in respect of all sub-funds.

The Management Company has delegated the investment management services to Investment Advisers.

The table below lists the Investment Adviser – and also where applicable the Sub-Investment Adviser(s) of each sub-fund.

| Sub-Fund                                   | Investment Adviser                               | Sub-Investment Adviser                    |
|--------------------------------------------|--------------------------------------------------|-------------------------------------------|
| <b>Equity Sub-Funds</b>                    |                                                  |                                           |
| Asia ex Japan Equity                       | HSBC Global Asset Management (Hong Kong) Limited |                                           |
| Asia ex Japan Equity Smaller Companies     | HSBC Global Asset Management (Hong Kong) Limited | HSBC Asset Management (India) Pvt Limited |
| Asia Pacific ex Japan Equity High Dividend | HSBC Global Asset Management (Hong Kong) Limited |                                           |
| China A-shares Equity                      | HSBC Global Asset Management (Hong Kong) Limited |                                           |
| Chinese Equity                             | HSBC Global Asset Management (Hong Kong) Limited |                                           |
| Euroland Equity Smaller Companies          | HSBC Asset Management (France)                   |                                           |
| Euroland Growth                            | HSBC Asset Management (France)                   |                                           |
| Euroland Value                             | HSBC Asset Management (France)                   |                                           |
| Europe Value                               | HSBC Asset Management (France)                   |                                           |
| Global Emerging Markets Equity             | HSBC Asset Management (UK) Limited               |                                           |
| Global Equity Circular Economy             | HSBC Asset Management (France)                   |                                           |
| Global Equity Climate Change               | HSBC Asset Management (France)                   |                                           |
| Global Sustainable Equity Income           | HSBC Asset Management (France)                   |                                           |
| Global Equity Sustainable Healthcare       | HSBC Asset Management (France)                   |                                           |
| Global Infrastructure Equity               | HSBC Asset Management (France)                   |                                           |
| Global Lower Carbon Equity                 | HSBC Asset Management (UK) Limited               |                                           |
| Global Sustainable Long Term Equity        | HSBC Asset Management (UK) Limited               |                                           |
| Global Sustainable Long Term Dividend      | HSBC Asset Management (UK) Limited               |                                           |

# Appendix V (Additional Disclosures) – Investment Advisers (continued)

| Sub-Fund                                                               | Investment Adviser                               | Sub-Investment Adviser |
|------------------------------------------------------------------------|--------------------------------------------------|------------------------|
| Hong Kong Equity                                                       | HSBC Global Asset Management (Hong Kong) Limited |                        |
| <b>International and Regional Equity Sub-Funds</b>                     |                                                  |                        |
| BRIC Equity                                                            | HSBC Asset Management (UK) Limited               |                        |
| BRIC Markets Equity                                                    | HSBC Asset Management (UK) Limited               |                        |
| Frontier Markets                                                       | HSBC Asset Management (UK) Limited               |                        |
| Global Equity Volatility Focused                                       | HSBC Asset Management (UK) Limited               |                        |
| Global Real Estate Equity                                              | HSBC Asset Management (UK) Limited               |                        |
| <b>Market Specific Equity Sub-Funds</b>                                |                                                  |                        |
| Asean Equity <sup>1</sup>                                              | HSBC Global Asset Management (Hong Kong) Limited |                        |
| Brazil Equity                                                          | HSBC Asset Management (UK) Limited               |                        |
| Economic Scale US Equity                                               | HSBC Asset Management (UK) Limited               |                        |
| Indian Equity                                                          | HSBC Global Asset Management (Hong Kong) Limited |                        |
| Russia Equity*                                                         | HSBC Asset Management (UK) Limited               |                        |
| Turkey Equity                                                          | HSBC Portföy Yönetimi A.S.                       |                        |
| <b>Bond Sub-Funds</b>                                                  |                                                  |                        |
| Asia Bond                                                              | HSBC Global Asset Management (Hong Kong) Limited |                        |
| Asia ESG Bond                                                          | HSBC Global Asset Management (Hong Kong) Limited |                        |
| Asia High Yield Bond                                                   | HSBC Global Asset Management (Hong Kong) Limited |                        |
| Asian Currencies Bond                                                  | HSBC Global Asset Management (Hong Kong) Limited |                        |
| Brazil Bond                                                            | HSBC Asset Management (USA) Inc.                 |                        |
| Corporate Euro Bond Fixed Term Bond 2027 (launched as at 30 June 2023) | HSBC Asset Management (France)                   |                        |
| Euro Bond                                                              | HSBC Asset Management (France)                   |                        |
| Euro Credit Bond                                                       | HSBC Asset Management (France)                   |                        |
| Euro Bond Total Return                                                 | HSBC Asset Management (France)                   |                        |
| Euro High Yield Bond                                                   | HSBC Asset Management (France)                   |                        |
| ESG Short Duration Credit Bond                                         | HSBC Asset Management (USA) Inc.                 |                        |

\* Dealing and Net Asset Value calculation of Russia equity sub-fund has been suspended since 25 February 2022 following the closure of Moscow stock exchange.

<sup>1</sup> Until 1 August 2023, the sub-fund was named Thai Equity.

## Appendix V (Additional Disclosures) – Investment Advisers (continued)

| Sub-Fund                                           | Investment Adviser                 | Sub-Investment Adviser                                                                                                                                                          |
|----------------------------------------------------|------------------------------------|---------------------------------------------------------------------------------------------------------------------------------------------------------------------------------|
| GEM Debt Total Return                              | HSBC Asset Management (USA) Inc.   |                                                                                                                                                                                 |
| Global Bond                                        | HSBC Asset Management (UK) Limited |                                                                                                                                                                                 |
| Global Bond Total Return                           | HSBC Asset Management (UK) Limited |                                                                                                                                                                                 |
| Global Corporate Bond                              | HSBC Asset Management (USA) Inc.   | HSBC Asset Management (France) and HSBC Asset Management (UK) Limited to provide discretionary investment management services in respect of a part of the sub-fund's portfolio. |
| Global Emerging Markets Bond                       | HSBC Asset Management (USA) Inc.   |                                                                                                                                                                                 |
| Global Emerging Markets ESG Bond                   | HSBC Asset Management (USA) Inc.   |                                                                                                                                                                                 |
| Global Emerging Markets ESG Local Debt             | HSBC Asset Management (USA) Inc.   |                                                                                                                                                                                 |
| Global Emerging Markets Local Debt                 | HSBC Asset Management (USA) Inc.   |                                                                                                                                                                                 |
| Global Emerging Markets Corporate Sustainable Bond | HSBC Asset Management (UK) Limited |                                                                                                                                                                                 |
| Global ESG Corporate Bond                          | HSBC Asset Management (USA) Inc.   |                                                                                                                                                                                 |
| Global Government Bond                             | HSBC Asset Management (UK) Limited |                                                                                                                                                                                 |
| Global Green Bond                                  | HSBC Asset Management (France)     |                                                                                                                                                                                 |
| Global High Income Bond                            | HSBC Asset Management (USA) Inc.   | HSBC Asset Management (France) and HSBC Asset Management (UK) Limited to provide discretionary investment management services in respect of a part of the sub-fund's portfolio. |
| Global High Yield Bond                             | HSBC Asset Management (USA) Inc.   | HSBC Asset Management (France) to provide discretionary investment management services in respect of a part of the sub-fund's portfolio.                                        |
| Global High Yield ESG Bond                         | HSBC Asset Management (USA) Inc.   |                                                                                                                                                                                 |
| Global High Yield Securitised Credit Bond          | HSBC Asset Management (UK) Limited |                                                                                                                                                                                 |
| Global Inflation Linked Bond                       | HSBC Asset Management (UK) Limited |                                                                                                                                                                                 |
| Global Investment Grade Securitised Credit Bond    | HSBC Asset Management (UK) Limited |                                                                                                                                                                                 |
| Global Lower Carbon Bond                           | HSBC Asset Management (USA) Inc.   | HSBC Asset Management (France) to provide discretionary investment management services in respect of a part of the sub-fund's portfolio.                                        |

## Appendix V (Additional Disclosures) – Investment Advisers (continued)

| Sub-Fund                                             | Investment Adviser                               | Sub-Investment Adviser                                                                                                                                            |
|------------------------------------------------------|--------------------------------------------------|-------------------------------------------------------------------------------------------------------------------------------------------------------------------|
| Global Securitised Credit Bond                       | HSBC Asset Management (UK) Limited               |                                                                                                                                                                   |
| Global Short Duration Bond                           | HSBC Asset Management (UK) Limited               |                                                                                                                                                                   |
| India Fixed Income                                   | HSBC Global Asset Management (Hong Kong) Limited | HSBC Global Asset Management (Hong Kong) Limited has appointed HSBC Asset Management (India) Pvt Limited to provide investment advice in respect of the sub-fund. |
| RMB Fixed Income                                     | HSBC Global Asset Management (Hong Kong) Limited |                                                                                                                                                                   |
| Singapore Dollar Income Bond                         | HSBC Global Asset Management (Hong Kong) Limited |                                                                                                                                                                   |
| Ultra Short Duration Bond                            | HSBC Asset Management (USA) Inc.                 |                                                                                                                                                                   |
| US Dollar Bond                                       | HSBC Asset Management (USA) Inc.                 |                                                                                                                                                                   |
| US High Yield Bond                                   | HSBC Asset Management (USA) Inc.                 |                                                                                                                                                                   |
| US Short Duration High Yield Bond <sup>2</sup>       | HSBC Asset Management (USA) Inc.                 | HSBC Asset Management (France) to provide discretionary investment management services in respect of a part of the sub-fund's portfolio.                          |
| <b>Other Sub-Funds</b>                               |                                                  |                                                                                                                                                                   |
| Global Credit Floating Rate Fixed Term Bond 2023 - 2 | HSBC Asset Management (USA) Inc.                 |                                                                                                                                                                   |
| Global Emerging Markets Multi-Asset Income           | HSBC Asset Management (UK) Limited               | HSBC Asset Management (USA) Inc. to provide discretionary investment management services in respect to a part of the sub-fund's portfolio.                        |
| Managed Solutions - Asia Focused Conservative        | HSBC Global Asset Management (Hong Kong) Limited |                                                                                                                                                                   |
| Managed Solutions - Asia Focused Growth              | HSBC Global Asset Management (Hong Kong) Limited |                                                                                                                                                                   |
| Managed Solutions - Asia Focused Income              | HSBC Global Asset Management (Hong Kong) Limited |                                                                                                                                                                   |
| Multi-Asset Style Factors                            | HSBC Asset Management (France)                   |                                                                                                                                                                   |
| Multi-Strategy Target Return                         | HSBC Asset Management (France)                   |                                                                                                                                                                   |
| US Income Focused                                    | HSBC Asset Management (UK) Limited               |                                                                                                                                                                   |

<sup>2</sup> Until 3 July 2023, the sub-fund was named Global Short Duration High Yield Bond.



# Appendix VI (Additional Disclosures) – Risk Management

## General

HSBC Investment Funds (Luxembourg) S.A. (the “Management Company”) uses a risk management process that monitors the risk of the portfolio positions and their share of the overall risk profile of the portfolios on the managed funds at any time. In accordance with the Law of 17 December 2010 and the applicable regulatory requirements of the Commission de Surveillance du Secteur Financier (“CSSF”), the Management Company reports to the CSSF on a regular basis on the risk management process. The Management Company assures on the basis of appropriate and reasonable methods that the overall risk associated with derivatives does not exceed the Net Asset Value of the portfolio. The Management Company uses the following methods:

### Commitment Approach

The “Commitment Approach” is based on the positions of Financial Derivative Instruments (“FDI”) converted into their corresponding underlying equivalents using the delta approach. Netting and hedging might be considered for FDI and their underlying assets provided that the approach complies with the regulations. The sum of these underlying equivalents must not exceed the Net Asset Value of the Fund.

**Value-at-Risk (“VaR”)** is a mathematical approach used to estimate the potential loss of a portfolio over a specified holding period within a given confidence level. VaR can be calculated on either an absolute or a relative basis.

#### Absolute VaR approach

In the absolute VaR approach the VaR (99% confidence level, 20-day holding period) of the Fund cannot exceed 20% of the Fund net assets.

#### Relative VaR approach

Relative VaR is calculated in relation to a suitable benchmark or reference portfolio. Using this approach, the relative VaR cannot exceed the VaR of a reference portfolio by more than a maximum of twice (200%). The reference portfolio is a matching portfolio in comparison to the Fund's investment policy.

The UK and India GSC Risk Teams of HSBC Asset Management Limited are responsible for setting up, maintaining and running the APT risk model, and ensuring that appropriate analysis and reports are available for the local risk teams to consume. The local risk teams (AMUS, AMFR, AMHK and UK Risk Team) are responsible for reviewing and validating the results, applying Management Action Trigger levels (“MATs”), following up with fund managers, and reporting as required to the Management Company.

The calculation of the VaR is done accordingly to the following calculation standards and in line with the standards defined in ESMA guidelines 10/788 Box 15 and CSSF CR 11/512:

- a) Confidence interval: 99%
- b) Simulation horizon: 4 weeks.
- c) Model estimation window of 180 weeks (3.5 years) used to calibrate the correlation structure of the model.
- d) Daily VaR calculation with daily data sets updates

Currently the risk team use the APT Parametric VaR approach. Since 1<sup>st</sup> January 2023, the Monte-Carlo VaR model is used for the monitoring of Multi-Asset Style Factors sub-fund.

The VaR utilization (lowest, highest and average) of the sub-fund is calculated by dividing the realized (lower, highest and average during the period) daily VaR by the VaR Regulatory limit (20% for the Absolute VaR and 200% for the Relative VaR sub-funds).

# Appendix VI (Additional Disclosures) – Risk Management (continued)

| Sub-fund                                                            | Entity in charge of Commitment / VaR monitoring | Starting period | Ending period | Market Risk Calculation | Lowest fund VaR utilisation | Highest fund VaR utilisation | Average fund VaR utilisation | VaR Regulatory Limit | Reference Portfolio (if any)                         |
|---------------------------------------------------------------------|-------------------------------------------------|-----------------|---------------|-------------------------|-----------------------------|------------------------------|------------------------------|----------------------|------------------------------------------------------|
| <b>1) Bond Sub-funds</b>                                            |                                                 |                 |               |                         |                             |                              |                              |                      |                                                      |
| Asia Bond                                                           | HSBC Asset Management (Hong Kong) Limited       | 01/04/2023      | 30/09/2023    | Commitment Approach     | N/A                         | N/A                          | N/A                          | N/A                  | N/A                                                  |
| Asia ESG Bond                                                       | HSBC Asset Management (Hong Kong) Limited       | 01/04/2023      | 30/09/2023    | Commitment Approach     | N/A                         | N/A                          | N/A                          | N/A                  | N/A                                                  |
| Asia High Yield Bond                                                | HSBC Asset Management (Hong Kong) Limited       | 01/04/2023      | 30/09/2023    | Commitment Approach     | N/A                         | N/A                          | N/A                          | N/A                  | N/A                                                  |
| Asian Currencies Bond                                               | HSBC Asset Management (Hong Kong) Limited       | 01/04/2023      | 30/09/2023    | Commitment Approach     | N/A                         | N/A                          | N/A                          | N/A                  | N/A                                                  |
| Brazil Bond                                                         | HSBC Asset Management (USA) Inc.                | 01/04/2023      | 30/09/2023    | Relative VaR            | 99.10%                      | 104.52%                      | 99.92%                       | 200.00%              | JP Morgan GBI-EM Global Brazil                       |
| Corporate Euro Bond Fixed Term Bond 2027 (launched on 30 June 2023) | HSBC Asset Management (France) Limited          | 30/06/2023      | 30/09/2023    | Commitment Approach     | N/A                         | N/A                          | N/A                          | N/A                  | N/A                                                  |
| Euro Bond                                                           | HSBC Asset Management (France) Limited          | 01/04/2023      | 30/09/2023    | Commitment Approach     | N/A                         | N/A                          | N/A                          | N/A                  | N/A                                                  |
| Euro Bond Total Return                                              | HSBC Asset Management (France) Limited          | 01/04/2023      | 30/09/2023    | Absolute VaR            | 2.63%                       | 3.75%                        | 3.03%                        | 20.00%               | N/A                                                  |
| Euro Credit Bond                                                    | HSBC Asset Management (France) Limited          | 01/04/2023      | 30/09/2023    | Commitment Approach     | N/A                         | N/A                          | N/A                          | N/A                  | N/A                                                  |
| Euro High Yield Bond                                                | HSBC Asset Management (France) Limited          | 01/04/2023      | 30/09/2023    | Commitment Approach     | N/A                         | N/A                          | N/A                          | N/A                  | N/A                                                  |
| ESG Short Duration Credit Bond                                      | HSBC Asset Management (USA) Inc.                | 01/04/2023      | 30/09/2023    | Absolute VaR            | 2.27%                       | 3.00%                        | 2.76%                        | 20.00%               | N/A                                                  |
| GEM Debt Total Return                                               | HSBC Asset Management(USA) Inc.                 | 01/04/2023      | 30/09/2023    | Absolute VaR            | 3.99%                       | 5.48%                        | 4.34%                        | 20.00%               | N/A                                                  |
| Global Bond                                                         | HSBC Asset Management (UK) Limited              | 01/04/2023      | 30/09/2023    | Relative VaR            | 106.25%                     | 115.50%                      | 112.17%                      | 200.00%              | Bloomberg Global Aggregate                           |
| Global Bond Total Return                                            | HSBC Asset Management (UK) Limited              | 01/04/2023      | 30/09/2023    | Absolute VaR            | 3.15%                       | 4.31%                        | 3.77%                        | 20.00%               | N/A                                                  |
| Global Corporate Bond                                               | HSBC Asset Management (USA) Inc.                | 01/04/2023      | 30/09/2023    | Relative VaR            | 92.69%                      | 108.71%                      | 101.22%                      | 200.00%              | Bloomberg Global Aggregate Corporates AWS Hedged USD |

# Appendix VI (Additional Disclosures) – Risk Management (continued)

| Sub-fund                                           | Entity in charge of Commitment / VaR monitoring | Starting period | Ending period | Market Risk Calculation | Lowest fund VaR utilisation | Highest fund VaR utilisation | Average fund VaR utilisation | VaR Regulatory Limit | Reference Portfolio (if any)                                                                                                                                                   |
|----------------------------------------------------|-------------------------------------------------|-----------------|---------------|-------------------------|-----------------------------|------------------------------|------------------------------|----------------------|--------------------------------------------------------------------------------------------------------------------------------------------------------------------------------|
| <b>1) Bond Sub-funds (continued)</b>               |                                                 |                 |               |                         |                             |                              |                              |                      |                                                                                                                                                                                |
| Global Emerging Markets Bond                       | HSBC Asset Management (USA) Inc.                | 01/04/2023      | 30/09/2023    | Relative VaR            | 96.43%                      | 103.97%                      | 100.16%                      | 200.00%              | JP Morgan EMBI Global Diversified                                                                                                                                              |
| Global Emerging Markets Corporate Sustainable Bond | HSBC Asset Management (UK) Limited              | 01/04/2023      | 30/09/2023    | Relative VaR            | 121.89%                     | 149.18%                      | 128.73%                      | 200.00%              | JP Morgan ESG Corporate EMBI Broad Diversified                                                                                                                                 |
| Global Emerging Markets ESG Bond                   | HSBC Asset Management (USA) Inc.                | 01/04/2023      | 30/09/2023    | Relative VaR            | 94.58%                      | 102.38%                      | 99.51%                       | 200.00%              | JP Morgan ESG EMBI Global Diversified                                                                                                                                          |
| Global Emerging Markets ESG Local Debt             | HSBC Asset Management (USA) Inc.                | 01/04/2023      | 30/09/2023    | Relative VaR            | 99.01%                      | 106.38%                      | 103.84%                      | 200.00%              | JP Morgan ESG GBI-EM Global Diversified                                                                                                                                        |
| Global Emerging Markets Local Debt                 | HSBC Asset Management (USA) Inc.                | 01/04/2023      | 30/09/2023    | Relative VaR            | 103.02%                     | 109.35%                      | 106.49%                      | 200.00%              | 50% JP Morgan GBI-EM Global Diversified and 50% JP Morgan ELMI+                                                                                                                |
| Global ESG Corporate Bond                          | HSBC Asset Management (USA) Inc.                | 01/04/2023      | 30/09/2023    | Relative VaR            | 98.51%                      | 105.53%                      | 101.65%                      | 200.00%              | Bloomberg Global Aggregate Corporates Diversified Hedged USD                                                                                                                   |
| Global Government Bond                             | HSBC Asset Management (UK) Limited              | 01/04/2023      | 30/09/2023    | Relative VaR            | 108.47%                     | 126.67%                      | 120.67%                      | 200.00%              | JP Morgan GBI Global Hedged USD                                                                                                                                                |
| Global Green Bond                                  | HSBC Asset Management (France) Limited          | 01/04/2023      | 30/09/2023    | Commitment Approach     | N/A                         | N/A                          | N/A                          | N/A                  | N/A                                                                                                                                                                            |
| Global High Income Bond                            | HSBC Asset Management (USA) Inc.                | 01/04/2023      | 30/09/2023    | Relative VaR            | 94.99%                      | 102.60%                      | 98.74%                       | 200.00%              | Bloomberg Global Aggregate Corporate USD Hedged                                                                                                                                |
| Global High Yield Bond                             | HSBC Asset Management (USA) Inc.                | 01/04/2023      | 30/09/2023    | Relative VaR            | 95.67%                      | 119.49%                      | 104.81%                      | 200.00%              | (as from 3 July 2023) ICE BofA BB-B Developed Market High Yield Constrained Index (USD Hedged)<br>(until 2 July 2023) ICE BofA Global High Yield BB-B Constrained (USD Hedged) |
| Global High Yield ESG Bond                         | HSBC Asset Management (USA) Inc.                | 01/04/2023      | 30/09/2023    | Relative VaR            | 93.98%                      | 116.12%                      | 104.80%                      | 200.00%              | (as from 3 July 2023) ICE BofA BB-B Developed Market High Yield Constrained Index (USD Hedged)<br>(until 2 July 2023) ICE BofA Global High Yield BB-B Constrained (USD Hedged) |

## Appendix VI (Additional Disclosures) – Risk Management (continued)

| Sub-fund                                        | Entity in charge of Commitment / VaR monitoring | Starting period | Ending period | Market Risk Calculation | Lowest fund VaR utilisation | Highest fund VaR utilisation | Average fund VaR utilisation | VaR Regulatory Limit | Reference Portfolio (if any)                                                                 |
|-------------------------------------------------|-------------------------------------------------|-----------------|---------------|-------------------------|-----------------------------|------------------------------|------------------------------|----------------------|----------------------------------------------------------------------------------------------|
| <b>1) Bond Sub-funds (continued)</b>            |                                                 |                 |               |                         |                             |                              |                              |                      |                                                                                              |
| Global High Yield Securitised Credit Bond       | HSBC Asset Management (UK) Limited              | 01/04/2023      | 30/09/2023    | Commitment Approach     | N/A                         | N/A                          | N/A                          | N/A                  | N/A                                                                                          |
| Global Inflation Linked Bond                    | HSBC Asset Management (UK) Limited              | 01/04/2023      | 30/09/2023    | Relative VaR            | 98.52%                      | 115.52%                      | 107.21%                      | 200.00%              | ICE BofA Global Inflation-Linked Government Alternative Weighting Scheme Custom (USD hedged) |
| Global Investment Grade Securitised Credit Bond | HSBC Asset Management (UK) Limited              | 01/04/2023      | 30/09/2023    | Commitment Approach     | N/A                         | N/A                          | N/A                          | N/A                  | N/A                                                                                          |
| Global Lower Carbon Bond                        | HSBC Asset Management (USA) Inc.                | 01/04/2023      | 30/09/2023    | Relative VaR            | 96.75%                      | 109.84%                      | 103.46%                      | 200.00%              | Bloomberg Global Aggregate Corporate Diversified Hedged USD                                  |
| Global Securitised Credit Bond                  | HSBC Asset Management (UK) Limited              | 01/04/2023      | 30/09/2023    | Commitment Approach     | N/A                         | N/A                          | N/A                          | N/A                  | N/A                                                                                          |
| Global Short Duration Bond                      | HSBC Asset Management (UK) Limited              | 01/04/2023      | 30/09/2023    | Absolute VaR            | 1.01%                       | 1.45%                        | 1.31%                        | 20.00%               | N/A                                                                                          |
| India Fixed Income                              | HSBC Asset Management (Hong Kong) Limited       | 01/04/2023      | 30/09/2023    | Commitment Approach     | N/A                         | N/A                          | N/A                          | N/A                  | N/A                                                                                          |
| RMB Fixed Income                                | HSBC Asset Management (Hong Kong) Limited       | 01/04/2023      | 30/09/2023    | Commitment Approach     | N/A                         | N/A                          | N/A                          | N/A                  | N/A                                                                                          |
| Singapore Dollar Income Bond                    | HSBC Asset Management (Hong Kong) Limited       | 01/04/2023      | 30/09/2023    | Commitment Approach     | N/A                         | N/A                          | N/A                          | N/A                  | N/A                                                                                          |
| Ultra Short Duration Bond                       | HSBC Asset Management (USA) Inc.                | 01/04/2023      | 30/09/2023    | Commitment Approach     | N/A                         | N/A                          | N/A                          | N/A                  | N/A                                                                                          |
| US Dollar Bond                                  | HSBC Asset Management (USA) Inc.                | 01/04/2023      | 30/09/2023    | Relative VaR            | 102.79%                     | 123.55%                      | 113.27%                      | 200.00%              | Bloomberg US Aggregate                                                                       |

# Appendix VI (Additional Disclosures) – Risk Management (continued)

| Sub-fund                                                                                                            | Entity in charge of Commitment / VaR monitoring | Starting period | Ending period | Market Risk Calculation | Lowest fund VaR utilisation | Highest fund VaR utilisation | Average fund VaR utilisation | VaR Regulatory Limit | Reference Portfolio (if any)                                              |
|---------------------------------------------------------------------------------------------------------------------|-------------------------------------------------|-----------------|---------------|-------------------------|-----------------------------|------------------------------|------------------------------|----------------------|---------------------------------------------------------------------------|
| <b>1) Bond Sub-funds (continued)</b>                                                                                |                                                 |                 |               |                         |                             |                              |                              |                      |                                                                           |
| US High Yield Bond                                                                                                  | HSBC Asset Management (USA) Inc.                | 01/04/2023      | 30/09/2023    | Relative VaR            | 104.10%                     | 115.93%                      | 109.23%                      | 200.00%              | ICE BofA US High Yield Constrained                                        |
| US Short Duration High Yield Bond (Until 3 July 2023, the sub-fund was named Global Short Duration High Yield Bond) | HSBC Asset Management (USA) Inc.                | 01/04/2023      | 02/07/2023    | Relative VaR            | 68.88%                      | 81.09%                       | 74.95%                       | 200%                 | Bloomberg Global Short Duration High Yield BB-B 2% Constrained USD Hedged |
|                                                                                                                     |                                                 | 03/07/2023      | 30/09/2023    | Absolute VaR            | 5.17%                       | 5.93%                        | 5.46%                        | 20%                  | N/A                                                                       |
| <b>2) Equity Sub-funds</b>                                                                                          |                                                 |                 |               |                         |                             |                              |                              |                      |                                                                           |
| Asia ex Japan Equity                                                                                                | HSBC Asset Management (Hong Kong) Limited       | 01/04/2023      | 30/09/2023    | Commitment Approach     | N/A                         | N/A                          | N/A                          | N/A                  | N/A                                                                       |
| Asia ex Japan Equity Smaller Companies                                                                              | HSBC Asset Management (Hong Kong) Limited       | 01/04/2023      | 30/09/2023    | Commitment Approach     | N/A                         | N/A                          | N/A                          | N/A                  | N/A                                                                       |
| Asia Pacific ex Japan Equity High Dividend                                                                          | HSBC Asset Management (Hong Kong) Limited       | 01/04/2023      | 30/09/2023    | Commitment Approach     | N/A                         | N/A                          | N/A                          | N/A                  | N/A                                                                       |
| BRIC Equity                                                                                                         | HSBC Asset Management (UK) Limited              | 01/04/2023      | 30/09/2023    | Commitment Approach     | N/A                         | N/A                          | N/A                          | N/A                  | N/A                                                                       |
| BRIC Markets Equity                                                                                                 | HSBC Asset Management (UK) Limited              | 01/04/2023      | 30/09/2023    | Commitment Approach     | N/A                         | N/A                          | N/A                          | N/A                  | N/A                                                                       |
| China A-shares Equity                                                                                               | HSBC Asset Management (Hong Kong) Limited       | 01/04/2023      | 30/09/2023    | Commitment Approach     | N/A                         | N/A                          | N/A                          | N/A                  | N/A                                                                       |
| Chinese Equity                                                                                                      | HSBC Asset Management (Hong Kong) Limited       | 01/04/2023      | 30/09/2023    | Commitment Approach     | N/A                         | N/A                          | N/A                          | N/A                  | N/A                                                                       |
| Euroland Equity Smaller Companies                                                                                   | HSBC Asset Management (France) Limited          | 01/04/2023      | 30/09/2023    | Commitment Approach     | N/A                         | N/A                          | N/A                          | N/A                  | N/A                                                                       |
| Euroland Growth                                                                                                     | HSBC Asset Management (France) Limited          | 01/04/2023      | 30/09/2023    | Commitment Approach     | N/A                         | N/A                          | N/A                          | N/A                  | N/A                                                                       |
| Euroland Value                                                                                                      | HSBC Asset Management (France) Limited          | 01/04/2023      | 30/09/2023    | Commitment Approach     | N/A                         | N/A                          | N/A                          | N/A                  | N/A                                                                       |
| Europe Value                                                                                                        | HSBC Asset Management (France) Limited          | 01/04/2023      | 30/09/2023    | Commitment Approach     | N/A                         | N/A                          | N/A                          | N/A                  | N/A                                                                       |
| Frontier Markets                                                                                                    | HSBC Asset Management (UK) Limited              | 01/04/2023      | 30/09/2023    | Commitment Approach     | N/A                         | N/A                          | N/A                          | N/A                  | N/A                                                                       |
| Global Emerging Markets Equity                                                                                      | HSBC Asset Management (UK) Limited              | 01/04/2023      | 30/09/2023    | Commitment Approach     | N/A                         | N/A                          | N/A                          | N/A                  | N/A                                                                       |

# Appendix VI (Additional Disclosures) – Risk Management (continued)

| Sub-fund                               | Entity in charge of Commitment / VaR monitoring | Starting period | Ending period | Market Risk Calculation | Lowest fund VaR utilisation | Highest fund VaR utilisation | Average fund VaR utilisation | VaR Regulatory Limit | Reference Portfolio (if any) |
|----------------------------------------|-------------------------------------------------|-----------------|---------------|-------------------------|-----------------------------|------------------------------|------------------------------|----------------------|------------------------------|
| <b>2) Equity Sub-funds (continued)</b> |                                                 |                 |               |                         |                             |                              |                              |                      |                              |
| Global Equity Circular Economy         | HSBC Asset Management (France) Limited          | 01/04/2023      | 30/09/2023    | Commitment Approach     | N/A                         | N/A                          | N/A                          | N/A                  | N/A                          |
| Global Equity Climate Change           | HSBC Asset Management (UK) Limited              | 01/04/2023      | 30/09/2023    | Commitment Approach     | N/A                         | N/A                          | N/A                          | N/A                  | N/A                          |
| Global Equity Sustainable Healthcare   | HSBC Asset Management (France) Limited          | 01/04/2023      | 30/09/2023    | Commitment Approach     | N/A                         | N/A                          | N/A                          | N/A                  | N/A                          |
| Global Equity Volatility Focused       | HSBC Asset Management (UK) Limited              | 01/04/2023      | 30/09/2023    | Commitment Approach     | N/A                         | N/A                          | N/A                          | N/A                  | N/A                          |
| Global Infrastructure Equity           | HSBC Asset Management (UK) Limited              | 01/04/2023      | 30/09/2023    | Commitment Approach     | N/A                         | N/A                          | N/A                          | N/A                  | N/A                          |
| Global Lower Carbon Equity             | HSBC Asset Management (UK) Limited              | 01/04/2023      | 30/09/2023    | Commitment Approach     | N/A                         | N/A                          | N/A                          | N/A                  | N/A                          |
| Global Real Estate Equity              | HSBC Asset Management (UK) Limited              | 01/04/2023      | 30/09/2023    | Commitment Approach     | N/A                         | N/A                          | N/A                          | N/A                  | N/A                          |
| Global Sustainable Equity Income       | HSBC Asset Management (France) Limited          | 01/04/2023      | 30/09/2023    | Commitment Approach     | N/A                         | N/A                          | N/A                          | N/A                  | N/A                          |
| Global Sustainable Long Term Dividend  | HSBC Asset Management (UK) Limited              | 01/04/2023      | 30/09/2023    | Commitment Approach     | N/A                         | N/A                          | N/A                          | N/A                  | N/A                          |
| Global Sustainable Long Term Equity    | HSBC Asset Management (UK) Limited              | 01/04/2023      | 30/09/2023    | Commitment Approach     | N/A                         | N/A                          | N/A                          | N/A                  | N/A                          |
| Hong Kong Equity                       | HSBC Asset Management (Hong Kong) Limited       | 01/04/2023      | 30/09/2023    | Commitment Approach     | N/A                         | N/A                          | N/A                          | N/A                  | N/A                          |

## Appendix VI (Additional Disclosures) – Risk Management (continued)

| Sub-fund                                                                        | Entity in charge of Commitment / VaR monitoring | Starting period | Ending period | Market Risk Calculation | Lowest fund VaR utilisation | Highest fund VaR utilisation | Average fund VaR utilisation | VaR Regulatory Limit | Reference Portfolio (if any) |
|---------------------------------------------------------------------------------|-------------------------------------------------|-----------------|---------------|-------------------------|-----------------------------|------------------------------|------------------------------|----------------------|------------------------------|
| <b>3) Market Specific Equity Sub-Funds (continued)</b>                          |                                                 |                 |               |                         |                             |                              |                              |                      |                              |
| Asean Equity ( Until 1 August 2023, the sub-fund was named Thai Equity)         | HSBC Asset Management (Hong Kong) Limited       | 01/04/2023      | 30/09/2023    | Commitment Approach     | N/A                         | N/A                          | N/A                          | N/A                  | N/A                          |
| Brazil Equity                                                                   | HSBC Asset Management (UK) Limited              | 01/04/2023      | 30/09/2023    | Commitment Approach     | N/A                         | N/A                          | N/A                          | N/A                  | N/A                          |
| Economic Scale US Equity                                                        | HSBC Asset Management (UK) Limited              | 01/04/2023      | 30/09/2023    | Commitment Approach     | N/A                         | N/A                          | N/A                          | N/A                  | N/A                          |
| Indian Equity                                                                   | HSBC Asset Management (Hong Kong) Limited       | 01/04/2023      | 30/09/2023    | Commitment Approach     | N/A                         | N/A                          | N/A                          | N/A                  | N/A                          |
| Mexico Equity (closed on 28 July 2023)                                          | HSBC Asset Management (Mexico) S.A.             | 01/04/2023      | 28/07/2023    | Commitment Approach     | N/A                         | N/A                          | N/A                          | N/A                  | N/A                          |
| Russia Equity                                                                   | HSBC Asset Management (UK) Limited              | 01/04/2023      | 30/09/2023    | Commitment Approach     | N/A                         | N/A                          | N/A                          | N/A                  | N/A                          |
| Turkey Equity                                                                   | HSBC Global Portfoy Yonetimi A.S.               | 01/04/2023      | 30/09/2023    | Commitment Approach     | N/A                         | N/A                          | N/A                          | N/A                  | N/A                          |
| <b>4) Other Sub-funds</b>                                                       |                                                 |                 |               |                         |                             |                              |                              |                      |                              |
| Global Credit Floating Rate Fixed Term Bond 2023 – 1 (Closed as at 5 July 2023) | HSBC Asset Management (USA) Inc.                | 01/04/2023      | 05/07/2023    | Commitment Approach     | N/A                         | N/A                          | N/A                          | N/A                  | N/A                          |
| Global Credit Floating Rate Fixed Term Bond 2023 - 2                            | HSBC Asset Management (USA) Inc.                | 01/04/2023      | 30/09/2023    | Commitment Approach     | N/A                         | N/A                          | N/A                          | N/A                  | N/A                          |
| Global Emerging Markets Multi-Asset Income                                      | HSBC Asset Management (UK) Limited              | 01/04/2023      | 30/09/2023    | Commitment Approach     | N/A                         | N/A                          | N/A                          | N/A                  | N/A                          |
| Managed Solutions - Asia Focused Conservative                                   | HSBC Asset Management (Hong Kong) Limited       | 01/04/2023      | 30/09/2023    | Commitment Approach     | N/A                         | N/A                          | N/A                          | N/A                  | N/A                          |

## Appendix VI (Additional Disclosures) – Risk Management (continued)

| Sub-fund                                | Entity in charge of Commitment / VaR monitoring | Starting period | Ending period | Market Risk Calculation | Lowest fund VaR utilisation | Highest fund VaR utilisation | Average fund VaR utilisation | VaR Regulatory Limit | Reference Portfolio (if any) |
|-----------------------------------------|-------------------------------------------------|-----------------|---------------|-------------------------|-----------------------------|------------------------------|------------------------------|----------------------|------------------------------|
| <b>4) Other Sub-funds (continued)</b>   |                                                 |                 |               |                         |                             |                              |                              |                      |                              |
| Managed Solutions - Asia Focused Growth | HSBC Asset Management (Hong Kong) Limited       | 01/04/2023      | 30/09/2023    | Commitment Approach     | N/A                         | N/A                          | N/A                          | N/A                  | N/A                          |
| Managed Solutions - Asia Focused Income | HSBC Asset Management (Hong Kong) Limited       | 01/04/2023      | 30/09/2023    | Commitment Approach     | N/A                         | N/A                          | N/A                          | N/A                  | N/A                          |
| Multi-Asset Style Factors               | HSBC Asset Management (France) Limited          | 01/04/2023      | 30/09/2023    | Absolute VaR            | 3.51%                       | 6.82%                        | 4.94%                        | 20.00%               | N/A                          |
| Multi-Strategy Target Return            | HSBC Asset Management (France) Limited          | 01/04/2023      | 30/09/2023    | Absolute VaR            | 2.82%                       | 5.84%                        | 4.55%                        | 20.00%               | N/A                          |
| US Income Focused                       | HSBC Asset Management (UK) Limited              | 01/04/2023      | 30/09/2023    | Commitment Approach     | N/A                         | N/A                          | N/A                          | N/A                  | N/A                          |



# Appendix VI (Additional Disclosures) – Risk Management (continued)

## Leverage

For sub-funds measuring and monitoring the global risk on derivatives via VaR approach, the Management Company has delegated the leverage monitoring to the respective sub-funds' Investment Advisers who determine the sum of the notional values of all the relevant FDI and estimate in this regard a degree of the expected average value (leverage). This level of leverage can, depending on the respective market conditions, derive from the actual value at the reporting date. Furthermore, the published expected/ level of leverage is explicitly not understood as an investment limit.

For the sub-funds using the Value at Risk method, the leverage has been calculated using the sum of notionals for the entire period.

| Sub-fund                                            | Starting Period | Ending Period | Leverage Methodology | Expected Level of Leverage | Realised Average Level of Leverage |
|-----------------------------------------------------|-----------------|---------------|----------------------|----------------------------|------------------------------------|
| <b>1) Bond Sub-funds</b>                            |                 |               |                      |                            |                                    |
| Brazil Bond                                         | 01/04/2023      | 30/09/2023    | Sum of Notionals     | 50.00%                     | 7.81%                              |
| Euro Bond Total Return                              | 01/04/2023      | 30/09/2023    | Sum of Notionals     | 120.00%                    | 61.65%                             |
| GEM Debt Total Return <sup>2</sup>                  | 01/04/2023      | 30/09/2023    | Sum of Notionals     | 200.00%                    | 174.75%                            |
| Global Bond                                         | 01/04/2023      | 30/09/2023    | Sum of Notionals     | 150.00%                    | 70.32%                             |
| Global Bond Total Return                            | 01/04/2023      | 30/09/2023    | Sum of Notionals     | 300.00%                    | 167.80%                            |
| Global Corporate Bond <sup>3</sup>                  | 01/04/2023      | 30/09/2023    | Sum of Notionals     | 75.00%                     | 74.66%                             |
| Global Emerging Markets Bond <sup>4</sup>           | 01/04/2023      | 30/09/2023    | Sum of Notionals     | 50.00%                     | 46.27%                             |
| Global Emerging Markets Corporate Sustainable Bond  | 01/04/2023      | 30/09/2023    | Sum of Notionals     | 50.00%                     | 16.37%                             |
| Global Emerging Markets ESG Local Debt <sup>5</sup> | 01/04/2023      | 30/09/2023    | Sum of Notionals     | 150.00%                    | 119.36%                            |
| Global Emerging Markets Local Debt <sup>6</sup>     | 01/04/2023      | 30/09/2023    | Sum of Notionals     | 200.00%                    | 177.09%                            |
| Global ESG Corporate Bond <sup>7</sup>              | 01/04/2023      | 30/09/2023    | Sum of Notionals     | 75.00%                     | 81.84%                             |
| ESG Short Duration Credit Bond                      | 01/04/2023      | 30/09/2023    | Sum of Notionals     | 50.00%                     | 24.75%                             |
| Global Emerging Markets ESG Bond <sup>8</sup>       | 01/04/2023      | 30/09/2023    | Sum of Notionals     | 50.00%                     | 39.51%                             |
| Global Government Bond                              | 01/04/2023      | 30/09/2023    | Sum of Notionals     | 150.00%                    | 94.46%                             |
| Global High Income Bond <sup>9</sup>                | 01/04/2023      | 30/09/2023    | Sum of Notionals     | 75.00%                     | 65.97%                             |
| Global High Yield Bond                              | 01/04/2023      | 30/09/2023    | Sum of Notionals     | 75.00%                     | 26.53%                             |

<sup>2</sup> The fund's expected average level of leverage will be changed to 500% in the next immediate prospectus update.

<sup>3</sup> The fund's expected average level of leverage will be changed to 125% in the next immediate prospectus update.

<sup>4</sup> The fund's expected average level of leverage will be changed to 100% in the next immediate prospectus update.

<sup>5</sup> The fund's expected average level of leverage will be changed to 300% in the next immediate prospectus update.

<sup>6</sup> The fund's expected average level of leverage will be changed to 400% in the next immediate prospectus update.

<sup>7</sup> The fund's expected average level of leverage will be changed to 125% in the next immediate prospectus update.

<sup>8</sup> The fund's expected average level of leverage will be changed to 100% in the next immediate prospectus update.

<sup>9</sup> The fund's expected average level of leverage will be changed to 125% in the next immediate prospectus update.

# Appendix VI (Additional Disclosures) – Risk Management (continued)

| Sub-fund                               | Starting Period | Ending Period | Leverage Methodology | Expected Level of Leverage | Realised Average Level of Leverage |
|----------------------------------------|-----------------|---------------|----------------------|----------------------------|------------------------------------|
| Global High Yield ESG Bond             | 01/04/2023      | 30/09/2023    | Sum of Notionals     | 75.00%                     | 27.80%                             |
| Global Inflation Linked Bond           | 01/04/2023      | 30/09/2023    | Sum of Notionals     | 150.00%                    | 89.66%                             |
| Global Lower Carbon Bond <sup>10</sup> | 01/04/2023      | 30/09/2023    | Sum of Notionals     | 75.00%                     | 72.24%                             |
| Global Short Duration Bond             | 01/04/2023      | 30/09/2023    | Sum of Notionals     | 200.00%                    | 110.38%                            |
| US Short Duration High Yield Bond      | 01/04/2023      | 30/09/2023    | Sum of Notionals     | 75.00%                     | 34.08%                             |
| US Dollar Bond                         | 01/04/2023      | 30/09/2023    | Sum of Notionals     | 75.00%                     | 29.88%                             |
| US High Yield Bond                     | 01/04/2023      | 30/09/2023    | Sum of Notionals     | 75.00%                     | 3.98%                              |
| <b>2) Other Sub-funds</b>              |                 |               |                      |                            |                                    |
| Multi-Asset Style Factors              | 01/04/2023      | 30/09/2023    | Sum of Notionals     | 700.00%                    | 371.27%                            |
| Multi-Strategy Target Return           | 01/04/2023      | 30/09/2023    | Sum of Notionals     | 500.00%                    | 397.26%                            |

<sup>10</sup> The fund's expected average level of leverage will be changed to 125% in the next immediate prospectus update.

# Appendix VII (Additional Disclosures) – Securities Financing Transactions Regulation (“SFTR”)

Securities Financing Transactions Regulation (“SFTR”) introduces reporting requirements for Securities Lending and Total Return Swaps.

A Securities Financing Transactions (SFT) is defined as per Article 3 of Regulation (EU) 2015/2365(11) of the SFTR as:

- a repurchase/reverse repurchase transaction;
- securities or commodities lending and securities or commodities borrowing;
- a buy-sell back transactions or sell-buy back transactions;
- a margin lending transaction.

During the period ending as at 30 September 2023, several sub-funds have engaged in Securities Lending transactions and one sub-fund has invested into Total Return Swap contract under the scope of the SFT.

## Global Data

*Amount of assets engaged in Securities Lending transactions.*

The amount of assets engaged in Securities Lending, including their proportion to the sub-fund Total Net Assets and total lendable assets\* are as follow:

| Sub-funds                                  | Currency | Type of Asset      | Market Value of Securities Lent |                       | % of Total Lendable Assets |
|--------------------------------------------|----------|--------------------|---------------------------------|-----------------------|----------------------------|
|                                            |          |                    | (in Sub-Funds Currency)         | % of Total Net Assets |                            |
| Asean Equity**                             | USD      | Securities Lending | 487,458                         | 1.67%                 | 1.69%                      |
| Asia ex Japan Equity                       | USD      | Securities Lending | 12,681,011                      | 3.43%                 | 3.48%                      |
| Asia ex Japan Equity Smaller Companies     | USD      | Securities Lending | 80,056,960                      | 16.57%                | 17.05%                     |
| Asia Pacific ex Japan Equity High Dividend | USD      | Securities Lending | 12,747,690                      | 3.38%                 | 3.46%                      |
| Chinese Equity                             | USD      | Securities Lending | 11,126,325                      | 1.73%                 | 1.75%                      |
| Euroland Equity Smaller Companies          | EUR      | Securities Lending | 15,769,556                      | 16.27%                | 16.80%                     |
| Euroland Growth                            | EUR      | Securities Lending | 39,745,780                      | 17.07%                | 17.36%                     |
| Euroland Value                             | EUR      | Securities Lending | 36,004,942                      | 15.39%                | 15.83%                     |
| Europe Value                               | EUR      | Securities Lending | 12,907,844                      | 18.66%                | 19.00%                     |
| Global Emerging Markets Equity             | USD      | Securities Lending | 24,770,806                      | 6.36%                 | 6.45%                      |
| Global Real Estate Equity                  | USD      | Securities Lending | 66,799,570                      | 14.06%                | 14.22%                     |
| Global Sustainable Long Term Dividend      | USD      | Securities Lending | 999,265                         | 3.57%                 | 3.61%                      |
| Hong Kong Equity                           | USD      | Securities Lending | 1,382,136                       | 1.07%                 | 1.09%                      |
| BRIC Equity                                | USD      | Securities Lending | 5,387,766                       | 5.24%                 | 5.26%                      |
| BRIC Markets Equity                        | USD      | Securities Lending | 2,019,802                       | 5.12%                 | 5.22%                      |
| Global Equity Volatility Focused           | USD      | Securities Lending | 12,250,100                      | 10.12%                | 10.30%                     |
| Economic Scale US Equity                   | USD      | Securities Lending | 27,804,295                      | 10.85%                | 10.95%                     |
| Indian Equity                              | USD      | Securities Lending | 34,103,874                      | 3.20%                 | 3.12%                      |
| Turkey Equity                              | EUR      | Securities Lending | 109,276                         | 0.09%                 | 0.09%                      |
| Asia Bond                                  | USD      | Securities Lending | 77,731,798                      | 20.34%                | 20.29%                     |
| Asia High Yield Bond                       | USD      | Securities Lending | 132,602,831                     | 18.64%                | 18.89%                     |
| Euro Bond                                  | EUR      | Securities Lending | 1,528,231                       | 2.94%                 | 2.96%                      |
| Euro Bond Total Return                     | EUR      | Securities Lending | 8,073,659                       | 8.94%                 | 9.35%                      |
| Euro Credit Bond                           | EUR      | Securities Lending | 27,488,952                      | 8.23%                 | 8.45%                      |
| Euro High Yield Bond                       | EUR      | Securities Lending | 107,527,572                     | 12.10%                | 12.50%                     |
| GEM Debt Total Return                      | USD      | Securities Lending | 3,468,386.71                    | 2.96%                 | 3.00%                      |

\*Lendable assets consist of securities (equities and equities-related instruments, fixed income instruments), which the Management company may decide to transfer temporarily to approved borrowers in exchange for collateral.

\*\* Until 1 August 2023, the sub-fund was named Thai Equity.

# Appendix VII (Additional Disclosures) – Securities Financing Transactions Regulation (“SFTR”) (continued)

## Global Data (continued)

| Sub-funds                                            | Currency | Type of Asset      | Market Value of Securities Lent |                       | % of Total Assets |
|------------------------------------------------------|----------|--------------------|---------------------------------|-----------------------|-------------------|
|                                                      |          |                    | (in Sub-Funds Currency)         | % of Total Net Assets |                   |
| Global Bond Total Return                             | USD      | Securities Lending | 7,819,056                       | 4.64%                 | 4.69%             |
| Global Corporate Bond                                | USD      | Securities Lending | 383,555,809                     | 14.07%                | 14.28%            |
| Global Emerging Markets Bond                         | USD      | Securities Lending | 84,512,241                      | 7.57%                 | 7.65%             |
| Global Emerging Markets Local Debt                   | USD      | Securities Lending | 235,829,274                     | 22.14%                | 22.54%            |
| Global Government Bond                               | USD      | Securities Lending | 633,307,606                     | 24.94%                | 25.47%            |
| Global High Income Bond                              | USD      | Securities Lending | 57,588,297                      | 7.69%                 | 7.94%             |
| Global High Yield Bond                               | USD      | Securities Lending | 179,700,183                     | 17.04%                | 17.37%            |
| Global Inflation Linked Bond                         | USD      | Securities Lending | 100,794,832                     | 17.47%                | 17.79%            |
| Global Short Duration Bond                           | USD      | Securities Lending | 133,091,802                     | 10.32%                | 10.44%            |
| US Short Duration High Yield Bond*                   | USD      | Securities Lending | 1,677,405                       | 1.69%                 | 1.70%             |
| RMB Fixed Income                                     | USD      | Securities Lending | 1,890,118                       | 0.85%                 | 0.86%             |
| Singapore Dollar Income Bond                         | SGD      | Securities Lending | 13,072,459                      | 6.05%                 | 6.12%             |
| US High Yield Bond                                   | USD      | Securities Lending | 331,360                         | 0.76%                 | 0.77%             |
| Global Credit Floating Rate Fixed Term Bond 2023 - 2 | USD      | Securities Lending | 383,786                         | 0.13%                 | 0.13%             |
| Managed Solutions - Asia Focused Conservative        | USD      | Securities Lending | 271,355                         | 0.73%                 | 0.74%             |
| Managed Solutions - Asia Focused Growth              | USD      | Securities Lending | 254,256                         | 1.14%                 | 1.15%             |
| Managed Solutions - Asia Focused Income              | USD      | Securities Lending | 26,377,843                      | 8.11%                 | 8.23%             |
| US Income Focused                                    | USD      | Securities Lending | 9,426,121.81                    | 1.65%                 | 1.65%             |

\* Until 3 July 2023, the sub-fund was named Global Short Duration High Yield Bond

*Amount of assets engaged in Total Return Swap.*

The amount of assets engaged in Total Return Swap, including their proportion to the sub-fund Total Net Assets is as follow:

### Multi-Strategy Target Return

| Type of Asset     | Currency | Unrealised gain / (loss) in sub-fund currency* | % of Total Net Assets |
|-------------------|----------|------------------------------------------------|-----------------------|
| Total Return Swap |          | (9,810)                                        | (0.01)%               |

\* Unrealised gain / (loss) is described in Statement of Derivatives, Swaps

# Appendix VII (Additional Disclosures) – Securities Financing Transactions Regulation (“SFTR”) (continued)

## Concentration Data

Top ten or largest Collateral Issuers for securities lending non-cash collateral

### Asean Equity\*

| # | Collateral Issuers     | Sub-fund currency | Amount in sub-fund currency |
|---|------------------------|-------------------|-----------------------------|
| 1 | Japan Government       | USD               | 433,787                     |
| 2 | TTI TTI ODSH           | USD               | 76,782                      |
| 3 | TERADYNE TERADYNE ODSH | USD               | 2,480                       |

### Asia ex Japan Equity

| #  | Collateral Issuers                     | Sub-fund currency | Amount in sub-fund currency |
|----|----------------------------------------|-------------------|-----------------------------|
| 1  | Japan Government                       | USD               | 1,219,081                   |
| 2  | Belgium Government                     | USD               | 1,119,406                   |
| 3  | Austria Government                     | USD               | 1,119,406                   |
| 4  | France Government                      | USD               | 1,119,406                   |
| 5  | Germany Government                     | USD               | 1,119,263                   |
| 6  | Finnish Government                     | USD               | 1,118,883                   |
| 7  | NETEASE NETEASE ODSH                   | USD               | 725,194                     |
| 8  | ALIBABA ALIBABA ODSH                   | USD               | 725,194                     |
| 9  | TENCENT HOLDINGS TENCENT HOLDINGS ODSH | USD               | 725,189                     |
| 10 | BAIDU BADU ODSH                        | USD               | 725,189                     |

### Asia ex Japan Equity Smaller Companies

| #  | Collateral Issuers               | Sub-fund currency | Amount in sub-fund currency |
|----|----------------------------------|-------------------|-----------------------------|
| 1  | US Government                    | USD               | 27,978,167                  |
| 2  | Japan Government                 | USD               | 12,622,120                  |
| 3  | France Government                | USD               | 9,403,558                   |
| 4  | Belgium Government               | USD               | 4,609,121                   |
| 5  | Austria Government               | USD               | 4,608,884                   |
| 6  | Germany Government               | USD               | 4,608,649                   |
| 7  | Finnish Government               | USD               | 4,608,453                   |
| 8  | BROOKFIELD CO BROOKFIELD CO ODSH | USD               | 1,334,018                   |
| 9  | ROGERS COMMNS ROGERS COMMNS ODSH | USD               | 1,334,018                   |
| 10 | ENBRIDGE INC ENBRIDGE INC ODSH   | USD               | 1,334,016                   |

### Asia Pacific ex Japan Equity High Dividend

| #  | Collateral Issuers               | Sub-fund currency | Amount in sub-fund currency |
|----|----------------------------------|-------------------|-----------------------------|
| 1  | Japan Government                 | USD               | 3,422,571                   |
| 2  | US Government                    | USD               | 1,163,720                   |
| 3  | UK Government                    | USD               | 581,877                     |
| 4  | BROOKFIELD CO BROOKFIELD CO ODSH | USD               | 549,962                     |
| 5  | ROGERS COMMNS ROGERS COMMNS ODSH | USD               | 549,960                     |
| 6  | CANATL RLWY CANATL RLWY ODSH     | USD               | 549,960                     |
| 7  | SHOPIFY SHOPIFY ODSH             | USD               | 549,956                     |
| 8  | ENBRIDGE INC ENBRIDGE INC ODSH   | USD               | 549,953                     |
| 9  | BMO BMO ODSH                     | USD               | 549,944                     |
| 10 | ASHTAD GROUP ORD GBP0.10         | USD               | 440,563                     |

### Chinese Equity

| #  | Collateral Issuers                     | Sub-fund currency | Amount in sub-fund currency |
|----|----------------------------------------|-------------------|-----------------------------|
| 1  | RECRUIT HOLDINGS RECRUIT HOLDINGS ODSH | USD               | 1,277,024                   |
| 2  | PANASONIC HD PANASONIC HD ODSH         | USD               | 1,250,228                   |
| 3  | MIZUHO MIZUHO ODSH                     | USD               | 1,248,993                   |
| 4  | SMFG SMFG ODSH                         | USD               | 1,247,813                   |
| 5  | JFE HOLDINGS JFE HOLDINGS ODSH         | USD               | 1,247,693                   |
| 6  | HITACHI HITACHI ODSH                   | USD               | 1,223,146                   |
| 7  | Z HOLDINGS Z HOLDINGS ODSH             | USD               | 958,900                     |
| 8  | Japan Government                       | USD               | 282,923                     |
| 9  | Austria Government                     | USD               | 230,406                     |
| 10 | Belgium Government                     | USD               | 230,406                     |

### Euroland Equity Smaller Companies

| #  | Collateral Issuers                     | Sub-fund currency | Amount in sub-fund currency |
|----|----------------------------------------|-------------------|-----------------------------|
| 1  | Japan Government                       | EUR               | 8,808,638                   |
| 2  | Belgium Government                     | EUR               | 1,020,219                   |
| 3  | Austria Government                     | EUR               | 1,020,218                   |
| 4  | France Government                      | EUR               | 1,020,217                   |
| 5  | Germany Government                     | EUR               | 1,019,874                   |
| 6  | Finnish Government                     | EUR               | 1,019,618                   |
| 7  | ENEL ENEL ODSH                         | EUR               | 452,370                     |
| 8  | UNILEVER PLC ORD SHARES OF 3 1/9 PENCE | EUR               | 452,361                     |
| 9  | TOTALENERGIES TOTALENERGIES ODSH       | EUR               | 452,327                     |
| 10 | LVMH LVMH ODSH                         | EUR               | 452,053                     |

### Euroland Growth

| #  | Collateral Issuers                     | Sub-fund currency | Amount in sub-fund currency |
|----|----------------------------------------|-------------------|-----------------------------|
| 1  | Belgium Government                     | EUR               | 5,738,303                   |
| 2  | Austria Government                     | EUR               | 5,738,303                   |
| 3  | France Government                      | EUR               | 5,738,303                   |
| 4  | Germany Government                     | EUR               | 5,738,188                   |
| 5  | Finnish Government                     | EUR               | 5,737,789                   |
| 6  | Japan Government                       | EUR               | 4,158,905                   |
| 7  | TOTALENERGIES TOTALENERGIES ODSH       | EUR               | 1,780,193                   |
| 8  | LVMH LVMH ODSH                         | EUR               | 1,780,176                   |
| 9  | UNILEVER PLC ORD SHARES OF 3 1/9 PENCE | EUR               | 1,780,170                   |
| 10 | HERMES INTL HERMES INTL ODSH           | EUR               | 1,778,977                   |

### Euroland Value

| #  | Collateral Issuers             | Sub-fund currency | Amount in sub-fund currency |
|----|--------------------------------|-------------------|-----------------------------|
| 1  | Japan Government               | EUR               | 11,201,601                  |
| 2  | Belgium Government             | EUR               | 4,963,393                   |
| 3  | Austria Government             | EUR               | 4,963,390                   |
| 4  | France Government              | EUR               | 4,963,390                   |
| 5  | Germany Government             | EUR               | 4,963,076                   |
| 6  | Finnish Government             | EUR               | 4,962,761                   |
| 7  | US Government                  | EUR               | 585,741                     |
| 8  | UK Government                  | EUR               | 292,006                     |
| 9  | ASHTAD GROUP ORD GBP0.10       | EUR               | 221,085                     |
| 10 | SPIRAX SARCO SPIRAX SARCO ODSH | EUR               | 220,998                     |

\*Until 1 August 2023, the sub-fund was named Thai Equity.

# Appendix VII (Additional Disclosures) – Securities Financing Transactions Regulation (“SFTR”) (continued)

## Concentration Data (continued)

Top ten or largest Collateral Issuers for securities lending non-cash collateral (continued)

### Europe Value

| #  | Collateral Issuers                        | Sub-fund currency | Amount in sub-fund currency |
|----|-------------------------------------------|-------------------|-----------------------------|
| 1  | Japan Government                          | EUR               | 3,110,604                   |
| 2  | ENEL ENEL ODSH                            | EUR               | 1,148,460                   |
| 3  | UNILEVER PLC ORD<br>SHARES OF 3 1/8 PENCE | EUR               | 1,148,455                   |
| 4  | TOTALENERGIES<br>TOTALENERGIES ODSH       | EUR               | 1,148,438                   |
| 5  | HERMES INTL HERMES INTL<br>ODSH           | EUR               | 1,147,286                   |
| 6  | Austria Government                        | EUR               | 1,055,364                   |
| 7  | Belgium Government                        | EUR               | 1,055,364                   |
| 8  | France Government                         | EUR               | 1,055,364                   |
| 9  | Germany Government                        | EUR               | 1,055,103                   |
| 10 | Finnish Government                        | EUR               | 1,054,996                   |

### Global Real Estate Equity

| #  | Collateral Issuers                        | Sub-fund currency | Amount in sub-fund currency |
|----|-------------------------------------------|-------------------|-----------------------------|
| 1  | Japan Government                          | USD               | 20,413,223                  |
| 2  | US Government                             | USD               | 2,788,232                   |
| 3  | ASSA ABLOY ASSA ABLOY<br>ODSH             | USD               | 2,530,684                   |
| 4  | INTESA SANPAOLO INTESA<br>SANPAOLO ODSH   | USD               | 2,530,682                   |
| 5  | DEUTSCHE TELEKOM<br>DEUTSCHE TELEKOM ODSH | USD               | 2,530,667                   |
| 6  | RECKITT BENCKISER PLC<br>ORD GBP0.10      | USD               | 2,530,655                   |
| 7  | MERCEDES BENZ GR<br>MERCEDES BENZ GR ODSH | USD               | 2,530,637                   |
| 8  | SHISEIDO SHISEIDO ODSH                    | USD               | 2,528,114                   |
| 9  | SHIN-ETSU CHEM SHIN-<br>ETSU CHEM ODSH    | USD               | 2,230,198                   |
| 10 | RECRUIT HOLDINGS<br>RECRUIT HOLDINGS ODSH | USD               | 2,225,583                   |

### Hong Kong Equity

| #  | Collateral Issuers                        | Sub-fund currency | Amount in sub-fund currency |
|----|-------------------------------------------|-------------------|-----------------------------|
| 1  | Japan Government                          | USD               | 326,050                     |
| 2  | Germany Government                        | USD               | 235,278                     |
| 3  | France Government                         | USD               | 167,341                     |
| 4  | RECRUIT HOLDINGS<br>RECRUIT HOLDINGS ODSH | USD               | 159,628                     |
| 5  | SMFG SMFG ODSH                            | USD               | 156,588                     |
| 6  | MIZUHO MIZUHO ODSH                        | USD               | 155,701                     |
| 7  | JFE HOLDINGS JFE<br>HOLDINGS ODSH         | USD               | 154,685                     |
| 8  | PANASONIC HD PANASONIC<br>HD ODSH         | USD               | 153,478                     |
| 9  | HITACHI HITACHI ODSH                      | USD               | 148,260                     |
| 10 | Z HOLDINGS Z HOLDINGS<br>ODSH             | USD               | 119,274                     |

### Global Emerging Markets Equity

| #  | Collateral Issuers                        | Sub-fund currency | Amount in sub-fund currency |
|----|-------------------------------------------|-------------------|-----------------------------|
| 1  | US Government                             | USD               | 3,919,151                   |
| 2  | UK Government                             | USD               | 1,926,609                   |
| 3  | RECRUIT HOLDINGS<br>RECRUIT HOLDINGS ODSH | USD               | 1,442,792                   |
| 4  | ASHTREAD GROUP ORD<br>GBP0.10             | USD               | 1,427,237                   |
| 5  | SPIRAX SARCO SPIRAX<br>SARCO ODSH         | USD               | 1,427,211                   |
| 6  | SMFG SMFG ODSH                            | USD               | 1,414,188                   |
| 7  | MIZUHO MIZUHO ODSH                        | USD               | 1,413,157                   |
| 8  | JFE HOLDINGS JFE<br>HOLDINGS ODSH         | USD               | 1,405,296                   |
| 9  | PANASONIC HD PANASONIC<br>HD ODSH         | USD               | 1,399,225                   |
| 10 | HITACHI HITACHI ODSH                      | USD               | 1,383,761                   |

### Global Sustainable Long Term Dividend

| #  | Collateral Issuers                        | Sub-fund currency | Amount in sub-fund currency |
|----|-------------------------------------------|-------------------|-----------------------------|
| 1  | Japan Government                          | USD               | 44,642                      |
| 2  | MICROSOFT MICROSOFT<br>ODSH               | USD               | 116,718                     |
| 3  | NVIDIA NVIDIA ODSH                        | USD               | 116,619                     |
| 4  | ELEVANCE HEALTH<br>ELEVANCE HEALTH ODSH   | USD               | 116,605                     |
| 5  | CATERPILLAR CATERPILLAR<br>ODSH           | USD               | 116,543                     |
| 6  | ALPHABET ALPHABET ODSH                    | USD               | 116,512                     |
| 7  | ADOBE ADOBE ODSH                          | USD               | 116,501                     |
| 8  | SALESFORCE SALESFORCE<br>ODSH             | USD               | 78,854                      |
| 9  | TOTALENERGIES<br>TOTALENERGIES ODSH       | USD               | 42,260                      |
| 10 | UNILEVER PLC ORD<br>SHARES OF 3 1/8 PENCE | USD               | 42,258                      |

### BRIC Equity

| #  | Collateral Issuers                      | Sub-fund currency | Amount in sub-fund currency |
|----|-----------------------------------------|-------------------|-----------------------------|
| 1  | Japan Government                        | USD               | 951,324                     |
| 2  | NINTENDO NINTENDO ODSH                  | USD               | 402,494                     |
| 3  | MITSUBISHI ELEC<br>MITSUBISHI ELEC ODSH | USD               | 392,850                     |
| 4  | SMFG SMFG ODSH                          | USD               | 391,471                     |
| 5  | MIZUHO MIZUHO ODSH                      | USD               | 389,253                     |
| 6  | KOMATSU KOMATSU ODSH                    | USD               | 385,069                     |
| 7  | HITACHI HITACHI ODSH                    | USD               | 383,005                     |
| 8  | EISAI EISAI ODSH                        | USD               | 276,539                     |
| 9  | US Government                           | USD               | 248,657                     |
| 10 | STANDARD CHARTERED<br>PLC USD0.50       | USD               | 137,006                     |

# Appendix VII (Additional Disclosures) – Securities Financing Transactions Regulation (“SFTR”) (continued)

## Concentration Data (continued)

Top ten or largest Collateral Issuers for securities lending non-cash collateral (continued)

### BRIC Markets Equity

| #  | Collateral Issuers                 | Sub-fund currency | Amount in sub-fund currency |
|----|------------------------------------|-------------------|-----------------------------|
| 1  | Japan Government                   | USD               | 1,260,033                   |
| 2  | AMADA AMADA ODSH                   | USD               | 69,142                      |
| 3  | TERUMO TERUMO ODSH                 | USD               | 68,627                      |
| 4  | SUMITOMO EI SUMITOMO EI ODSH       | USD               | 67,193                      |
| 5  | TAISEI TAISEI ODSH                 | USD               | 66,577                      |
| 6  | CONCORDIAFG CONCORDIAFG ODSH       | USD               | 66,270                      |
| 7  | HOYA HOYA ODSH                     | USD               | 61,242                      |
| 8  | NGK INSULATORS NGK INSULATORS ODSH | USD               | 60,724                      |
| 9  | BKDRYJ4 ORD GBP0.375               | USD               | 60,593                      |
| 10 | ENEL ENEL ODSH                     | USD               | 60,591                      |

### Economic Scale US Equity

| #  | Collateral Issuers                     | Sub-fund currency | Amount in sub-fund currency |
|----|----------------------------------------|-------------------|-----------------------------|
| 1  | Japan Government                       | USD               | 8,401,372                   |
| 2  | US Government                          | USD               | 2,471,686                   |
| 3  | SHELL SHELL ODSH                       | USD               | 1,746,377                   |
| 4  | UK Government                          | USD               | 1,235,869                   |
| 5  | SHIN-ETSU CHEM SHIN-ETSU CHEM ODSH     | USD               | 1,093,404                   |
| 6  | SMFG SMFG ODSH                         | USD               | 1,071,651                   |
| 7  | TOKYO ELECTRON TOKYO ELECTRON ODSH     | USD               | 1,061,878                   |
| 8  | RECRUIT HOLDINGS RECRUIT HOLDINGS ODSH | USD               | 1,040,652                   |
| 9  | EISAI EISAI ODSH                       | USD               | 1,034,256                   |
| 10 | MUFG MUFG ODSH                         | USD               | 1,014,688                   |

### Turkey Equity

| # | Collateral Issuers               | Sub-fund currency | Amount in sub-fund currency |
|---|----------------------------------|-------------------|-----------------------------|
| 1 | US Government                    | EUR               | 46,164                      |
| 2 | UK Government                    | EUR               | 23,106                      |
| 3 | SHELL SHELL ODSH                 | EUR               | 17,476                      |
| 4 | FLUTTER FLUTTER ODSH             | EUR               | 17,403                      |
| 5 | NATIONAL GRID NATIONAL GRID ODSH | EUR               | 11,843                      |

### Asia High Yield Bond

| #  | Collateral Issuers                       | Sub-fund currency | Amount in sub-fund currency |
|----|------------------------------------------|-------------------|-----------------------------|
| 1  | Japan Government                         | USD               | 51,776,616                  |
| 2  | UK Government                            | USD               | 42,539,908                  |
| 3  | US Government                            | USD               | 23,293,111                  |
| 4  | Germany Government                       | USD               | 9,833,507                   |
| 5  | Belgium Government                       | USD               | 5,273,349                   |
| 6  | France Government                        | USD               | 4,116,635                   |
| 7  | QUEBEC PROVINCE QUBPR 5.000 12/01/38 MTN | USD               | 2,636,654                   |
| 8  | Denmark Government                       | USD               | 1,598,045                   |
| 9  | Austria Government                       | USD               | 319,154                     |
| 10 | Finnish Government                       | USD               | 294,198                     |

### Global Equity Volatility Focused

| #  | Collateral Issuers                     | Sub-fund currency | Amount in sub-fund currency |
|----|----------------------------------------|-------------------|-----------------------------|
| 1  | Japan Government                       | USD               | 6,142,764                   |
| 2  | US Government                          | USD               | 1,146,416                   |
| 3  | UK Government                          | USD               | 573,211                     |
| 4  | CHUGAI PHARM CHUGAI PHARM ODSH         | USD               | 448,635                     |
| 5  | NATIONAL GRID NATIONAL GRID ODSH       | USD               | 433,998                     |
| 6  | FLUTTER FLUTTER ODSH                   | USD               | 433,991                     |
| 7  | COMPASS GROUP COMPASS GROUP ODSH       | USD               | 368,387                     |
| 8  | INFINEON TECHNOL INFINEON TECHNOL ODSH | USD               | 368,385                     |
| 9  | CREDIT AGRICOLE CREDIT AGRICOLE ODSH   | USD               | 368,380                     |
| 10 | CIE SAINT GOBAIN CIE SAINT GOBAIN ODSH | USD               | 368,378                     |

### Indian Equity

| # | Collateral Issuers                     | Sub-fund currency | Amount in sub-fund currency |
|---|----------------------------------------|-------------------|-----------------------------|
| 1 | RELX PLC RELX PLC GBP0.1444            | USD               | 5,422,618                   |
| 2 | SOCIETE GENERALE SOCIETE GENERALE ODSH | USD               | 5,422,610                   |
| 3 | ASTRAZENECA ORD USD0.25                | USD               | 5,422,606                   |
| 4 | ENEL ENEL ODSH                         | USD               | 5,422,599                   |
| 5 | SANOFI FR SANOFI FR ODSH               | USD               | 5,422,526                   |
| 6 | OTSUKA HOLDINGS OTSUKA HOLDINGS ODSH   | USD               | 5,421,229                   |
| 7 | STMICROELECTRON STMICROELECTRON ODSH   | USD               | 3,616,641                   |

### Asia Bond

| #  | Collateral Issuers                     | Sub-fund currency | Amount in sub-fund currency |
|----|----------------------------------------|-------------------|-----------------------------|
| 1  | Japan Government                       | USD               | 44,740,712                  |
| 2  | UK Government                          | USD               | 22,320,491                  |
| 3  | US Government                          | USD               | 6,965,484                   |
| 4  | Belgium Government                     | USD               | 3,398,786                   |
| 5  | Finnish Government                     | USD               | 1,193,171                   |
| 6  | Denmark Government                     | USD               | 1,107,185                   |
| 7  | France Government                      | USD               | 1,106,618                   |
| 8  | Austria Government                     | USD               | 440,191                     |
| 9  | UNIBAIL ROD WEST UNIBAIL ROD WEST UNIT | USD               | 237,005                     |
| 10 | LVMH LVMH ODSH                         | USD               | 130,197                     |

### Euro Bond

| # | Collateral Issuers | Sub-fund currency | Amount in sub-fund currency |
|---|--------------------|-------------------|-----------------------------|
| 1 | UK Government      | EUR               | 1,072,580                   |
| 2 | US Government      | EUR               | 487,652                     |
| 3 | Germany Government | EUR               | 443,223                     |
| 4 | Japan Government   | EUR               | 34,041                      |
| 5 | Finnish Government | EUR               | 2,700                       |

# Appendix VII (Additional Disclosures) – Securities Financing Transactions Regulation (“SFTR”) (continued)

## Concentration Data (continued)

Top ten or largest Collateral Issuers for securities lending non-cash collateral (continued)

### Euro Bond Total Return

| # | Collateral Issuers                      | Sub-fund currency | Amount in sub-fund currency |
|---|-----------------------------------------|-------------------|-----------------------------|
| 1 | UK Government                           | EUR               | 6,404,871                   |
| 2 | Japan Government                        | EUR               | 1,116,863                   |
| 3 | US Government                           | EUR               | 934,859                     |
| 4 | Germany Government                      | EUR               | 134,280                     |
| 5 | Belgium Government                      | EUR               | 8,971                       |
| 6 | QUEBEC PROVINCE QUBPR<br>7.125 02/09/24 | EUR               | 954                         |
| 7 | Finnish Government                      | EUR               | 642                         |

### Euro Credit Bond

| #  | Collateral Issuers                      | Sub-fund currency | Amount in sub-fund currency |
|----|-----------------------------------------|-------------------|-----------------------------|
| 1  | UK Government                           | EUR               | 13,247,021                  |
| 2  | Japan Government                        | EUR               | 7,848,433                   |
| 3  | US Government                           | EUR               | 4,880,895                   |
| 4  | Germany Government                      | EUR               | 2,833,787                   |
| 5  | France Government                       | EUR               | 132,993                     |
| 6  | Netherland Government                   | EUR               | 84,439                      |
| 7  | Austria Government                      | EUR               | 84,072                      |
| 8  | Finnish Government                      | EUR               | 11,698                      |
| 9  | Luxembourg Government                   | EUR               | 1,898                       |
| 10 | QUEBEC PROVINCE QUBPR<br>7.125 02/09/24 | EUR               | 954                         |

### Euro High Yield Bond

| #  | Collateral Issuers                          | Sub-fund currency | Amount in sub-fund currency |
|----|---------------------------------------------|-------------------|-----------------------------|
| 1  | UK Government                               | EUR               | 50,356,739                  |
| 2  | France Government                           | EUR               | 32,819,064                  |
| 3  | US Government                               | EUR               | 12,691,223                  |
| 4  | Germany Government                          | EUR               | 8,738,839                   |
| 5  | Japan Government                            | EUR               | 8,231,701                   |
| 6  | Belgium Government                          | EUR               | 4,217,458                   |
| 7  | QUEBEC PROVINCE QUBPR<br>0.875 07/05/28 MTN | EUR               | 2,085,890                   |
| 8  | BRITISH COLUMBIA BCPRV<br>0.900 07/20/26    | EUR               | 1,201,879                   |
| 9  | Netherland Government                       | EUR               | 635,144                     |
| 10 | Canadian Government                         | EUR               | 635,143                     |

### GEM Debt Total Return

| # | Collateral Issuers | Sub-fund currency | Amount in sub-fund currency |
|---|--------------------|-------------------|-----------------------------|
| 1 | Japan Government   | USD               | 2,701,722                   |
| 2 | US Government      | USD               | 715,873                     |
| 3 | France Government  | USD               | 143,464                     |
| 4 | Germany Government | USD               | 82,422                      |

### Global Bond Total Return

| # | Collateral Issuers                      | Sub-fund currency | Amount in sub-fund currency |
|---|-----------------------------------------|-------------------|-----------------------------|
| 1 | Japan Government                        | USD               | 5,027,012                   |
| 2 | UK Government                           | USD               | 2,808,254                   |
| 3 | US Government                           | USD               | 925,937                     |
| 4 | Germany Government                      | USD               | 282,952                     |
| 5 | Finnish Government                      | USD               | 1,905                       |
| 6 | QUEBEC PROVINCE QUBPR<br>7.125 02/09/24 | USD               | 1,010                       |
| 7 | Luxembourg Government                   | USD               | 1,005                       |

### Global Corporate Bond

| #  | Collateral Issuers                        | Sub-fund currency | Amount in sub-fund currency |
|----|-------------------------------------------|-------------------|-----------------------------|
| 1  | UK Government                             | USD               | 114,544,479                 |
| 2  | Japan Government                          | USD               | 73,438,401                  |
| 3  | France Government                         | USD               | 63,237,508                  |
| 4  | US Government                             | USD               | 25,270,574                  |
| 5  | CHARLES SCHWAB<br>CHARLES SCHWAB ODSH     | USD               | 23,258,748                  |
| 6  | TRUIST FINANCIAL TRUIST<br>FINANCIAL ODSH | USD               | 23,258,743                  |
| 7  | NASDAQ NASDAQ ODSH                        | USD               | 23,258,728                  |
| 8  | MOODY'S MOODY'S ODSH                      | USD               | 23,258,635                  |
| 9  | BLACKROCK BLACKROCK<br>ODSH               | USD               | 23,258,610                  |
| 10 | MARSH MCLENNAN MARSH<br>MCLENNAN ODSH     | USD               | 23,258,599                  |

### Global Emerging Markets Bond

| #  | Collateral Issuers                          | Sub-fund currency | Amount in sub-fund currency |
|----|---------------------------------------------|-------------------|-----------------------------|
| 1  | UK Government                               | USD               | 51,982,782                  |
| 2  | Japan Government                            | USD               | 19,402,669                  |
| 3  | US Government                               | USD               | 7,945,943                   |
| 4  | Belgium Government                          | USD               | 3,767,619                   |
| 5  | QUEBEC PROVINCE QUBPR<br>5.000 12/01/38 MTN | USD               | 2,808,496                   |
| 6  | France Government                           | USD               | 1,314,905                   |
| 7  | BRITISH COLUMBIA BCPRV<br>0.900 07/20/26    | USD               | 1,233,417                   |
| 8  | Finnish Government                          | USD               | 1,035,559                   |
| 9  | Austria Government                          | USD               | 1,034,325                   |
| 10 | QUEBEC PROVINCE QUBPR<br>4.500 09/08/33     | USD               | 797,867                     |

### Global Emerging Markets Local Debt

| #  | Collateral Issuers                      | Sub-fund currency | Amount in sub-fund currency |
|----|-----------------------------------------|-------------------|-----------------------------|
| 1  | UK Government                           | USD               | 35,486,283                  |
| 2  | Japan Government                        | USD               | 14,527,167                  |
| 3  | CHINA RSRCS LND CHINA<br>RSRCS LND ODSH | USD               | 9,894,777                   |
| 4  | CHINAMRCHNTBANK<br>CHINAMRCHNTBANK ODSH | USD               | 9,894,777                   |
| 5  | ICBC ICBC ODSH                          | USD               | 9,894,777                   |
| 6  | BANK OF CHINA BANK OF<br>CHINA ODSH     | USD               | 9,894,777                   |
| 7  | PETROCHINA PETROCHINA<br>ODSH           | USD               | 9,894,777                   |
| 8  | CCB CCB ODSH                            | USD               | 9,894,777                   |
| 9  | ARISTOCRAT LEIS<br>ARISTOCRAT LEIS ODSH | USD               | 9,894,776                   |
| 10 | CHINA MENGNIU CHINA<br>MENGNIU ODSH     | USD               | 9,894,776                   |



# Appendix VII (Additional Disclosures) – Securities Financing Transactions Regulation (“SFTR”) (continued)

## Concentration Data (continued)

Top ten or largest Collateral Issuers for securities lending non-cash collateral (continued)

### Global Government Bond

| #  | Collateral Issuers                 | Sub-fund currency | Amount in sub-fund currency |
|----|------------------------------------|-------------------|-----------------------------|
| 1  | UK Government                      | USD               | 77,828,438                  |
| 2  | AMAZON.COM AMAZON.COM ODSH         | USD               | 55,650,113                  |
| 3  | ALPHABET ALPHABET ODSH             | USD               | 42,115,537                  |
| 4  | APPLE APPLE ODSH                   | USD               | 40,948,226                  |
| 5  | AON AON ODSH                       | USD               | 40,948,185                  |
| 6  | META PLATFORMS META PLATFORMS ODSH | USD               | 40,948,095                  |
| 7  | Japan Government                   | USD               | 35,228,841                  |
| 8  | NATL BK CANADA NATL BK CANADA ODSH | USD               | 25,495,027                  |
| 9  | BMO BMO ODSH                       | USD               | 25,494,934                  |
| 10 | NVIDIA NVIDIA ODSH                 | USD               | 16,451,426                  |

### Global High Yield Bond

| #  | Collateral Issuers                    | Sub-fund currency | Amount in sub-fund currency |
|----|---------------------------------------|-------------------|-----------------------------|
| 1  | Japan Government                      | USD               | 73,524,376                  |
| 2  | US Government                         | USD               | 29,159,217                  |
| 3  | UK Government                         | USD               | 11,386,307                  |
| 4  | Netherland Government                 | USD               | 8,653,477                   |
| 5  | Canadian Government                   | USD               | 8,553,808                   |
| 6  | Germany Government                    | USD               | 7,772,031                   |
| 7  | France Government                     | USD               | 4,311,390                   |
| 8  | Denmark Government                    | USD               | 1,766,531                   |
| 9  | BRITISH COLUMBIA BCPRV 0.900 07/20/26 | USD               | 466,348                     |
| 10 | Australian Government                 | USD               | 154,763                     |

### Global Short Duration Bond

| #  | Collateral Issuers           | Sub-fund currency | Amount in sub-fund currency |
|----|------------------------------|-------------------|-----------------------------|
| 1  | Japan Government             | USD               | 21,261,147                  |
| 2  | BMO BMO ODSH                 | USD               | 16,405,338                  |
| 3  | TESCO TESCO ODSH             | USD               | 16,405,338                  |
| 4  | MICROSOFT MICROSOFT ODSH     | USD               | 16,405,136                  |
| 5  | BONY MELLON BONY MELLON ODSH | USD               | 9,879,323                   |
| 6  | LILLY LILLY ODSH             | USD               | 7,815,182                   |
| 7  | UK Government                | USD               | 7,217,610                   |
| 8  | ECOLAB ECOLAB ODSH           | USD               | 4,327,261                   |
| 9  | US Government                | USD               | 3,830,057                   |
| 10 | MERCK & CO MERCK & CO ODSH   | USD               | 3,548,909                   |

### Singapore Dollar Income Bond

| #  | Collateral Issuers                     | Sub-fund currency | Amount in sub-fund currency |
|----|----------------------------------------|-------------------|-----------------------------|
| 1  | Japan Government                       | SGD               | 9,358,148                   |
| 2  | US Government                          | SGD               | 1,594,142                   |
| 3  | UK Government                          | SGD               | 1,557,050                   |
| 4  | Belgium Government                     | SGD               | 1,295,928                   |
| 5  | France Government                      | SGD               | 223,928                     |
| 6  | Germany Government                     | SGD               | 203,094                     |
| 7  | Austria Government                     | SGD               | 103,498                     |
| 8  | UNIBAIL ROD WEST UNIBAIL ROD WEST UNIT | SGD               | 52,433                      |
| 9  | Finnish Government                     | SGD               | 30,543                      |
| 10 | UNVRSL MUSIC GRP UNVRSL MUSIC GRP ODSH | SGD               | 18,280                      |

### Global High Income Bond

| #  | Collateral Issuers                    | Sub-fund currency | Amount in sub-fund currency |
|----|---------------------------------------|-------------------|-----------------------------|
| 1  | Japan Government                      | USD               | 30,454,477                  |
| 2  | UK Government                         | USD               | 20,236,042                  |
| 3  | France Government                     | USD               | 6,600,106                   |
| 4  | US Government                         | USD               | 3,144,288                   |
| 5  | Belgium Government                    | USD               | 2,882,083                   |
| 6  | Germany Government                    | USD               | 1,851,625                   |
| 7  | BRITISH COLUMBIA BCPRV 0.900 07/20/26 | USD               | 743,247                     |
| 8  | Netherland Government                 | USD               | 335,068                     |
| 9  | Canadian Government                   | USD               | 319,785                     |
| 10 | Finnish Government                    | USD               | 313,446                     |

### Global Inflation Linked Bond

| #  | Collateral Issuers                     | Sub-fund currency | Amount in sub-fund currency |
|----|----------------------------------------|-------------------|-----------------------------|
| 1  | ICBC ICBC ODSH                         | USD               | 11,686,058                  |
| 2  | TRANSURBAN TRANSURBAN UNIT             | USD               | 11,686,053                  |
| 3  | CCB CCB ODSH                           | USD               | 11,686,053                  |
| 4  | TENCENT HOLDINGS TENCENT HOLDINGS ODSH | USD               | 11,686,050                  |
| 5  | ALIBABA ALIBABA ODSH                   | USD               | 11,686,048                  |
| 6  | FAST RETAILING FAST RETAILING ODSH     | USD               | 11,677,927                  |
| 7  | US Government                          | USD               | 8,609,278                   |
| 8  | AIA GROUP AIA GROUP ODSH               | USD               | 7,798,863                   |
| 9  | Japan Government                       | USD               | 5,865,574                   |
| 10 | UK Government                          | USD               | 4,407,022                   |

### RMB Fixed Income

| #  | Collateral Issuers                 | Sub-fund currency | Amount in sub-fund currency |
|----|------------------------------------|-------------------|-----------------------------|
| 1  | UK Government                      | USD               | 641,836                     |
| 2  | US Government                      | USD               | 598,193                     |
| 3  | Germany Government                 | USD               | 378,934                     |
| 4  | France Government                  | USD               | 372,605                     |
| 5  | Japan Government                   | USD               | 362,401                     |
| 6  | UNITED KINGDOM GBGV 0.125 08/10/41 | USD               | 61,798                      |
| 7  | Denmark Government                 | USD               | 3,595                       |
| 8  | Finnish Government                 | USD               | 2,708                       |
| 9  | Netherland Government              | USD               | 1,617                       |
| 10 | Austria Government                 | USD               | 1,337                       |

### US High Yield Bond

| # | Collateral Issuers | Sub-fund currency | Amount in sub-fund currency |
|---|--------------------|-------------------|-----------------------------|
| 1 | Japan Government   | USD               | 192,026                     |
| 2 | US Government      | USD               | 72,313                      |
| 3 | UK Government      | USD               | 60,187                      |
| 4 | Germany Government | USD               | 22,855                      |
| 5 | Finnish Government | USD               | 1,805                       |

# Appendix VII (Additional Disclosures) – Securities Financing Transactions Regulation (“SFTR”) (continued)

## Concentration Data (continued)

Top ten or largest Collateral Issuers for securities lending non-cash collateral (continued)

### US Short Duration High Yield Bond<sup>1</sup>

| # | Collateral Issuers                      | Sub-fund currency | Amount in sub-fund currency |
|---|-----------------------------------------|-------------------|-----------------------------|
| 1 | UK Government                           | USD               | 1,739,823                   |
| 2 | Japan Government                        | USD               | 283,124                     |
| 3 | France Government                       | USD               | 166,863                     |
| 4 | Austria Government                      | USD               | 91,451                      |
| 5 | Germany Government                      | USD               | 46,217                      |
| 6 | QUEBEC PROVINCE QUBPR<br>7.125 02/09/24 | USD               | 1,010                       |

### Managed Solutions - Asia Focused Conservative

| # | Collateral Issuers | Sub-fund currency | Amount in sub-fund currency |
|---|--------------------|-------------------|-----------------------------|
| 1 | Japan Government   | USD               | 359,639                     |
| 2 | UK Government      | USD               | 49,653                      |
| 3 | US Government      | USD               | 39,377                      |

### Managed Solutions - Asia Focused Income

| #  | Collateral Issuers                        | Sub-fund currency | Amount in sub-fund currency |
|----|-------------------------------------------|-------------------|-----------------------------|
| 1  | Japan Government                          | USD               | 20,731,034                  |
| 2  | US Government                             | USD               | 4,853,716                   |
| 3  | France Government                         | USD               | 824,849                     |
| 4  | Germany Government                        | USD               | 760,670                     |
| 5  | UK Government                             | USD               | 310,547                     |
| 6  | Belgium Government                        | USD               | 259,503                     |
| 7  | Netherland Government                     | USD               | 245,000                     |
| 8  | ALIBABA ALIBABA ODSH                      | USD               | 231,565                     |
| 9  | TENCENT HOLDINGS<br>TENCENT HOLDINGS ODSH | USD               | 231,545                     |
| 10 | DEUTSCHE POST<br>DEUTSCHE POST ODSH       | USD               | 231,545                     |

### Global Credit Floating Rate Fixed Term Bond 2023 - 2

| # | Collateral Issuers                      | Sub-fund currency | Amount in sub-fund currency |
|---|-----------------------------------------|-------------------|-----------------------------|
| 1 | UK Government                           | USD               | 399,222                     |
| 2 | QUEBEC PROVINCE QUBPR<br>4.500 09/08/33 | USD               | 4,755                       |

### Managed Solutions - Asia Focused Growth

| # | Collateral Issuers                  | Sub-fund currency | Amount in sub-fund currency |
|---|-------------------------------------|-------------------|-----------------------------|
| 1 | COMMERZBANK<br>COMMERZBANK ODSH     | USD               | 40,524                      |
| 2 | DIAGEO ORD 28 101/108P              | USD               | 40,522                      |
| 3 | ASSA ABLOY ASSA ABLOY<br>ODSH       | USD               | 40,520                      |
| 4 | WALT DISNEY WALT DISNEY<br>ODSH     | USD               | 40,504                      |
| 5 | BAYER BAYER ODSH                    | USD               | 40,492                      |
| 6 | RAKUTEN GROUP RAKUTEN<br>GROUP ODSH | USD               | 40,426                      |
| 7 | GSK GSK ODSH                        | USD               | 27,181                      |

### US Income Focused

| #  | Collateral Issuers                      | Sub-fund currency | Amount in sub-fund currency |
|----|-----------------------------------------|-------------------|-----------------------------|
| 1  | US Government                           | USD               | 2,942,177                   |
| 2  | Japan Government                        | USD               | 1,955,932                   |
| 3  | UK Government                           | USD               | 1,426,817                   |
| 4  | FLUTTER FLUTTER ODSH                    | USD               | 1,153,415                   |
| 5  | BP PLC ORD USD0.25                      | USD               | 1,018,896                   |
| 6  | EXPERIAN GROUP LIMITED<br>ORD USD0.10   | USD               | 679,379                     |
| 7  | Germany Government                      | USD               | 219,555                     |
| 8  | PUBLICIS GROUPE PUBLICIS<br>GROUPE ODSH | USD               | 199,317                     |
| 9  | SHISEIDO SHISEIDO ODSH                  | USD               | 199,312                     |
| 10 | VINCI VINCI ODSH                        | USD               | 199,283                     |

<sup>1</sup>Until 3 July 2023, the sub-fund was named Global Short Duration High Yield Bond.

# Appendix VII (Additional Disclosures) – Securities Financing Transactions Regulation (“SFTR”) (continued)

## Concentration Data (continued)

Top ten or largest Counterparties for securities lending non-cash collateral

### Asean Equity\*

| # | Counterparties | Sub-fund currency | Non-Cash Collateral received in sub-fund currency |
|---|----------------|-------------------|---------------------------------------------------|
| 1 | UBS AG         | USD               | 513,048                                           |

### Asia ex Japan Equity Smaller Companies

| #  | Counterparties                           | Sub-fund currency | Non-Cash Collateral received in sub-fund currency |
|----|------------------------------------------|-------------------|---------------------------------------------------|
| 1  | Goldman Sachs International, London      | USD               | 31,465,454                                        |
| 2  | Barclays Bank, London                    | USD               | 23,044,421                                        |
| 3  | J.P. Morgan Chase Bank, New York         | USD               | 8,893,623                                         |
| 4  | Merrill Lynch International Bank, London | USD               | 7,666,737                                         |
| 5  | Morgan Stanley, London                   | USD               | 4,118,824                                         |
| 6  | HSBC Bank PLC, London                    | USD               | 3,281,211                                         |
| 7  | UBS AG                                   | USD               | 2,680,761                                         |
| 8  | BNP Paribas                              | USD               | 1,507,785                                         |
| 9  | Citigroup Global Markets, Ltd            | USD               | 764,785                                           |
| 10 | Macquarie Bank, Ltd                      | USD               | 680,562                                           |

### Chinese Equity

| # | Counterparties                       | Sub-fund currency | Non-Cash Collateral received in sub-fund currency |
|---|--------------------------------------|-------------------|---------------------------------------------------|
| 1 | UBS AG                               | USD               | 8,667,759                                         |
| 2 | Barclays Bank, London                | USD               | 1,152,030                                         |
| 3 | Hong Kong & Shanghai Bank, Hong Kong | USD               | 976,458                                           |
| 4 | HSBC Bank PLC, London                | USD               | 547,509                                           |
| 5 | Natixis                              | USD               | 434,186                                           |

### Euroland Growth

| # | Counterparties        | Sub-fund currency | Non-Cash Collateral received in sub-fund currency |
|---|-----------------------|-------------------|---------------------------------------------------|
| 1 | Barclays Bank, London | EUR               | 28,691,516                                        |
| 2 | Natixis               | EUR               | 11,832,242                                        |
| 3 | HSBC Bank PLC, London | EUR               | 891,682                                           |
| 4 | UBS AG                | EUR               | 398,539                                           |

### Europe Value

| # | Counterparties        | Sub-fund currency | Non-Cash Collateral received in sub-fund currency |
|---|-----------------------|-------------------|---------------------------------------------------|
| 1 | Natixis               | EUR               | 7,633,349                                         |
| 2 | Barclays Bank, London | EUR               | 5,276,822                                         |
| 3 | UBS AG                | EUR               | 686,176                                           |
| 4 | BNP Paribas           | EUR               | 7,291                                             |

### Global Real Estate Equity

| # | Counterparties                           | Sub-fund currency | Non-Cash Collateral received in sub-fund currency |
|---|------------------------------------------|-------------------|---------------------------------------------------|
| 1 | Natixis                                  | USD               | 16,871,243                                        |
| 2 | UBS AG                                   | USD               | 15,395,177                                        |
| 3 | Merrill Lynch International Bank, London | USD               | 12,068,346                                        |
| 4 | HSBC Bank PLC, London                    | USD               | 6,997,357                                         |
| 5 | Barclays Bank, London                    | USD               | 5,319,218                                         |
| 6 | Morgan Stanley, London                   | USD               | 4,562,322                                         |
| 7 | Bank of Nova Scotia, Houston Branch      | USD               | 4,003,611                                         |
| 8 | Mizuho Securities Co., Ltd               | USD               | 3,409,184                                         |
| 9 | BNP Paribas                              | USD               | 2,645,062                                         |

### Hong Kong Equity

| # | Counterparties                      | Sub-fund currency | Non-Cash Collateral received in sub-fund currency |
|---|-------------------------------------|-------------------|---------------------------------------------------|
| 1 | UBS AG                              | USD               | 1,080,608                                         |
| 2 | Barclays Bank, London               | USD               | 488,083                                           |
| 3 | Goldman Sachs International, London | USD               | 382,311                                           |

### Asia ex Japan Equity

| # | Counterparties                           | Sub-fund currency | Non-Cash Collateral received in sub-fund currency |
|---|------------------------------------------|-------------------|---------------------------------------------------|
| 1 | Barclays Bank, London                    | USD               | 5,597,030                                         |
| 2 | Macquarie Bank, Ltd                      | USD               | 4,834,691                                         |
| 3 | HSBC Bank PLC, London                    | USD               | 1,719,278                                         |
| 4 | Merrill Lynch International Bank, London | USD               | 1,218,415                                         |

### Asia Pacific ex Japan Equity High Dividend

| # | Counterparties                           | Sub-fund currency | Non-Cash Collateral received in sub-fund currency |
|---|------------------------------------------|-------------------|---------------------------------------------------|
| 1 | J.P. Morgan Chase Bank, New York         | USD               | 3,666,564                                         |
| 2 | HSBC Bank PLC, London                    | USD               | 2,920,469                                         |
| 3 | Merrill Lynch International Bank, London | USD               | 2,657,136                                         |
| 4 | Macquarie Bank, Ltd                      | USD               | 2,335,009                                         |
| 5 | UBS AG                                   | USD               | 768,480                                           |
| 6 | Goldman Sachs International, London      | USD               | 628,264                                           |
| 7 | Barclays Bank, London                    | USD               | 373,390                                           |
| 8 | BNP Paribas                              | USD               | 110,640                                           |

### Euroland Equity Smaller Companies

| # | Counterparties         | Sub-fund currency | Non-Cash Collateral received in sub-fund currency |
|---|------------------------|-------------------|---------------------------------------------------|
| 1 | Morgan Stanley, London | EUR               | 7,976,738                                         |
| 2 | Barclays Bank, London  | EUR               | 5,101,088                                         |
| 3 | Natixis                | EUR               | 3,011,375                                         |
| 4 | UBS AG                 | EUR               | 367,199                                           |
| 5 | HSBC Bank PLC, London  | EUR               | 129,283                                           |

### Euroland Value

| # | Counterparties         | Sub-fund currency | Non-Cash Collateral received in sub-fund currency |
|---|------------------------|-------------------|---------------------------------------------------|
| 1 | Barclays Bank, London  | EUR               | 24,816,951                                        |
| 2 | Morgan Stanley, London | EUR               | 11,217,012                                        |
| 3 | HSBC Bank PLC, London  | EUR               | 1,465,596                                         |
| 4 | Bank of Nova Scotia    | EUR               | 287,967                                           |
| 5 | BNP Paribas            | EUR               | 30,378                                            |

### Global Emerging Markets Equity

| # | Counterparties                      | Sub-fund currency | Non-Cash Collateral received in sub-fund currency |
|---|-------------------------------------|-------------------|---------------------------------------------------|
| 1 | UBS AG                              | USD               | 9,633,046                                         |
| 2 | HSBC Bank PLC, London               | USD               | 9,461,142                                         |
| 3 | Natixis                             | USD               | 4,198,131                                         |
| 4 | Barclays Bank, London               | USD               | 1,784,117                                         |
| 5 | J.P. Morgan Chase Bank, New York    | USD               | 827,247                                           |
| 6 | Goldman Sachs International, London | USD               | 273,989                                           |

### Global Sustainable Long Term Dividend

| # | Counterparties        | Sub-fund currency | Non-Cash Collateral received in sub-fund currency |
|---|-----------------------|-------------------|---------------------------------------------------|
| 1 | HSBC Bank PLC, London | USD               | 778,353                                           |
| 2 | Natixis               | USD               | 281,324                                           |

### BRIC Equity

| # | Counterparties                           | Sub-fund currency | Non-Cash Collateral received in sub-fund currency |
|---|------------------------------------------|-------------------|---------------------------------------------------|
| 1 | UBS AG                                   | USD               | 2,743,082                                         |
| 2 | Natixis                                  | USD               | 913,420                                           |
| 3 | Merrill Lynch International Bank, London | USD               | 670,525                                           |
| 4 | HSBC Bank PLC, London                    | USD               | 624,262                                           |
| 5 | Barclays Bank, London                    | USD               | 467,694                                           |
| 6 | Macquarie Bank, Ltd                      | USD               | 281,745                                           |

\*Until 1 August 2023, the sub-fund was named Thai Equity.

# Appendix VII (Additional Disclosures) – Securities Financing Transactions Regulation (“SFTR”) (continued)

## Concentration Data (continued)

Top ten or largest Counterparties for securities lending non-cash collateral (continued)

### BRIC Markets Equity

| # | Counterparties             | Sub-fund currency | Non-Cash Collateral received in sub-fund currency |
|---|----------------------------|-------------------|---------------------------------------------------|
| 1 | UBS AG                     | USD               | 1,265,588                                         |
| 2 | Mizuho Securities Co., Ltd | USD               | 463,271                                           |
| 3 | Natixis                    | USD               | 403,963                                           |

### Economic Scale US Equity

| # | Counterparties                           | Sub-fund currency | Non-Cash Collateral received in sub-fund currency |
|---|------------------------------------------|-------------------|---------------------------------------------------|
| 1 | Merrill Lynch International Bank, London | USD               | 8,156,083                                         |
| 2 | UBS AG                                   | USD               | 7,501,855                                         |
| 3 | HSBC Bank PLC, London                    | USD               | 6,202,959                                         |
| 4 | Skandinaviska                            | USD               | 5,462,506                                         |
| 5 | Bank of Nova Scotia, Houston Branch      | USD               | 1,705,911                                         |
| 6 | Natixis                                  | USD               | 506,888                                           |
| 7 | Crédit Suisse International, London      | USD               | 127,364                                           |

### Turkey Equity

| # | Counterparties        | Sub-fund currency | Non-Cash Collateral received in sub-fund currency |
|---|-----------------------|-------------------|---------------------------------------------------|
| 1 | HSBC Bank PLC, London | EUR               | 115,992                                           |

### Asia High Yield Bond

| #  | Counterparties                           | Sub-fund currency | Non-Cash Collateral received in sub-fund currency |
|----|------------------------------------------|-------------------|---------------------------------------------------|
| 1  | Nomura International, Plc                | USD               | 37,191,196                                        |
| 2  | BNP Paribas                              | USD               | 27,806,811                                        |
| 3  | Goldman Sachs International, London      | USD               | 25,803,431                                        |
| 4  | Morgan Stanley, London                   | USD               | 13,261,087                                        |
| 5  | Hong Kong & Shanghai Bank, Hong Kong     | USD               | 11,965,055                                        |
| 6  | Barclays Bank, Plc                       | USD               | 9,784,608                                         |
| 7  | J.P. Morgan Chase Bank, New York         | USD               | 8,074,442                                         |
| 8  | Merrill Lynch International Bank, London | USD               | 3,823,157                                         |
| 9  | HSBC Bank PLC, London                    | USD               | 2,272,201                                         |
| 10 | Crédit Suisse International, London      | USD               | 1,070,906                                         |

### Euro Bond Total Return

| # | Counterparties                           | Sub-fund currency | Non-Cash Collateral received in sub-fund currency |
|---|------------------------------------------|-------------------|---------------------------------------------------|
| 1 | Royal Bank of Canada                     | EUR               | 3,307,644                                         |
| 2 | Merrill Lynch International Bank, London | EUR               | 2,407,359                                         |
| 3 | BNP Paribas                              | EUR               | 1,112,249                                         |
| 4 | Barclays Bank, Plc                       | EUR               | 924,408                                           |
| 5 | Nomura International, Plc                | EUR               | 849,780                                           |

### Euro High Yield Bond

| # | Counterparties                           | Sub-fund currency | Non-Cash Collateral received in sub-fund currency |
|---|------------------------------------------|-------------------|---------------------------------------------------|
| 1 | J.P. Morgan Chase Bank, New York         | EUR               | 40,266,485                                        |
| 2 | BNP Paribas                              | EUR               | 27,025,758                                        |
| 3 | Barclays Bank, Plc                       | EUR               | 18,176,389                                        |
| 4 | Goldman Sachs International, London      | EUR               | 12,280,888                                        |
| 5 | Royal Bank of Canada                     | EUR               | 9,064,724                                         |
| 6 | HSBC Bank PLC, London                    | EUR               | 8,012,773                                         |
| 7 | Morgan Stanley, London                   | EUR               | 5,599,521                                         |
| 8 | Merrill Lynch International Bank, London | EUR               | 1,805,482                                         |
| 9 | UBS AG                                   | EUR               | 384,159                                           |

### Global Bond Total Return

| # | Counterparties                           | Sub-fund currency | Non-Cash Collateral received in sub-fund currency |
|---|------------------------------------------|-------------------|---------------------------------------------------|
| 1 | BNP Paribas                              | USD               | 5,017,241                                         |
| 2 | Barclays Bank, Plc                       | USD               | 1,979,096                                         |
| 3 | Royal Bank of Canada                     | USD               | 1,414,551                                         |
| 4 | Merrill Lynch International Bank, London | USD               | 637,186                                           |

### Global Equity Volatility Focused

| # | Counterparties                           | Sub-fund currency | Non-Cash Collateral received in sub-fund currency |
|---|------------------------------------------|-------------------|---------------------------------------------------|
| 1 | Merrill Lynch International Bank, London | USD               | 5,307,885                                         |
| 2 | HSBC Bank PLC, London                    | USD               | 2,876,975                                         |
| 3 | Natixis                                  | USD               | 2,455,945                                         |
| 4 | SMBC NIKKO Securities                    | USD               | 1,828,182                                         |
| 5 | Citigroup Global Markets, Ltd            | USD               | 834,879                                           |

### Indian Equity

| # | Counterparties | Sub-fund currency | Non-Cash Collateral received in sub-fund currency |
|---|----------------|-------------------|---------------------------------------------------|
| 1 | Natixis        | USD               | 36,150,828                                        |

### Asia Bond

| # | Counterparties                           | Sub-fund currency | Non-Cash Collateral received in sub-fund currency |
|---|------------------------------------------|-------------------|---------------------------------------------------|
| 1 | Nomura International, Plc                | EUR               | 39,696,607                                        |
| 2 | BNP Paribas                              | EUR               | 12,519,664                                        |
| 3 | Barclays Bank, Plc                       | EUR               | 8,503,867                                         |
| 4 | Goldman Sachs International, London      | EUR               | 7,267,728                                         |
| 5 | Hong Kong & Shanghai Bank, Hong Kong     | EUR               | 5,116,636                                         |
| 6 | HSBC Bank PLC, London                    | EUR               | 3,760,665                                         |
| 7 | Morgan Stanley, London                   | EUR               | 2,787,046                                         |
| 8 | Crédit Suisse International, London      | EUR               | 1,586,646                                         |
| 9 | Merrill Lynch International Bank, London | EUR               | 637,185                                           |

### Euro Bond

| # | Counterparties                           | Sub-fund currency | Non-Cash Collateral received in sub-fund currency |
|---|------------------------------------------|-------------------|---------------------------------------------------|
| 1 | Barclays Bank, Plc                       | EUR               | 1,103,752                                         |
| 2 | Merrill Lynch International Bank, London | EUR               | 601,828                                           |
| 3 | Nomura International, Plc                | EUR               | 334,616                                           |

### Euro Credit Bond

| # | Counterparties                           | Sub-fund currency | Non-Cash Collateral received in sub-fund currency |
|---|------------------------------------------|-------------------|---------------------------------------------------|
| 1 | Barclays Bank, Plc                       | EUR               | 8,827,604                                         |
| 2 | Morgan Stanley, London                   | EUR               | 7,816,676                                         |
| 3 | Merrill Lynch International Bank, London | EUR               | 6,620,113                                         |
| 4 | Royal Bank of Canada                     | EUR               | 5,306,913                                         |
| 5 | Goldman Sachs International, London      | EUR               | 554,885                                           |

### GEM Debt Total Return

| # | Counterparties                      | Sub-fund currency | Non-Cash Collateral received in sub-fund currency |
|---|-------------------------------------|-------------------|---------------------------------------------------|
| 1 | BNP Paribas                         | USD               | 2,701,722                                         |
| 2 | Goldman Sachs International, London | USD               | 941,759                                           |

### Global Corporate Bond

| #  | Counterparties                           | Sub-fund currency | Non-Cash Collateral received in sub-fund currency |
|----|------------------------------------------|-------------------|---------------------------------------------------|
| 1  | Barclays Bank, Plc                       | USD               | 181,816,407                                       |
| 2  | J.P. Morgan Chase Bank, New York         | USD               | 68,448,696                                        |
| 3  | BNP Paribas                              | USD               | 38,641,457                                        |
| 4  | Nomura International, Plc                | USD               | 33,462,786                                        |
| 5  | Royal Bank of Canada                     | USD               | 33,080,080                                        |
| 6  | Morgan Stanley, London                   | USD               | 28,362,500                                        |
| 7  | HSBC Bank PLC, London                    | USD               | 27,057,411                                        |
| 8  | Merrill Lynch International Bank, London | USD               | 19,752,774                                        |
| 9  | Goldman Sachs International, London      | USD               | 12,386,870                                        |
| 10 | UBS AG                                   | USD               | 6,806,470                                         |

# Appendix VII (Additional Disclosures) – Securities Financing Transactions Regulation (“SFTR”) (continued)

## Concentration Data (continued)

Top ten or largest Counterparties for securities lending non-cash collateral (continued)

### Global Emerging Markets Bond

| # | Counterparties                           | Sub-fund currency | Non-Cash Collateral received in sub-fund currency |
|---|------------------------------------------|-------------------|---------------------------------------------------|
| 1 | BNP Paribas                              | USD               | 31,763,911                                        |
| 2 | HSBC Bank PLC, London                    | USD               | 18,022,192                                        |
| 3 | Nomura International, Plc                | USD               | 15,979,318                                        |
| 4 | Barclays Bank, Plc                       | USD               | 10,312,198                                        |
| 5 | Hong Kong & Shanghai Bank, Hong Kong     | USD               | 6,213,826                                         |
| 6 | Goldman Sachs International, London      | USD               | 5,500,178                                         |
| 7 | J.P. Morgan Chase Bank, New York         | USD               | 2,523,617                                         |
| 8 | Merrill Lynch International Bank, London | USD               | 1,274,370                                         |
| 9 | Morgan Stanley, London                   | USD               | 1,018,490                                         |

### Global Government Bond

| #  | Counterparties                           | Sub-fund currency | Non-Cash Collateral received in sub-fund currency |
|----|------------------------------------------|-------------------|---------------------------------------------------|
| 1  | TD Securities, Inc                       | USD               | 272,989,121                                       |
| 2  | Royal Bank of Canada                     | USD               | 243,757,853                                       |
| 3  | Barclays Bank, Plc                       | USD               | 100,745,270                                       |
| 4  | Nomura International, Plc                | USD               | 38,631,233                                        |
| 5  | Merrill Lynch International Bank, London | USD               | 26,761,758                                        |
| 6  | HSBC Bank PLC, London                    | USD               | 23,698,173                                        |
| 7  | Bank of Nova Scotia                      | USD               | 19,237,880                                        |
| 8  | BNP Paribas                              | USD               | 13,012,587                                        |
| 9  | NBC Global Finance, LTD                  | USD               | 11,667,140                                        |
| 10 | Hong Kong & Shanghai Bank, Hong Kong     | USD               | 7,780,025                                         |

### Global High Yield Bond

| # | Counterparties                           | Sub-fund currency | Non-Cash Collateral received in sub-fund currency |
|---|------------------------------------------|-------------------|---------------------------------------------------|
| 1 | Nomura International, Plc                | USD               | 74,313,916                                        |
| 2 | J.P. Morgan Chase Bank, New York         | USD               | 64,562,321                                        |
| 3 | BNP Paribas                              | USD               | 12,724,578                                        |
| 4 | Goldman Sachs International, London      | USD               | 11,592,938                                        |
| 5 | Royal Bank of Canada                     | USD               | 5,758,876                                         |
| 6 | Merrill Lynch International Bank, London | USD               | 5,097,479                                         |
| 7 | Morgan Stanley, London                   | USD               | 4,712,678                                         |
| 8 | Bank of Nova Scotia                      | USD               | 1,131,640                                         |

### Global Short Duration Bond

| # | Counterparties                           | Sub-fund currency | Non-Cash Collateral received in sub-fund currency |
|---|------------------------------------------|-------------------|---------------------------------------------------|
| 1 | Royal Bank of Canada                     | USD               | 109,368,927                                       |
| 2 | Nomura International, Plc                | USD               | 12,672,355                                        |
| 3 | BNP Paribas                              | USD               | 11,297,286                                        |
| 4 | Merrill Lynch International Bank, London | USD               | 6,371,848                                         |
| 5 | Goldman Sachs International, London      | USD               | 5,597,030                                         |

### Singapore Dollar Income Bond

| # | Counterparties                           | Sub-fund currency | Non-Cash Collateral received in sub-fund currency |
|---|------------------------------------------|-------------------|---------------------------------------------------|
| 1 | Nomura International, Plc                | SGD               | 8,295,141                                         |
| 2 | Goldman Sachs International, London      | SGD               | 1,951,593                                         |
| 3 | BNP Paribas                              | SGD               | 1,324,062                                         |
| 4 | Barclays Bank, Plc                       | SGD               | 1,207,135                                         |
| 5 | Merrill Lynch International Bank, London | SGD               | 869,695                                           |
| 6 | Morgan Stanley, London                   | SGD               | 467,951                                           |
| 7 | Crédit Suisse International, London      | SGD               | 351,436                                           |

### US Short Duration High Yield Bond\*

| # | Counterparties                           | Sub-fund currency | Non-Cash Collateral received in sub-fund currency |
|---|------------------------------------------|-------------------|---------------------------------------------------|
| 1 | Merrill Lynch International Bank, London | USD               | 1,274,370                                         |
| 2 | Royal Bank of Canada                     | USD               | 466,420                                           |
| 3 | Goldman Sachs International, London      | USD               | 304,574                                           |
| 4 | Morgan Stanley, London                   | USD               | 283,124                                           |

### Managed Solutions - Asia Focused Conservative

| # | Counterparties                      | Sub-fund currency | Non-Cash Collateral received in sub-fund currency |
|---|-------------------------------------|-------------------|---------------------------------------------------|
| 1 | BNP Paribas                         | USD               | 285,549                                           |
| 2 | Goldman Sachs International, London | USD               | 163,119                                           |

### Managed Solutions - Asia Focused Income

| # | Counterparties                      | Sub-fund currency | Non-Cash Collateral received in sub-fund currency |
|---|-------------------------------------|-------------------|---------------------------------------------------|
| 1 | Nomura International, Plc           | USD               | 15,142,057                                        |
| 2 | Goldman Sachs International, London | USD               | 4,524,011                                         |
| 3 | BNP Paribas                         | USD               | 3,969,795                                         |
| 4 | J.P. Morgan Chase Bank, New York    | USD               | 2,759,557                                         |
| 5 | Morgan Stanley, London              | USD               | 2,023,711                                         |
| 6 | Barclays Bank, Plc                  | USD               | 1,038,611                                         |
| 7 | HSBC Bank PLC, London               | USD               | 594,840                                           |
| 8 | Crédit Suisse International, London | USD               | 193,791                                           |

### Global Emerging Markets Local Debt

| # | Counterparties                       | Sub-fund currency | Non-Cash Collateral received in sub-fund currency |
|---|--------------------------------------|-------------------|---------------------------------------------------|
| 1 | Hong Kong & Shanghai Bank, Hong Kong | USD               | 197,895,543                                       |
| 2 | HSBC Bank PLC, London                | USD               | 31,009,304                                        |
| 3 | Barclays Bank, Plc                   | USD               | 14,948,353                                        |
| 4 | BNP Paribas                          | USD               | 14,466,818                                        |

### Global High Income Bond

| #  | Counterparties                           | Sub-fund currency | Non-Cash Collateral received in sub-fund currency |
|----|------------------------------------------|-------------------|---------------------------------------------------|
| 1  | Nomura International, Plc                | USD               | 18,441,866                                        |
| 2  | BNP Paribas                              | USD               | 13,151,600                                        |
| 3  | J.P. Morgan Chase Bank, New York         | USD               | 10,921,969                                        |
| 4  | Morgan Stanley, London                   | USD               | 5,143,355                                         |
| 5  | HSBC Bank PLC, London                    | USD               | 4,956,023                                         |
| 6  | Goldman Sachs International, London      | USD               | 4,205,495                                         |
| 7  | Merrill Lynch International Bank, London | USD               | 3,823,108                                         |
| 8  | Hong Kong & Shanghai Bank, Hong Kong     | USD               | 2,686,372                                         |
| 9  | Barclays Bank, Plc                       | USD               | 2,367,779                                         |
| 10 | Royal Bank of Canada                     | USD               | 1,204,280                                         |

### Global Inflation Linked Bond

| # | Counterparties                       | Sub-fund currency | Non-Cash Collateral received in sub-fund currency |
|---|--------------------------------------|-------------------|---------------------------------------------------|
| 1 | Hong Kong & Shanghai Bank, Hong Kong | USD               | 79,094,944                                        |
| 2 | HSBC Bank PLC, London                | USD               | 21,018,174                                        |
| 3 | Natixis                              | USD               | 5,271,762                                         |
| 4 | Nomura International, Plc            | USD               | 3,143,870                                         |
| 5 | Bank of Nova Scotia                  | USD               | 1,016,947                                         |

### RMB Fixed Income

| # | Counterparties                           | Sub-fund currency | Non-Cash Collateral received in sub-fund currency |
|---|------------------------------------------|-------------------|---------------------------------------------------|
| 1 | Goldman Sachs International, London      | USD               | 1,019,495                                         |
| 2 | Merrill Lynch International Bank, London | USD               | 637,185                                           |
| 3 | Barclays Bank, Plc                       | USD               | 407,798                                           |
| 4 | BNP Paribas                              | USD               | 360,677                                           |

### US High Yield Bond

| # | Counterparties     | Sub-fund currency | Non-Cash Collateral received in sub-fund currency |
|---|--------------------|-------------------|---------------------------------------------------|
| 1 | BNP Paribas        | USD               | 191,164                                           |
| 2 | Barclays Bank, Plc | USD               | 158,022                                           |

### Global Credit Floating Rate Fixed Term Bond 2023 - 2

| # | Counterparties        | Sub-fund currency | Non-Cash Collateral received in sub-fund currency |
|---|-----------------------|-------------------|---------------------------------------------------|
| 1 | BNP Paribas           | USD               | 210,272                                           |
| 2 | HSBC Bank PLC, London | USD               | 193,705                                           |

### Managed Solutions - Asia Focused Growth

| # | Counterparties | Sub-fund currency | Non-Cash Collateral received in sub-fund currency |
|---|----------------|-------------------|---------------------------------------------------|
| 1 | Natixis        | USD               | 270,168                                           |

### US Income Focused

| # | Counterparties        | Sub-fund currency | Non-Cash Collateral received in sub-fund currency |
|---|-----------------------|-------------------|---------------------------------------------------|
| 1 | Barclays Bank, Plc    | USD               | 558,174                                           |
| 2 | BNP Paribas           | USD               | 1,953,633                                         |
| 3 | HSBC Bank PLC, London | USD               | 6,754,303                                         |
| 4 | Natixis               | USD               | 1,328,983                                         |

\*Until 3 July 2023, the sub-fund was named Global Short Duration High Yield Bond.

# Appendix VII (Additional Disclosures) – Securities Financing Transactions Regulation (“SFTR”) (continued)

## Aggregate Transaction Data

The aggregate transaction data for collateral positions received across all SFTs as at 30 September 2023 is as follows:

### Security lending transactions

#### Asean Equity\*

| Collateral Counterparty | Counterparty Country | Settlement & Clearing | Type of Collateral | Quality of Collateral** | Collateral | Maturity Tenor *   | Amounts (in Sub-Fund Currency) |
|-------------------------|----------------------|-----------------------|--------------------|-------------------------|------------|--------------------|--------------------------------|
| UBS AG                  | Switzerland          | Triparty Collateral   | Equity             | N/C                     | USD        | N/C                | 2,480                          |
| UBS AG                  | Switzerland          | Triparty Collateral   | Equity             | N/C                     | HKD        | N/C                | 76,782                         |
| UBS AG                  | Switzerland          | Triparty Collateral   | Government Bond    | A+                      | JPY        | Above one year     | 424,455                        |
| UBS AG                  | Switzerland          | Triparty Collateral   | Government Bond    | A+                      | JPY        | Less than one year | 9,332                          |

#### Asia ex Japan Equity

| Collateral Counterparty                  | Counterparty Country | Settlement & Clearing | Type of Collateral | Quality of Collateral** | Collateral | Maturity Tenor *   | Amounts (in Sub-Fund Currency) |
|------------------------------------------|----------------------|-----------------------|--------------------|-------------------------|------------|--------------------|--------------------------------|
| HSBC Bank PLC, London                    | United Kingdom       | Triparty Collateral   | Equity             | N/C                     | GBP        | N/C                | 691,686                        |
| HSBC Bank PLC, London                    | United Kingdom       | Triparty Collateral   | Government Bond    | AA                      | GBP        | Above one year     | 342,545                        |
| HSBC Bank PLC, London                    | United Kingdom       | Triparty Collateral   | Government Bond    | AA+                     | USD        | Above one year     | 685,047                        |
| Macquarie Bank, Ltd                      | Australia            | Triparty Collateral   | Equity             | N/C                     | USD        | N/C                | 190,803                        |
| Macquarie Bank, Ltd                      | Australia            | Triparty Collateral   | Equity             | N/C                     | HKD        | N/C                | 4,643,888                      |
| Merrill Lynch International Bank, London | United Kingdom       | Triparty Collateral   | Government Bond    | A+                      | JPY        | Above one year     | 389,566                        |
| Merrill Lynch International Bank, London | United Kingdom       | Triparty Collateral   | Government Bond    | A+                      | JPY        | Less than one year | 828,849                        |
| Barclays Bank, London                    | United Kingdom       | Triparty Collateral   | Government Bond    | AAA                     | EUR        | Above one year     | 1,119,253                      |
| Barclays Bank, London                    | United Kingdom       | Triparty Collateral   | Government Bond    | AA                      | EUR        | Above one year     | 1,343,287                      |
| Barclays Bank, London                    | United Kingdom       | Triparty Collateral   | Government Bond    | AA                      | EUR        | Less than one year | 895,526                        |
| Barclays Bank, London                    | United Kingdom       | Triparty Collateral   | Government Bond    | AA+                     | EUR        | Above one year     | 2,014,141                      |
| Barclays Bank, London                    | United Kingdom       | Triparty Collateral   | Government Bond    | AA+                     | EUR        | Less than one year | 224,148                        |
| Barclays Bank, London                    | United Kingdom       | Triparty Collateral   | Government Bond    | A+                      | JPY        | Less than one year | 666                            |

#### Asia ex Japan Equity Smaller Companies

| Collateral Counterparty                  | Counterparty Country | Settlement & Clearing | Type of Collateral | Quality of Collateral** | Collateral | Maturity Tenor *   | Amounts (in Sub-Fund Currency) |
|------------------------------------------|----------------------|-----------------------|--------------------|-------------------------|------------|--------------------|--------------------------------|
| HSBC Bank PLC, London                    | United Kingdom       | Triparty Collateral   | Equity             | N/C                     | GBP        | N/C                | 1,320,082                      |
| HSBC Bank PLC, London                    | United Kingdom       | Triparty Collateral   | Government Bond    | AA                      | GBP        | Above one year     | 653,742                        |
| HSBC Bank PLC, London                    | United Kingdom       | Triparty Collateral   | Government Bond    | AA+                     | USD        | Above one year     | 1,307,387                      |
| Macquarie Bank, Ltd                      | Australia            | Triparty Collateral   | Equity             | N/C                     | USD        | N/C                | 102,140                        |
| Macquarie Bank, Ltd                      | Australia            | Triparty Collateral   | Equity             | N/C                     | HKD        | N/C                | 578,422                        |
| Mizuho Securities Co., Ltd               | Japan                | Triparty Collateral   | Equity             | N/C                     | JPY        | N/C                | 98,620                         |
| Mizuho Securities Co., Ltd               | Japan                | Triparty Collateral   | Government Bond    | A+                      | JPY        | Above one year     | 17,308                         |
| UBS AG                                   | Switzerland          | Triparty Collateral   | Equity             | N/C                     | JPY        | N/C                | 2,620,105                      |
| UBS AG                                   | Switzerland          | Triparty Collateral   | Government Bond    | A+                      | JPY        | Less than one year | 60,656                         |
| J.P. Morgan Chase Bank, New York         | United States        | Triparty Collateral   | Equity             | N/C                     | CAD        | N/C                | 8,893,623                      |
| Merrill Lynch International Bank, London | United Kingdom       | Triparty Collateral   | Government Bond    | A+                      | JPY        | Above one year     | 1,534,070                      |
| Merrill Lynch International Bank, London | United Kingdom       | Triparty Collateral   | Government Bond    | A+                      | JPY        | Less than one year | 6,132,667                      |
| Goldman Sachs International, London      | United Kingdom       | Triparty Collateral   | Government Bond    | AA                      | EUR        | Above one year     | 4,794,674                      |
| Goldman Sachs International, London      | United Kingdom       | Triparty Collateral   | Government Bond    | AA+                     | USD        | Above one year     | 21,878,400                     |
| Goldman Sachs International, London      | United Kingdom       | Triparty Collateral   | Government Bond    | AA+                     | USD        | Less than one year | 4,792,390                      |
| BNP Paribas                              | France               | Triparty Collateral   | Equity             | N/C                     | HKD        | N/C                | 1,507,785                      |
| Barclays Bank, London                    | United Kingdom       | Triparty Collateral   | Government Bond    | AAA                     | EUR        | Above one year     | 4,608,649                      |
| Barclays Bank, London                    | United Kingdom       | Triparty Collateral   | Government Bond    | AA                      | EUR        | Above one year     | 5,530,681                      |
| Barclays Bank, London                    | United Kingdom       | Triparty Collateral   | Government Bond    | AA                      | EUR        | Less than one year | 3,687,107                      |
| Barclays Bank, London                    | United Kingdom       | Triparty Collateral   | Government Bond    | AA+                     | EUR        | Above one year     | 8,296,106                      |
| Barclays Bank, London                    | United Kingdom       | Triparty Collateral   | Government Bond    | AA+                     | EUR        | Less than one year | 92,141                         |
| Barclays Bank, London                    | United Kingdom       | Triparty Collateral   | Government Bond    | A+                      | JPY        | Less than one year | 666                            |
| Morgan Stanley, London                   | United Kingdom       | Triparty Collateral   | Equity             | N/C                     | HKD        | N/C                | 6,618                          |
| Morgan Stanley, London                   | United Kingdom       | Triparty Collateral   | Government Bond    | AA                      | EUR        | Above one year     | 237                            |
| Morgan Stanley, London                   | United Kingdom       | Triparty Collateral   | Government Bond    | A+                      | JPY        | Above one year     | 2,137,863                      |
| Morgan Stanley, London                   | United Kingdom       | Triparty Collateral   | Government Bond    | A+                      | JPY        | Less than one year | 1,974,107                      |
| Citigroup Global Markets, Ltd            | United States        | Triparty Collateral   | Government Bond    | A+                      | JPY        | Above one year     | 642,478                        |
| Citigroup Global Markets, Ltd            | United States        | Triparty Collateral   | Government Bond    | A+                      | JPY        | Less than one year | 122,306                        |

#### Asia Pacific ex Japan Equity High Dividend

| Collateral Counterparty                  | Counterparty Country | Settlement & Clearing | Type of Collateral | Quality of Collateral** | Collateral | Maturity Tenor *   | Amounts (in Sub-Fund Currency) |
|------------------------------------------|----------------------|-----------------------|--------------------|-------------------------|------------|--------------------|--------------------------------|
| HSBC Bank PLC, London                    | United Kingdom       | Triparty Collateral   | Equity             | N/C                     | GBP        | N/C                | 1,174,872                      |
| HSBC Bank PLC, London                    | United Kingdom       | Triparty Collateral   | Government Bond    | AA                      | GBP        | Above one year     | 581,877                        |
| HSBC Bank PLC, London                    | United Kingdom       | Triparty Collateral   | Government Bond    | AA+                     | USD        | Above one year     | 1,163,720                      |
| Macquarie Bank, Ltd                      | Australia            | Triparty Collateral   | Equity             | N/C                     | USD        | N/C                | 190,803                        |
| Macquarie Bank, Ltd                      | Australia            | Triparty Collateral   | Equity             | N/C                     | HKD        | N/C                | 2,144,207                      |
| UBS AG                                   | Switzerland          | Triparty Collateral   | Equity             | N/C                     | USD        | N/C                | 3,378                          |
| UBS AG                                   | Switzerland          | Triparty Collateral   | Government Bond    | A+                      | JPY        | Above one year     | 754,437                        |
| UBS AG                                   | Switzerland          | Triparty Collateral   | Government Bond    | A+                      | JPY        | Less than one year | 10,665                         |
| J.P. Morgan Chase Bank, New York         | United States        | Triparty Collateral   | Equity             | N/C                     | CAD        | N/C                | 3,666,564                      |
| Merrill Lynch International Bank, London | United Kingdom       | Triparty Collateral   | Government Bond    | A+                      | JPY        | Above one year     | 850,129                        |
| Merrill Lynch International Bank, London | United Kingdom       | Triparty Collateral   | Government Bond    | A+                      | JPY        | Less than one year | 1,807,007                      |
| Goldman Sachs International, London      | United Kingdom       | Triparty Collateral   | Government Bond    | AAA                     | EUR        | Above one year     | 298,133                        |
| Goldman Sachs International, London      | United Kingdom       | Triparty Collateral   | Government Bond    | AA                      | EUR        | Above one year     | 287,130                        |
| Goldman Sachs International, London      | United Kingdom       | Triparty Collateral   | Government Bond    | AA+                     | EUR        | Less than one year | 43,090                         |
| BNP Paribas                              | France               | Triparty Collateral   | Equity             | N/C                     | HKD        | N/C                | 110,640                        |
| Barclays Bank, London                    | United Kingdom       | Triparty Collateral   | Government Bond    | AAA                     | EUR        | Above one year     | 74,424                         |
| Barclays Bank, London                    | United Kingdom       | Triparty Collateral   | Government Bond    | AA                      | EUR        | Above one year     | 89,613                         |
| Barclays Bank, London                    | United Kingdom       | Triparty Collateral   | Government Bond    | AA                      | EUR        | Less than one year | 59,742                         |
| Barclays Bank, London                    | United Kingdom       | Triparty Collateral   | Government Bond    | AA+                     | EUR        | Above one year     | 134,334                        |
| Barclays Bank, London                    | United Kingdom       | Triparty Collateral   | Government Bond    | AA+                     | EUR        | Less than one year | 14,943                         |
| Barclays Bank, London                    | United Kingdom       | Triparty Collateral   | Government Bond    | A+                      | JPY        | Less than one year | 333                            |

\*The Securities Lending transactions contracts have an open maturity

\*\* S&P Long-term Issuer Rating

# Until 1 August 2023, the sub-fund was named Thai Equity.

# Appendix VII (Additional Disclosures) – Securities Financing Transactions Regulation (“SFTR”) (continued)

## Aggregate Transaction Data (continued)

### Security lending transactions (continued)

#### Chinese Equity

| Collateral Counterparty              | Counterparty Country | Settlement & Clearing | Type of Collateral | Quality of Collateral** | Collateral | Maturity Tenor *   | Amounts (in Sub-Fund Currency) |
|--------------------------------------|----------------------|-----------------------|--------------------|-------------------------|------------|--------------------|--------------------------------|
| Hong Kong & Shanghai Bank, Hong Kong | China                | Triparty Collateral   | Equity             | N/C                     | JPY        | NC                 | 130,237                        |
| Hong Kong & Shanghai Bank, Hong Kong | China                | Triparty Collateral   | Equity             | N/C                     | AUD        | NC                 | 146,467                        |
| Hong Kong & Shanghai Bank, Hong Kong | China                | Triparty Collateral   | Equity             | N/C                     | HKD        | NC                 | 699,754                        |
| HSBC Bank PLC, London                | United Kingdom       | Triparty Collateral   | Equity             | N/C                     | GBP        | NC                 | 220,319                        |
| HSBC Bank PLC, London                | United Kingdom       | Triparty Collateral   | Government Bond    | AA                      | GBP        | Above one year     | 109,077                        |
| HSBC Bank PLC, London                | United Kingdom       | Triparty Collateral   | Government Bond    | AA                      | USD        | Above one year     | 218,112                        |
| UBS AG                               | Switzerland          | Triparty Collateral   | Equity             | N/C                     | JPY        | NC                 | 8,453,797                      |
| UBS AG                               | Switzerland          | Triparty Collateral   | Government Bond    | A+                      | JPY        | Less than one year | 213,962                        |
| Barclays Bank, London                | United Kingdom       | Triparty Collateral   | Government Bond    | AAA                     | EUR        | Above one year     | 230,377                        |
| Barclays Bank, London                | United Kingdom       | Triparty Collateral   | Government Bond    | AA                      | EUR        | Above one year     | 276,487                        |
| Barclays Bank, London                | United Kingdom       | Triparty Collateral   | Government Bond    | AA                      | EUR        | Less than one year | 184,325                        |
| Barclays Bank, London                | United Kingdom       | Triparty Collateral   | Government Bond    | AA+                     | EUR        | Above one year     | 414,611                        |
| Barclays Bank, London                | United Kingdom       | Triparty Collateral   | Government Bond    | AA+                     | EUR        | Less than one year | 45,897                         |
| Barclays Bank, London                | United Kingdom       | Triparty Collateral   | Government Bond    | A+                      | JPY        | Less than one year | 333                            |
| Natixis                              | France               | Triparty Collateral   | Equity             | N/C                     | GBP        | NC                 | 65,223                         |
| Natixis                              | France               | Triparty Collateral   | Equity             | N/C                     | EUR        | NC                 | 300,334                        |
| Natixis                              | France               | Triparty Collateral   | Government Bond    | A+                      | JPY        | Less than one year | 68,628                         |

#### Euroland Equity Smaller Companies

| Collateral Counterparty | Counterparty Country | Settlement & Clearing | Type of Collateral | Quality of Collateral** | Collateral | Maturity Tenor *   | Amounts (in Sub-Fund Currency) |
|-------------------------|----------------------|-----------------------|--------------------|-------------------------|------------|--------------------|--------------------------------|
| HSBC Bank PLC, London   | United Kingdom       | Triparty Collateral   | Equity             | N/C                     | HKD        | NC                 | 32,611                         |
| HSBC Bank PLC, London   | United Kingdom       | Triparty Collateral   | Equity             | N/C                     | HKD        | NC                 | 19,498                         |
| HSBC Bank PLC, London   | United Kingdom       | Triparty Collateral   | Government Bond    | AA                      | GBP        | Above one year     | 25,735                         |
| HSBC Bank PLC, London   | United Kingdom       | Triparty Collateral   | Government Bond    | AA+                     | USD        | Above one year     | 51,441                         |
| UBS AG                  | Switzerland          | Triparty Collateral   | Equity             | N/C                     | USD        | NC                 | 1,595                          |
| UBS AG                  | Switzerland          | Triparty Collateral   | Government Bond    | A+                      | JPY        | Above one year     | 364,030                        |
| UBS AG                  | Switzerland          | Triparty Collateral   | Government Bond    | A+                      | JPY        | Less than one year | 1,574                          |
| Barclays Bank, London   | United Kingdom       | Triparty Collateral   | Government Bond    | AAA                     | EUR        | Above one year     | 1,019,874                      |
| Barclays Bank, London   | United Kingdom       | Triparty Collateral   | Government Bond    | AA                      | EUR        | Above one year     | 1,224,261                      |
| Barclays Bank, London   | United Kingdom       | Triparty Collateral   | Government Bond    | AA                      | EUR        | Less than one year | 816,174                        |
| Barclays Bank, London   | United Kingdom       | Triparty Collateral   | Government Bond    | AA+                     | EUR        | Above one year     | 1,836,191                      |
| Barclays Bank, London   | United Kingdom       | Triparty Collateral   | Government Bond    | AA+                     | EUR        | Less than one year | 203,645                        |
| Barclays Bank, London   | United Kingdom       | Triparty Collateral   | Government Bond    | A+                      | JPY        | Less than one year | 944                            |
| Morgan Stanley, London  | United Kingdom       | Triparty Collateral   | Equity             | N/C                     | HKD        | NC                 | 12,617                         |
| Morgan Stanley, London  | United Kingdom       | Triparty Collateral   | Government Bond    | AA                      | EUR        | Above one year     | 1                              |
| Morgan Stanley, London  | United Kingdom       | Triparty Collateral   | Government Bond    | A+                      | JPY        | Above one year     | 2,865,936                      |
| Morgan Stanley, London  | United Kingdom       | Triparty Collateral   | Government Bond    | A+                      | JPY        | Less than one year | 5,098,193                      |
| Natixis                 | France               | Triparty Collateral   | Equity             | N/C                     | GBP        | NC                 | 452,361                        |
| Natixis                 | France               | Triparty Collateral   | Equity             | N/C                     | EUR        | NC                 | 2,081,043                      |
| Natixis                 | France               | Triparty Collateral   | Government Bond    | A+                      | JPY        | Less than one year | 477,970                        |

#### Euroland Growth

| Collateral Counterparty | Counterparty Country | Settlement & Clearing | Type of Collateral | Quality of Collateral** | Collateral | Maturity Tenor *   | Amounts (in Sub-Fund Currency) |
|-------------------------|----------------------|-----------------------|--------------------|-------------------------|------------|--------------------|--------------------------------|
| HSBC Bank PLC, London   | United Kingdom       | Triparty Collateral   | Equity             | N/C                     | GBP        | NC                 | 286,982                        |
| HSBC Bank PLC, London   | United Kingdom       | Triparty Collateral   | Equity             | N/C                     | EUR        | NC                 | 71,794                         |
| HSBC Bank PLC, London   | United Kingdom       | Triparty Collateral   | Government Bond    | AA                      | GBP        | Above one year     | 177,613                        |
| HSBC Bank PLC, London   | United Kingdom       | Triparty Collateral   | Government Bond    | AA+                     | USD        | Above one year     | 355,293                        |
| UBS AG                  | Switzerland          | Triparty Collateral   | Equity             | N/C                     | USD        | NC                 | 1,841                          |
| UBS AG                  | Switzerland          | Triparty Collateral   | Government Bond    | A+                      | JPY        | Above one year     | 396,383                        |
| UBS AG                  | Switzerland          | Triparty Collateral   | Government Bond    | A+                      | JPY        | Less than one year | 315                            |
| Barclays Bank, London   | United Kingdom       | Triparty Collateral   | Government Bond    | AAA                     | EUR        | Above one year     | 5,736,188                      |
| Barclays Bank, London   | United Kingdom       | Triparty Collateral   | Government Bond    | AA                      | EUR        | Above one year     | 6,885,953                      |
| Barclays Bank, London   | United Kingdom       | Triparty Collateral   | Government Bond    | AA                      | EUR        | Less than one year | 4,590,642                      |
| Barclays Bank, London   | United Kingdom       | Triparty Collateral   | Government Bond    | AA+                     | EUR        | Above one year     | 10,328,825                     |
| Barclays Bank, London   | United Kingdom       | Triparty Collateral   | Government Bond    | AA+                     | EUR        | Less than one year | 1,147,267                      |
| Barclays Bank, London   | United Kingdom       | Triparty Collateral   | Government Bond    | A+                      | JPY        | Less than one year | 629                            |
| Natixis                 | France               | Triparty Collateral   | Equity             | N/C                     | GBP        | NC                 | 1,780,170                      |
| Natixis                 | France               | Triparty Collateral   | Equity             | N/C                     | EUR        | NC                 | 6,290,494                      |
| Natixis                 | France               | Triparty Collateral   | Government Bond    | A+                      | JPY        | Above one year     | 1,880,847                      |
| Natixis                 | France               | Triparty Collateral   | Government Bond    | A+                      | JPY        | Less than one year | 1,880,730                      |

#### Euroland Value

| Collateral Counterparty | Counterparty Country | Settlement & Clearing | Type of Collateral | Quality of Collateral** | Collateral | Maturity Tenor *   | Amounts (in Sub-Fund Currency) |
|-------------------------|----------------------|-----------------------|--------------------|-------------------------|------------|--------------------|--------------------------------|
| Bank of Nova Scotia     | Canada               | Triparty Collateral   | Equity             | N/C                     | GBP        | NC                 | 114,402                        |
| Bank of Nova Scotia     | Canada               | Triparty Collateral   | Equity             | N/C                     | EUR        | NC                 | 43,112                         |
| Bank of Nova Scotia     | Canada               | Triparty Collateral   | Equity             | N/C                     | USD        | NC                 | 42,336                         |
| Bank of Nova Scotia     | Canada               | Triparty Collateral   | Equity             | N/C                     | CAD        | NC                 | 86,343                         |
| Bank of Nova Scotia     | Canada               | Triparty Collateral   | Government Bond    | AA+                     | USD        | Above one year     | 1,774                          |
| HSBC Bank PLC, London   | United Kingdom       | Triparty Collateral   | Equity             | N/C                     | GBP        | NC                 | 589,622                        |
| HSBC Bank PLC, London   | United Kingdom       | Triparty Collateral   | Government Bond    | AA                      | GBP        | Above one year     | 292,006                        |
| HSBC Bank PLC, London   | United Kingdom       | Triparty Collateral   | Government Bond    | AA+                     | USD        | Above one year     | 583,967                        |
| BNP Paribas             | France               | Triparty Collateral   | Equity             | N/C                     | HKD        | NC                 | 30,376                         |
| Barclays Bank, London   | United Kingdom       | Triparty Collateral   | Government Bond    | AAA                     | EUR        | Above one year     | 4,963,076                      |
| Barclays Bank, London   | United Kingdom       | Triparty Collateral   | Government Bond    | AA                      | EUR        | Above one year     | 5,956,068                      |
| Barclays Bank, London   | United Kingdom       | Triparty Collateral   | Government Bond    | AA                      | EUR        | Less than one year | 3,970,712                      |
| Barclays Bank, London   | United Kingdom       | Triparty Collateral   | Government Bond    | AA+                     | EUR        | Above one year     | 8,934,138                      |
| Barclays Bank, London   | United Kingdom       | Triparty Collateral   | Government Bond    | AA+                     | EUR        | Less than one year | 992,013                        |
| Barclays Bank, London   | United Kingdom       | Triparty Collateral   | Government Bond    | A+                      | JPY        | Less than one year | 944                            |
| Morgan Stanley, London  | United Kingdom       | Triparty Collateral   | Equity             | N/C                     | HKD        | NC                 | 16,352                         |
| Morgan Stanley, London  | United Kingdom       | Triparty Collateral   | Government Bond    | AA                      | EUR        | Above one year     | 3                              |
| Morgan Stanley, London  | United Kingdom       | Triparty Collateral   | Government Bond    | A+                      | JPY        | Above one year     | 7,284,634                      |
| Morgan Stanley, London  | United Kingdom       | Triparty Collateral   | Government Bond    | A+                      | JPY        | Less than one year | 3,916,023                      |

#### Europe Value

| Collateral Counterparty | Counterparty Country | Settlement & Clearing | Type of Collateral | Quality of Collateral** | Collateral | Maturity Tenor *   | Amounts (in Sub-Fund Currency) |
|-------------------------|----------------------|-----------------------|--------------------|-------------------------|------------|--------------------|--------------------------------|
| UBS AG                  | Switzerland          | Triparty Collateral   | Equity             | N/C                     | USD        | NC                 | 2,945                          |
| UBS AG                  | Switzerland          | Triparty Collateral   | Government Bond    | A+                      | JPY        | Above one year     | 680,084                        |
| UBS AG                  | Switzerland          | Triparty Collateral   | Government Bond    | A+                      | JPY        | Less than one year | 3,148                          |
| BNP Paribas             | France               | Triparty Collateral   | Equity             | N/C                     | HKD        | NC                 | 7,291                          |
| Barclays Bank, London   | United Kingdom       | Triparty Collateral   | Government Bond    | AAA                     | EUR        | Above one year     | 1,055,103                      |
| Barclays Bank, London   | United Kingdom       | Triparty Collateral   | Government Bond    | AA                      | EUR        | Above one year     | 1,266,437                      |
| Barclays Bank, London   | United Kingdom       | Triparty Collateral   | Government Bond    | AA                      | EUR        | Less than one year | 844,291                        |
| Barclays Bank, London   | United Kingdom       | Triparty Collateral   | Government Bond    | AA+                     | EUR        | Above one year     | 1,899,659                      |
| Barclays Bank, London   | United Kingdom       | Triparty Collateral   | Government Bond    | AA+                     | EUR        | Less than one year | 210,702                        |
| Barclays Bank, London   | United Kingdom       | Triparty Collateral   | Government Bond    | A+                      | JPY        | Less than one year | 629                            |
| Natixis                 | France               | Triparty Collateral   | Equity             | N/C                     | GBP        | NC                 | 1,148,455                      |
| Natixis                 | France               | Triparty Collateral   | Equity             | N/C                     | EUR        | NC                 | 4,058,150                      |
| Natixis                 | France               | Triparty Collateral   | Government Bond    | A+                      | JPY        | Above one year     | 1,213,409                      |
| Natixis                 | France               | Triparty Collateral   | Government Bond    | A+                      | JPY        | Less than one year | 1,213,334                      |

\*The Securities Lending transactions contracts have an open maturity

\*\* S&P Long-term Issuer Rating

# Appendix VII (Additional Disclosures) – Securities Financing Transactions Regulation (“SFTR”) (continued)

## Aggregate Transaction Data (continued)

### Security lending transactions (continued)

#### Global Emerging Markets Equity

| Collateral Counterparty             | Counterparty Country | Settlement & Clearing | Type of Collateral | Quality of Collateral** | Collateral | Maturity Tenor *   | Amounts (in Sub-Fund Currency) |
|-------------------------------------|----------------------|-----------------------|--------------------|-------------------------|------------|--------------------|--------------------------------|
| HSBC Bank PLC, London               | United Kingdom       | Triparty Collateral   | Equity             | N/C                     | GBP        | N/C                | 3,806,081                      |
| HSBC Bank PLC, London               | United Kingdom       | Triparty Collateral   | Government Bond    | AA                      | GBP        | Above one year     | 1,885,047                      |
| HSBC Bank PLC, London               | United Kingdom       | Triparty Collateral   | Government Bond    | AA+                     | USD        | Above one year     | 3,770,014                      |
| UBS AG                              | Switzerland          | Triparty Collateral   | Equity             | N/C                     | JPY        | Less than one year | 1,405,296                      |
| UBS AG                              | Switzerland          | Triparty Collateral   | Equity             | N/C                     | JPY        | N/C                | 8,045,449                      |
| UBS AG                              | Switzerland          | Triparty Collateral   | Government Bond    | A+                      | JPY        | Less than one year | 182,301                        |
| J.P. Morgan Chase Bank, New York    | United States        | Triparty Collateral   | Equity             | N/C                     | CAD        | N/C                | 827,247                        |
| Goldman Sachs International, London | United Kingdom       | Triparty Collateral   | Government Bond    | AAA                     | EUR        | Above one year     | 41,675                         |
| Goldman Sachs International, London | United Kingdom       | Triparty Collateral   | Government Bond    | AA                      | GBP        | Above one year     | 41,562                         |
| Goldman Sachs International, London | United Kingdom       | Triparty Collateral   | Government Bond    | AA                      | EUR        | Above one year     | 41,615                         |
| Goldman Sachs International, London | United Kingdom       | Triparty Collateral   | Government Bond    | AA+                     | USD        | Above one year     | 108,066                        |
| Goldman Sachs International, London | United Kingdom       | Triparty Collateral   | Government Bond    | AA+                     | USD        | Less than one year | 41,072                         |
| Barclays Bank, London               | United Kingdom       | Triparty Collateral   | Government Bond    | AAA                     | EUR        | Above one year     | 356,689                        |
| Barclays Bank, London               | United Kingdom       | Triparty Collateral   | Government Bond    | AA                      | EUR        | Above one year     | 428,188                        |
| Barclays Bank, London               | United Kingdom       | Triparty Collateral   | Government Bond    | AA                      | EUR        | Less than one year | 285,459                        |
| Barclays Bank, London               | United Kingdom       | Triparty Collateral   | Government Bond    | AA+                     | EUR        | Above one year     | 643,002                        |
| Barclays Bank, London               | United Kingdom       | Triparty Collateral   | Government Bond    | AA+                     | EUR        | Less than one year | 70,447                         |
| Barclays Bank, London               | United Kingdom       | Triparty Collateral   | Government Bond    | A+                      | JPY        | Less than one year | 333                            |
| Natixis                             | France               | Triparty Collateral   | Equity             | N/C                     | GBP        | N/C                | 630,831                        |
| Natixis                             | France               | Triparty Collateral   | Equity             | N/C                     | EUR        | N/C                | 2,784,063                      |
| Natixis                             | France               | Triparty Collateral   | Government Bond    | A+                      | JPY        | Above one year     | 116,942                        |
| Natixis                             | France               | Triparty Collateral   | Government Bond    | A+                      | JPY        | Less than one year | 668,295                        |

#### Global Real Estate Equity

| Collateral Counterparty                  | Counterparty Country | Settlement & Clearing | Type of Collateral | Quality of Collateral** | Collateral | Maturity Tenor *   | Amounts (in Sub-Fund Currency) |
|------------------------------------------|----------------------|-----------------------|--------------------|-------------------------|------------|--------------------|--------------------------------|
| HSBC Bank PLC, London                    | United Kingdom       | Triparty Collateral   | Equity             | N/C                     | GBP        | N/C                | 1,759,437                      |
| HSBC Bank PLC, London                    | United Kingdom       | Triparty Collateral   | Equity             | N/C                     | EUR        | N/C                | 1,055,528                      |
| HSBC Bank PLC, London                    | United Kingdom       | Triparty Collateral   | Government Bond    | AA                      | GBP        | Above one year     | 1,394,159                      |
| HSBC Bank PLC, London                    | United Kingdom       | Triparty Collateral   | Government Bond    | AA+                     | USD        | Above one year     | 2,788,232                      |
| Mizuho Securities Co., Ltd               | Japan                | Triparty Collateral   | Equity             | N/C                     | JPY        | N/C                | 3,396,722                      |
| Mizuho Securities Co., Ltd               | Japan                | Triparty Collateral   | Government Bond    | A+                      | JPY        | Above one year     | 12,462                         |
| UBS AG                                   | Switzerland          | Triparty Collateral   | Equity             | N/C                     | JPY        | N/C                | 14,740,335                     |
| UBS AG                                   | Switzerland          | Triparty Collateral   | Equity             | N/C                     | HKD        | N/C                | 67,948                         |
| UBS AG                                   | Switzerland          | Triparty Collateral   | Government Bond    | A+                      | JPY        | Less than one year | 586,895                        |
| Merrill Lynch International Bank, London | United Kingdom       | Triparty Collateral   | Government Bond    | A+                      | JPY        | Above one year     | 11,584,711                     |
| Merrill Lynch International Bank, London | United Kingdom       | Triparty Collateral   | Government Bond    | A+                      | JPY        | Less than one year | 483,635                        |
| BNP Paribas                              | France               | Triparty Collateral   | Equity             | N/C                     | USD        | N/C                | 2,845,082                      |
| Barclays Bank, London                    | United Kingdom       | Triparty Collateral   | Government Bond    | AAA                     | EUR        | Above one year     | 1,063,943                      |
| Barclays Bank, London                    | United Kingdom       | Triparty Collateral   | Government Bond    | AA                      | EUR        | Above one year     | 1,063,465                      |
| Barclays Bank, London                    | United Kingdom       | Triparty Collateral   | Government Bond    | A+                      | JPY        | Above one year     | 1,701,495                      |
| Barclays Bank, London                    | United Kingdom       | Triparty Collateral   | Government Bond    | A+                      | JPY        | Less than one year | 1,490,414                      |
| Morgan Stanley, London                   | United Kingdom       | Triparty Collateral   | Equity             | N/C                     | HKD        | N/C                | 8,493                          |
| Morgan Stanley, London                   | United Kingdom       | Triparty Collateral   | Government Bond    | AA                      | EUR        | Above one year     | 219                            |
| Morgan Stanley, London                   | United Kingdom       | Triparty Collateral   | Government Bond    | A+                      | JPY        | Above one year     | 3,095,763                      |
| Morgan Stanley, London                   | United Kingdom       | Triparty Collateral   | Government Bond    | A+                      | JPY        | Less than one year | 1,457,848                      |
| Natixis                                  | France               | Triparty Collateral   | Equity             | N/C                     | GBP        | N/C                | 4,220,459                      |
| Natixis                                  | France               | Triparty Collateral   | Equity             | N/C                     | EUR        | N/C                | 7,591,985                      |
| Natixis                                  | France               | Triparty Collateral   | Equity             | N/C                     | JPY        | N/C                | 2,528,114                      |
| Natixis                                  | France               | Triparty Collateral   | Equity             | N/C                     | SEK        | N/C                | 2,530,684                      |
| Bank of Nova Scotia, Houston Branch      | Canada               | Triparty Collateral   | Equity             | N/C                     | USD        | N/C                | 4,003,611                      |

#### Global Sustainable Long Term Dividend

| Collateral Counterparty | Counterparty Country | Settlement & Clearing | Type of Collateral | Quality of Collateral** | Collateral | Maturity Tenor *   | Amounts (in Sub-Fund Currency) |
|-------------------------|----------------------|-----------------------|--------------------|-------------------------|------------|--------------------|--------------------------------|
| HSBC Bank PLC, London   | United Kingdom       | Triparty Collateral   | Equity             | N/C                     | USD        | N/C                | 778,353                        |
| Natixis                 | France               | Triparty Collateral   | Equity             | N/C                     | GBP        | N/C                | 42,258                         |
| Natixis                 | France               | Triparty Collateral   | Equity             | N/C                     | EUR        | N/C                | 194,425                        |
| Natixis                 | France               | Triparty Collateral   | Government Bond    | A+                      | JPY        | Less than one year | 44,642                         |

#### Hong Kong Equity

| Collateral Counterparty             | Counterparty Country | Settlement & Clearing | Type of Collateral | Quality of Collateral** | Collateral | Maturity Tenor *   | Amounts (in Sub-Fund Currency) |
|-------------------------------------|----------------------|-----------------------|--------------------|-------------------------|------------|--------------------|--------------------------------|
| UBS AG                              | Switzerland          | Triparty Collateral   | Equity             | N/C                     | JPY        | N/C                | 1,047,614                      |
| UBS AG                              | Switzerland          | Triparty Collateral   | Government Bond    | A+                      | JPY        | Less than one year | 32,994                         |
| Goldman Sachs International, London | United Kingdom       | Triparty Collateral   | Government Bond    | AAA                     | EUR        | Above one year     | 114,343                        |
| Goldman Sachs International, London | United Kingdom       | Triparty Collateral   | Government Bond    | AAA                     | EUR        | Less than one year | 23,515                         |
| Goldman Sachs International, London | United Kingdom       | Triparty Collateral   | Government Bond    | AAA                     | DKK        | Above one year     | 58,255                         |
| Goldman Sachs International, London | United Kingdom       | Triparty Collateral   | Government Bond    | AA                      | GBP        | Above one year     | 649                            |
| Goldman Sachs International, London | United Kingdom       | Triparty Collateral   | Government Bond    | AA                      | EUR        | Above one year     | 69,967                         |
| Goldman Sachs International, London | United Kingdom       | Triparty Collateral   | Government Bond    | A+                      | USD        | Above one year     | 115,580                        |
| Barclays Bank, London               | United Kingdom       | Triparty Collateral   | Government Bond    | AAA                     | EUR        | Above one year     | 97,616                         |
| Barclays Bank, London               | United Kingdom       | Triparty Collateral   | Government Bond    | AA                      | EUR        | Above one year     | 97,411                         |
| Barclays Bank, London               | United Kingdom       | Triparty Collateral   | Government Bond    | A+                      | JPY        | Above one year     | 215,124                        |
| Barclays Bank, London               | United Kingdom       | Triparty Collateral   | Government Bond    | A+                      | JPY        | Less than one year | 77,932                         |

#### BRIC Equity

| Collateral Counterparty                  | Counterparty Country | Settlement & Clearing | Type of Collateral | Quality of Collateral** | Collateral | Maturity Tenor *   | Amounts (in Sub-Fund Currency) |
|------------------------------------------|----------------------|-----------------------|--------------------|-------------------------|------------|--------------------|--------------------------------|
| HSBC Bank PLC, London                    | United Kingdom       | Triparty Collateral   | Equity             | N/C                     | GBP        | N/C                | 157,129                        |
| HSBC Bank PLC, London                    | United Kingdom       | Triparty Collateral   | Equity             | N/C                     | EUR        | N/C                | 94,103                         |
| HSBC Bank PLC, London                    | United Kingdom       | Triparty Collateral   | Government Bond    | AA                      | GBP        | Above one year     | 124,374                        |
| HSBC Bank PLC, London                    | United Kingdom       | Triparty Collateral   | Government Bond    | AA+                     | USD        | Above one year     | 248,657                        |
| Macquarie Bank, Ltd                      | Australia            | Triparty Collateral   | Equity             | N/C                     | HKD        | N/C                | 281,745                        |
| UBS AG                                   | Switzerland          | Triparty Collateral   | Equity             | N/C                     | USD        | N/C                | 11,755                         |
| UBS AG                                   | Switzerland          | Triparty Collateral   | Equity             | N/C                     | JPY        | N/C                | 2,620,680                      |
| UBS AG                                   | Switzerland          | Triparty Collateral   | Government Bond    | A+                      | JPY        | Less than one year | 110,647                        |
| Merrill Lynch International Bank, London | United Kingdom       | Triparty Collateral   | Government Bond    | A+                      | JPY        | Above one year     | 670,525                        |
| Barclays Bank, London                    | United Kingdom       | Triparty Collateral   | Government Bond    | AAA                     | EUR        | Above one year     | 93,539                         |
| Barclays Bank, London                    | United Kingdom       | Triparty Collateral   | Government Bond    | AA                      | EUR        | Above one year     | 93,356                         |
| Barclays Bank, London                    | United Kingdom       | Triparty Collateral   | Government Bond    | A+                      | JPY        | Above one year     | 206,197                        |
| Barclays Bank, London                    | United Kingdom       | Triparty Collateral   | Government Bond    | A+                      | JPY        | Less than one year | 74,602                         |
| Natixis                                  | France               | Triparty Collateral   | Equity             | N/C                     | GBP        | N/C                | 639,494                        |
| Natixis                                  | France               | Triparty Collateral   | Equity             | N/C                     | EUR        | N/C                | 273,926                        |

\*The Securities Lending transactions contracts have an open maturity

\*\* S&P Long-term Issuer Rating



# Appendix VII (Additional Disclosures) – Securities Financing Transactions Regulation (“SFTR”) (continued)

## Aggregate Transaction Data (continued)

### Security lending transactions (continued)

#### BRIC Markets Equity

| Collateral Counterparty    | Counterparty Country | Settlement & Clearing | Type of Collateral | Quality of Collateral** | Collateral | Maturity Tenor *   | Amounts (in Sub-Fund Currency) |
|----------------------------|----------------------|-----------------------|--------------------|-------------------------|------------|--------------------|--------------------------------|
| Mizuho Securities Co., Ltd | Japan                | Triparty Collateral   | Equity             | N/C                     | JPY        | NC                 | 463,271                        |
| UBS AG                     | Switzerland          | Triparty Collateral   | Equity             | N/C                     | USD        | NC                 | 5,554                          |
| UBS AG                     | Switzerland          | Triparty Collateral   | Government Bond    | A+                      | JPY        | Above one year     | 1,230,705                      |
| UBS AG                     | Switzerland          | Triparty Collateral   | Government Bond    | A+                      | JPY        | Less than one year | 29,328                         |
| Natixis                    | France               | Triparty Collateral   | Equity             | N/C                     | GBP        | NC                 | 60,593                         |
| Natixis                    | France               | Triparty Collateral   | Equity             | N/C                     | EUR        | NC                 | 282,822                        |
| Natixis                    | France               | Triparty Collateral   | Equity             | N/C                     | CHF        | NC                 | 60,548                         |

#### Global Equity Volatility Focused

| Collateral Counterparty                  | Counterparty Country | Settlement & Clearing | Type of Collateral | Quality of Collateral** | Collateral | Maturity Tenor *   | Amounts (in Sub-Fund Currency) |
|------------------------------------------|----------------------|-----------------------|--------------------|-------------------------|------------|--------------------|--------------------------------|
| HSBC Bank PLC, London                    | United Kingdom       | Triparty Collateral   | Equity             | N/C                     | GBP        | NC                 | 723,358                        |
| HSBC Bank PLC, London                    | United Kingdom       | Triparty Collateral   | Equity             | N/C                     | EUR        | NC                 | 433,991                        |
| HSBC Bank PLC, London                    | United Kingdom       | Triparty Collateral   | Government Bond    | AA                      | GBP        | Above one year     | 573,211                        |
| HSBC Bank PLC, London                    | United Kingdom       | Triparty Collateral   | Government Bond    | AA+                     | USD        | Above one year     | 687,887                        |
| HSBC Bank PLC, London                    | United Kingdom       | Triparty Collateral   | Government Bond    | AA+                     | USD        | Less than one year | 458,529                        |
| Merrill Lynch International Bank, London | United Kingdom       | Triparty Collateral   | Government Bond    | A+                      | JPY        | Above one year     | 5,307,885                      |
| Natixis                                  | France               | Triparty Collateral   | Equity             | N/C                     | GBP        | NC                 | 368,387                        |
| Natixis                                  | France               | Triparty Collateral   | Equity             | N/C                     | EUR        | NC                 | 1,195,743                      |
| Natixis                                  | France               | Triparty Collateral   | Equity             | N/C                     | USD        | NC                 | 247,792                        |
| Natixis                                  | France               | Triparty Collateral   | Equity             | N/C                     | JPY        | NC                 | 386,492                        |
| Natixis                                  | France               | Triparty Collateral   | Equity             | N/C                     | CHF        | NC                 | 368,131                        |
| Citigroup Global Markets, Ltd            | United States        | Triparty Collateral   | Government Bond    | A+                      | JPY        | Above one year     | 701,575                        |
| Citigroup Global Markets, Ltd            | United States        | Triparty Collateral   | Government Bond    | A+                      | JPY        | Less than one year | 133,304                        |
| SMBC Nikko Securities Inc                | Japan                | Triparty Collateral   | Equity             | N/C                     | JPY        | NC                 | 1,828,182                      |

#### Economic Scale US Equity

| Collateral Counterparty                  | Counterparty Country | Settlement & Clearing | Type of Collateral | Quality of Collateral** | Collateral | Maturity Tenor *   | Amounts (in Sub-Fund Currency) |
|------------------------------------------|----------------------|-----------------------|--------------------|-------------------------|------------|--------------------|--------------------------------|
| Crédit Suisse International, London      | United Kingdom       | Triparty Collateral   | Equity             | N/C                     | HKD        | NC                 | 127,364                        |
| HSBC Bank PLC, London                    | United Kingdom       | Triparty Collateral   | Equity             | N/C                     | GBP        | NC                 | 1,559,807                      |
| HSBC Bank PLC, London                    | United Kingdom       | Triparty Collateral   | Equity             | N/C                     | EUR        | NC                 | 935,597                        |
| HSBC Bank PLC, London                    | United Kingdom       | Triparty Collateral   | Government Bond    | AA                      | GBP        | Above one year     | 1,235,899                      |
| HSBC Bank PLC, London                    | United Kingdom       | Triparty Collateral   | Government Bond    | AA+                     | USD        | Above one year     | 2,471,686                      |
| UBS AG                                   | Switzerland          | Triparty Collateral   | Equity             | N/C                     | JPY        | NC                 | 7,225,052                      |
| UBS AG                                   | Switzerland          | Triparty Collateral   | Equity             | N/C                     | HKD        | NC                 | 3,15,114                       |
| UBS AG                                   | Switzerland          | Triparty Collateral   | Government Bond    | A+                      | JPY        | Less than one year | 245,289                        |
| Merrill Lynch International Bank, London | United Kingdom       | Triparty Collateral   | Government Bond    | A+                      | JPY        | Above one year     | 7,828,996                      |
| Merrill Lynch International Bank, London | United Kingdom       | Triparty Collateral   | Government Bond    | A+                      | JPY        | Less than one year | 327,087                        |
| Natixis                                  | France               | Triparty Collateral   | Equity             | N/C                     | GBP        | NC                 | 76,030                         |
| Natixis                                  | France               | Triparty Collateral   | Equity             | N/C                     | EUR        | NC                 | 278,857                        |
| Natixis                                  | France               | Triparty Collateral   | Equity             | N/C                     | USD        | NC                 | 75,984                         |
| Natixis                                  | France               | Triparty Collateral   | Equity             | N/C                     | SEK        | NC                 | 76,017                         |
| Skandinaviska                            | Sweden               | Triparty Collateral   | Equity             | N/C                     | GBP        | NC                 | 5,332,434                      |
| Skandinaviska                            | Sweden               | Triparty Collateral   | Equity             | N/C                     | USD        | NC                 | 8,822                          |
| Skandinaviska                            | Sweden               | Triparty Collateral   | Equity             | N/C                     | HKD        | NC                 | 121,249                        |
| Bank of Nova Scotia, Houston Branch      | Canada               | Triparty Collateral   | Equity             | N/C                     | USD        | NC                 | 1,705,911                      |

#### Indian Equity

| Collateral Counterparty | Counterparty Country | Settlement & Clearing | Type of Collateral | Quality of Collateral** | Collateral | Maturity Tenor * | Amounts (in Sub-Fund Currency) |
|-------------------------|----------------------|-----------------------|--------------------|-------------------------|------------|------------------|--------------------------------|
| Natixis                 | France               | Triparty Collateral   | Equity             | N/C                     | GBP        | NC               | 10,845,224                     |
| Natixis                 | France               | Triparty Collateral   | Equity             | N/C                     | EUR        | NC               | 19,884,376                     |
| Natixis                 | France               | Triparty Collateral   | Equity             | N/C                     | JPY        | NC               | 5,421,229                      |

#### Turkey Equity

| Collateral Counterparty | Counterparty Country | Settlement & Clearing | Type of Collateral | Quality of Collateral** | Collateral | Maturity Tenor * | Amounts (in Sub-Fund Currency) |
|-------------------------|----------------------|-----------------------|--------------------|-------------------------|------------|------------------|--------------------------------|
| HSBC Bank PLC, London   | United Kingdom       | Triparty Collateral   | Equity             | N/C                     | GBP        | NC               | 29,318                         |
| HSBC Bank PLC, London   | United Kingdom       | Triparty Collateral   | Equity             | N/C                     | EUR        | NC               | 17,403                         |
| HSBC Bank PLC, London   | United Kingdom       | Triparty Collateral   | Government Bond    | AA                      | GBP        | Above one year   | 23,106                         |
| HSBC Bank PLC, London   | United Kingdom       | Triparty Collateral   | Government Bond    | AA+                     | USD        | Above one year   | 46,164                         |

#### Asia Bond

| Collateral Counterparty                  | Counterparty Country | Settlement & Clearing | Type of Collateral | Quality of Collateral** | Collateral | Maturity Tenor *   | Amounts (in Sub-Fund Currency) |
|------------------------------------------|----------------------|-----------------------|--------------------|-------------------------|------------|--------------------|--------------------------------|
| Barclays Bank, Plc                       | United Kingdom       | Triparty Collateral   | Government Bond    | AAA                     | EUR        | Less than one year | 398                            |
| Barclays Bank, Plc                       | United Kingdom       | Triparty Collateral   | Government Bond    | AA                      | GBP        | Above one year     | 2,578,506                      |
| Barclays Bank, Plc                       | United Kingdom       | Triparty Collateral   | Government Bond    | AA+                     | EUR        | Above one year     | 1,124,212                      |
| Barclays Bank, Plc                       | United Kingdom       | Triparty Collateral   | Government Bond    | AA+                     | USD        | Above one year     | 3,501,407                      |
| Barclays Bank, Plc                       | United Kingdom       | Triparty Collateral   | Government Bond    | A+                      | USD        | Less than one year | 1,275,492                      |
| Barclays Bank, Plc                       | United Kingdom       | Triparty Collateral   | Government Bond    | A+                      | JPY        | Above one year     | 23,852                         |
| Crédit Suisse International, London      | United Kingdom       | Triparty Collateral   | Equity             | N/C                     | EUR        | NC                 | 570,519                        |
| Crédit Suisse International, London      | United Kingdom       | Triparty Collateral   | Equity             | N/C                     | USD        | NC                 | 298                            |
| Crédit Suisse International, London      | United Kingdom       | Triparty Collateral   | Equity             | N/C                     | AUD        | NC                 | 627                            |
| Crédit Suisse International, London      | United Kingdom       | Triparty Collateral   | Equity             | N/C                     | CAD        | NC                 | 1,498                          |
| Crédit Suisse International, London      | United Kingdom       | Triparty Collateral   | Equity             | N/C                     | HKD        | NC                 | 6,000                          |
| Crédit Suisse International, London      | United Kingdom       | Triparty Collateral   | Government Bond    | AAA                     | EUR        | Above one year     | 24,266                         |
| Crédit Suisse International, London      | United Kingdom       | Triparty Collateral   | Government Bond    | AA                      | EUR        | Above one year     | 237,716                        |
| Crédit Suisse International, London      | United Kingdom       | Triparty Collateral   | Government Bond    | AA+                     | EUR        | Above one year     | 305,456                        |
| Crédit Suisse International, London      | United Kingdom       | Triparty Collateral   | Government Bond    | AA+                     | EUR        | Less than one year | 203,694                        |
| Crédit Suisse International, London      | United Kingdom       | Triparty Collateral   | Government Bond    | A+                      | JPY        | Above one year     | 236,777                        |
| Hong Kong & Shanghai Bank, Hong Kong     | China                | Triparty Collateral   | Government Bond    | AA                      | GBP        | Above one year     | 3,782,077                      |
| Hong Kong & Shanghai Bank, Hong Kong     | China                | Triparty Collateral   | Government Bond    | AA                      | EUR        | Above one year     | 753,051                        |
| Hong Kong & Shanghai Bank, Hong Kong     | China                | Triparty Collateral   | Government Bond    | A+                      | JPY        | Above one year     | 581,508                        |
| HSBC Bank PLC, London                    | United Kingdom       | Triparty Collateral   | Government Bond    | AA                      | GBP        | Above one year     | 3,760,885                      |
| Nomura International, Plc                | Japan                | Triparty Collateral   | Government Bond    | AA                      | EUR        | Above one year     | 2,407,975                      |
| Nomura International, Plc                | Japan                | Triparty Collateral   | Government Bond    | A+                      | JPY        | Above one year     | 32,701,908                     |
| Nomura International, Plc                | Japan                | Triparty Collateral   | Government Bond    | A+                      | JPY        | Less than one year | 4,586,724                      |
| Merrill Lynch International Bank, London | United Kingdom       | Triparty Collateral   | Government Bond    | AA                      | GBP        | Above one year     | 637,185                        |
| Goldman Sachs International, London      | United Kingdom       | Triparty Collateral   | Government Bond    | AAA                     | DKK        | Above one year     | 1,107,185                      |
| Goldman Sachs International, London      | United Kingdom       | Triparty Collateral   | Government Bond    | AA                      | GBP        | Above one year     | 519,647                        |
| Goldman Sachs International, London      | United Kingdom       | Triparty Collateral   | Government Bond    | AA                      | EUR        | Above one year     | 1,106,618                      |
| Goldman Sachs International, London      | United Kingdom       | Triparty Collateral   | Government Bond    | AA+                     | USD        | Above one year     | 1,370,218                      |
| Goldman Sachs International, London      | United Kingdom       | Triparty Collateral   | Government Bond    | AA+                     | USD        | Less than one year | 818,387                        |
| Goldman Sachs International, London      | United Kingdom       | Triparty Collateral   | Government Bond    | A+                      | JPY        | Above one year     | 2,345,693                      |
| BNP Paribas                              | France               | Triparty Collateral   | Government Bond    | AA                      | GBP        | Above one year     | 11,040,482                     |
| BNP Paribas                              | France               | Triparty Collateral   | Government Bond    | AA                      | GBP        | Less than one year | 1,929                          |
| BNP Paribas                              | France               | Triparty Collateral   | Government Bond    | A+                      | JPY        | Above one year     | 236,719                        |
| BNP Paribas                              | France               | Triparty Collateral   | Government Bond    | A+                      | JPY        | Less than one year | 1,241,075                      |
| Morgan Stanley, London                   | United Kingdom       | Triparty Collateral   | Government Bond    | AA                      | EUR        | Above one year     | 44                             |
| Morgan Stanley, London                   | United Kingdom       | Triparty Collateral   | Government Bond    | A+                      | JPY        | Above one year     | 2,779,671                      |
| Morgan Stanley, London                   | United Kingdom       | Triparty Collateral   | Government Bond    | A+                      | JPY        | Less than one year | 7,331                          |

\*The Securities Lending transactions contracts have an open maturity

\*\* S&P Long-term Issuer Rating

# Appendix VII (Additional Disclosures) – Securities Financing Transactions Regulation (“SFTR”) (continued)

## Aggregate Transaction Data (continued)

### Security lending transactions (continued)

#### Asia High Yield Bond

| Collateral Counterparty                  | Counterparty Country | Settlement & Clearing | Type of Collateral | Quality of Collateral** | Collateral | Maturity Tenor *   | Amounts (in Sub-Fund Currency) |
|------------------------------------------|----------------------|-----------------------|--------------------|-------------------------|------------|--------------------|--------------------------------|
| Barclays Bank, P/c                       | United Kingdom       | Triparty Collateral   | Government Bond    | AAA                     | EUR        | Less than one year | 951,198                        |
| Barclays Bank, P/c                       | United Kingdom       | Triparty Collateral   | Government Bond    | AA                      | GBP        | Above one year     | 2,980,452                      |
| Barclays Bank, P/c                       | United Kingdom       | Triparty Collateral   | Government Bond    | AA+                     | EUR        | Above one year     | 117,195                        |
| Barclays Bank, P/c                       | United Kingdom       | Triparty Collateral   | Government Bond    | AA+                     | USD        | Above one year     | 4,232,174                      |
| Barclays Bank, P/c                       | United Kingdom       | Triparty Collateral   | Government Bond    | AA+                     | USD        | Less than one year | 1,467,665                      |
| Barclays Bank, P/c                       | United Kingdom       | Triparty Collateral   | Government Bond    | A+                      | JPY        | Above one year     | 35,635                         |
| Crédit Suisse International, London      | United Kingdom       | Triparty Collateral   | Equity             | N/C                     | EUR        | N/C                | 264,502                        |
| Crédit Suisse International, London      | United Kingdom       | Triparty Collateral   | Government Bond    | AA                      | EUR        | Above one year     | 159,306                        |
| Crédit Suisse International, London      | United Kingdom       | Triparty Collateral   | Government Bond    | AA+                     | EUR        | Above one year     | 327,241                        |
| Crédit Suisse International, London      | United Kingdom       | Triparty Collateral   | Government Bond    | AA+                     | EUR        | Less than one year | 159,900                        |
| Crédit Suisse International, London      | United Kingdom       | Triparty Collateral   | Government Bond    | A+                      | JPY        | Above one year     | 159,958                        |
| Hong Kong & Shanghai Bank, Hong Kong     | China                | Triparty Collateral   | Government Bond    | AA                      | GBP        | Above one year     | 8,355,344                      |
| Hong Kong & Shanghai Bank, Hong Kong     | China                | Triparty Collateral   | Government Bond    | AA                      | EUR        | Above one year     | 1,794,757                      |
| Hong Kong & Shanghai Bank, Hong Kong     | China                | Triparty Collateral   | Government Bond    | A+                      | JPY        | Above one year     | 1,814,953                      |
| HSBC Bank PLC, London                    | United Kingdom       | Triparty Collateral   | Government Bond    | AA                      | GBP        | Above one year     | 2,265,544                      |
| HSBC Bank PLC, London                    | United Kingdom       | Triparty Collateral   | Bond               | AA+                     | USD        | Above one year     | 6,657                          |
| Nomura International, P/c                | Japan                | Triparty Collateral   | Government Bond    | AAA                     | EUR        | Above one year     | 4,971,343                      |
| Nomura International, P/c                | Japan                | Triparty Collateral   | Government Bond    | AAA                     | AUD        | Above one year     | 47,965                         |
| Nomura International, P/c                | Japan                | Triparty Collateral   | Government Bond    | AA                      | EUR        | Above one year     | 1,116,361                      |
| Nomura International, P/c                | Japan                | Triparty Collateral   | Government Bond    | AA+                     | EUR        | Above one year     | 9,028                          |
| Nomura International, P/c                | Japan                | Triparty Collateral   | Government Bond    | AA+                     | USD        | Above one year     | 2,230,605                      |
| Nomura International, P/c                | Japan                | Triparty Collateral   | Government Bond    | A+                      | JPY        | Above one year     | 24,670,052                     |
| Nomura International, P/c                | Japan                | Triparty Collateral   | Government Bond    | A+                      | JPY        | Less than one year | 4,145,844                      |
| J.P. Morgan Chase Bank, New York         | United States        | Bilateral Collateral  | Government Bond    | AAA                     | EUR        | Above one year     | 3,910,967                      |
| J.P. Morgan Chase Bank, New York         | United States        | Bilateral Collateral  | Government Bond    | AAA                     | NOK        | Above one year     | -                              |
| J.P. Morgan Chase Bank, New York         | United States        | Bilateral Collateral  | Government Bond    | AA                      | GBP        | Above one year     | -                              |
| J.P. Morgan Chase Bank, New York         | United States        | Bilateral Collateral  | Government Bond    | AA                      | EUR        | Above one year     | 4,163,475                      |
| Merrill Lynch International Bank, London | United Kingdom       | Triparty Collateral   | Government Bond    | AA                      | GBP        | Above one year     | 3,425,312                      |
| Merrill Lynch International Bank, London | United Kingdom       | Triparty Collateral   | Government Bond    | AA+                     | USD        | Above one year     | 397,845                        |
| Goldman Sachs International, London      | United Kingdom       | Triparty Collateral   | Government Bond    | AAA                     | DKK        | Above one year     | 1,598,045                      |
| Goldman Sachs International, London      | United Kingdom       | Triparty Collateral   | Government Bond    | AA                      | GBP        | Above one year     | 2,333,734                      |
| Goldman Sachs International, London      | United Kingdom       | Triparty Collateral   | Government Bond    | AA                      | EUR        | Above one year     | 2,156,075                      |
| Goldman Sachs International, London      | United Kingdom       | Triparty Collateral   | Government Bond    | AA+                     | USD        | Above one year     | 11,694,036                     |
| Goldman Sachs International, London      | United Kingdom       | Triparty Collateral   | Government Bond    | AA+                     | USD        | Less than one year | 2,333,060                      |
| Goldman Sachs International, London      | United Kingdom       | Triparty Collateral   | Government Bond    | A+                      | JPY        | Above one year     | 5,698,461                      |
| BNP Paribas                              | France               | Triparty Collateral   | Government Bond    | AA                      | GBP        | Above one year     | 23,179,521                     |
| BNP Paribas                              | France               | Triparty Collateral   | Government Bond    | A+                      | JPY        | Above one year     | 318,434                        |
| BNP Paribas                              | France               | Triparty Collateral   | Government Bond    | A+                      | JPY        | Less than one year | 1,672,202                      |
| BNP Paribas                              | France               | Triparty Collateral   | Bond               | AAA                     | CAD        | Above one year     | 2,636,654                      |
| Morgan Stanley, London                   | United Kingdom       | Triparty Collateral   | Government Bond    | AA                      | EUR        | Above one year     | 9                              |
| Morgan Stanley, London                   | United Kingdom       | Triparty Collateral   | Government Bond    | A+                      | JPY        | Above one year     | 13,261,078                     |
| Jefferies International Limited          | United Kingdom       | Bilateral Collateral  | Government Bond    | AA+                     | USD        | Above one year     | 947,407                        |

#### Euro Bond

| Collateral Counterparty                  | Counterparty Country | Settlement & Clearing | Type of Collateral | Quality of Collateral** | Collateral | Maturity Tenor *   | Amounts (in Sub-Fund Currency) |
|------------------------------------------|----------------------|-----------------------|--------------------|-------------------------|------------|--------------------|--------------------------------|
| Barclays Bank, P/c                       | United Kingdom       | Triparty Collateral   | Government Bond    | AAA                     | EUR        | Above one year     | 277,661                        |
| Barclays Bank, P/c                       | United Kingdom       | Triparty Collateral   | Government Bond    | AAA                     | EUR        | Less than one year | 165,562                        |
| Barclays Bank, P/c                       | United Kingdom       | Triparty Collateral   | Government Bond    | AA                      | GBP        | Above one year     | 165,562                        |
| Barclays Bank, P/c                       | United Kingdom       | Triparty Collateral   | Government Bond    | AA+                     | EUR        | Above one year     | 2,700                          |
| Barclays Bank, P/c                       | United Kingdom       | Triparty Collateral   | Government Bond    | AA+                     | USD        | Above one year     | 322,093                        |
| Barclays Bank, P/c                       | United Kingdom       | Triparty Collateral   | Government Bond    | AA+                     | USD        | Less than one year | 165,560                        |
| Barclays Bank, P/c                       | United Kingdom       | Triparty Collateral   | Government Bond    | A+                      | JPY        | Above one year     | 4,614                          |
| Nomura International, P/c                | Japan                | Triparty Collateral   | Government Bond    | AA                      | GBP        | Above one year     | 305,190                        |
| Nomura International, P/c                | Japan                | Triparty Collateral   | Government Bond    | A+                      | JPY        | Above one year     | 21,872                         |
| Nomura International, P/c                | Japan                | Triparty Collateral   | Government Bond    | A+                      | JPY        | Less than one year | 7,555                          |
| Merrill Lynch International Bank, London | United Kingdom       | Triparty Collateral   | Government Bond    | AA                      | GBP        | Above one year     | 513,806                        |
| Merrill Lynch International Bank, London | United Kingdom       | Triparty Collateral   | Government Bond    | AA                      | GBP        | Less than one year | 88,022                         |

#### Euro Bond Total Return

| Collateral Counterparty                  | Counterparty Country | Settlement & Clearing | Type of Collateral | Quality of Collateral** | Collateral | Maturity Tenor *   | Amounts (in Sub-Fund Currency) |
|------------------------------------------|----------------------|-----------------------|--------------------|-------------------------|------------|--------------------|--------------------------------|
| Barclays Bank, P/c                       | United Kingdom       | Triparty Collateral   | Government Bond    | AAA                     | EUR        | Above one year     | 134,198                        |
| Barclays Bank, P/c                       | United Kingdom       | Triparty Collateral   | Government Bond    | AAA                     | EUR        | Less than one year | 82                             |
| Barclays Bank, P/c                       | United Kingdom       | Triparty Collateral   | Government Bond    | AA                      | GBP        | Above one year     | 273,672                        |
| Barclays Bank, P/c                       | United Kingdom       | Triparty Collateral   | Government Bond    | AA+                     | USD        | Above one year     | 373,238                        |
| Barclays Bank, P/c                       | United Kingdom       | Triparty Collateral   | Government Bond    | AA+                     | USD        | Less than one year | 138,604                        |
| Barclays Bank, P/c                       | United Kingdom       | Triparty Collateral   | Government Bond    | A+                      | JPY        | Above one year     | 4,614                          |
| Nomura International, P/c                | Japan                | Triparty Collateral   | Government Bond    | AA                      | GBP        | Above one year     | 417,657                        |
| Nomura International, P/c                | Japan                | Triparty Collateral   | Government Bond    | AA                      | EUR        | Above one year     | 8,921                          |
| Nomura International, P/c                | Japan                | Triparty Collateral   | Government Bond    | AA+                     | EUR        | Above one year     | 6,577                          |
| Nomura International, P/c                | Japan                | Triparty Collateral   | Government Bond    | AA+                     | USD        | Above one year     | 422,510                        |
| Merrill Lynch International Bank, London | United Kingdom       | Triparty Collateral   | Government Bond    | AA                      | GBP        | Above one year     | 2,406,851                      |
| Merrill Lynch International Bank, London | United Kingdom       | Triparty Collateral   | Government Bond    | AA+                     | USD        | Above one year     | 507                            |
| BNP Paribas                              | France               | Triparty Collateral   | Government Bond    | A+                      | JPY        | Above one year     | 177,945                        |
| BNP Paribas                              | France               | Triparty Collateral   | Government Bond    | A+                      | JPY        | Less than one year | 934,304                        |
| Royal Bank of Canada                     | Canada               | Triparty Collateral   | Government Bond    | AA                      | GBP        | Above one year     | 3,306,690                      |
| Royal Bank of Canada                     | Canada               | Triparty Collateral   | Bond               | AA+                     | USD        | Less than one year | 954                            |

#### Euro Credit Bond

| Collateral Counterparty                  | Counterparty Country | Settlement & Clearing | Type of Collateral | Quality of Collateral** | Collateral | Maturity Tenor *   | Amounts (in Sub-Fund Currency) |
|------------------------------------------|----------------------|-----------------------|--------------------|-------------------------|------------|--------------------|--------------------------------|
| Barclays Bank, P/c                       | United Kingdom       | Triparty Collateral   | Government Bond    | AAA                     | EUR        | Above one year     | 1,256,362                      |
| Barclays Bank, P/c                       | United Kingdom       | Triparty Collateral   | Government Bond    | AAA                     | EUR        | Less than one year | 1,324,140                      |
| Barclays Bank, P/c                       | United Kingdom       | Triparty Collateral   | Government Bond    | AA                      | GBP        | Above one year     | 1,324,127                      |
| Barclays Bank, P/c                       | United Kingdom       | Triparty Collateral   | Government Bond    | AA+                     | EUR        | Above one year     | 11,698                         |
| Barclays Bank, P/c                       | United Kingdom       | Triparty Collateral   | Government Bond    | AA+                     | USD        | Above one year     | 3,555,415                      |
| Barclays Bank, P/c                       | United Kingdom       | Triparty Collateral   | Government Bond    | AA+                     | USD        | Less than one year | 1,324,104                      |
| Barclays Bank, P/c                       | United Kingdom       | Triparty Collateral   | Government Bond    | A+                      | JPY        | Above one year     | 31,757                         |
| Merrill Lynch International Bank, London | United Kingdom       | Triparty Collateral   | Government Bond    | AAA                     | EUR        | Above one year     | 1,898                          |
| Merrill Lynch International Bank, London | United Kingdom       | Triparty Collateral   | Government Bond    | AA                      | GBP        | Above one year     | 6,616,839                      |
| Merrill Lynch International Bank, London | United Kingdom       | Triparty Collateral   | Government Bond    | AA+                     | USD        | Above one year     | 1,376                          |
| Goldman Sachs International, London      | United Kingdom       | Triparty Collateral   | Government Bond    | AAA                     | EUR        | Above one year     | 337,724                        |
| Goldman Sachs International, London      | United Kingdom       | Triparty Collateral   | Government Bond    | AA                      | GBP        | Above one year     | 95                             |
| Goldman Sachs International, London      | United Kingdom       | Triparty Collateral   | Government Bond    | AA                      | EUR        | Above one year     | 132,994                        |
| Goldman Sachs International, London      | United Kingdom       | Triparty Collateral   | Government Bond    | AA+                     | EUR        | Above one year     | 84,072                         |
| Morgan Stanley, London                   | United Kingdom       | Triparty Collateral   | Government Bond    | A+                      | JPY        | Above one year     | 7,816,675                      |
| Royal Bank of Canada                     | Canada               | Triparty Collateral   | Government Bond    | AA                      | GBP        | Above one year     | 4,509,923                      |
| Royal Bank of Canada                     | Canada               | Triparty Collateral   | Government Bond    | AA                      | GBP        | Less than one year | 796,037                        |
| Royal Bank of Canada                     | Canada               | Triparty Collateral   | Bond               | AA+                     | USD        | Less than one year | 954                            |

\*The Securities Lending transactions contracts have an open maturity

\*\* S&P Long-term Issuer Rating

# Appendix VII (Additional Disclosures) – Securities Financing Transactions Regulation (“SFTR”) (continued)

## Aggregate Transaction Data (continued)

### Security lending transactions (continued)

#### Euro High Yield Bond

| Collateral Counterparty                  | Counterparty Country | Settlement & Clearing | Type of Collateral | Quality of Collateral** | Collateral | Maturity Tenor *   | Amounts (in Sub-Fund Currency) |
|------------------------------------------|----------------------|-----------------------|--------------------|-------------------------|------------|--------------------|--------------------------------|
| Barclays Bank, Plc                       | United Kingdom       | Triparty Collateral   | Government Bond    | AAA                     | EUR        | Above one year     | 306,236                        |
| Barclays Bank, Plc                       | United Kingdom       | Triparty Collateral   | Government Bond    | AA                      | GBP        | Above one year     | 6,688,775                      |
| Barclays Bank, Plc                       | United Kingdom       | Triparty Collateral   | Government Bond    | AA+                     | EUR        | Above one year     | 20,697                         |
| Barclays Bank, Plc                       | United Kingdom       | Triparty Collateral   | Government Bond    | AA+                     | USD        | Above one year     | 8,377,037                      |
| Barclays Bank, Plc                       | United Kingdom       | Triparty Collateral   | Government Bond    | AA+                     | USD        | Less than one year | 2,726,371                      |
| Barclays Bank, Plc                       | United Kingdom       | Triparty Collateral   | Government Bond    | A+                      | JPY        | Above one year     | 57,272                         |
| HSBC Bank PLC, London                    | United Kingdom       | Triparty Collateral   | Equity             | N/C                     | EUR        | N/C                | 973                            |
| HSBC Bank PLC, London                    | United Kingdom       | Triparty Collateral   | Government Bond    | AA                      | GBP        | Above one year     | 6,306,927                      |
| HSBC Bank PLC, London                    | United Kingdom       | Triparty Collateral   | Bond               | AA+                     | USD        | Above one year     | 1,704,523                      |
| UBS AG                                   | Switzerland          | Triparty Collateral   | Government Bond    | A+                      | JPY        | Above one year     | 383,844                        |
| UBS AG                                   | Switzerland          | Triparty Collateral   | Government Bond    | A+                      | JPY        | Less than one year | 315                            |
| J.P. Morgan Chase Bank, New York         | United States        | Bilateral Collateral  | Government Bond    | AAA                     | EUR        | Above one year     | 4,059,283                      |
| J.P. Morgan Chase Bank, New York         | United States        | Bilateral Collateral  | Government Bond    | AAA                     | NOK        | Above one year     | 477,483                        |
| J.P. Morgan Chase Bank, New York         | United States        | Bilateral Collateral  | Government Bond    | AA                      | GBP        | Above one year     | -                              |
| J.P. Morgan Chase Bank, New York         | United States        | Bilateral Collateral  | Government Bond    | AA                      | EUR        | Above one year     | 31,760,065                     |
| J.P. Morgan Chase Bank, New York         | United States        | Triparty Collateral   | Government Bond    | AAA                     | EUR        | Above one year     | 1,270,288                      |
| J.P. Morgan Chase Bank, New York         | United States        | Triparty Collateral   | Government Bond    | AAA                     | CAD        | Above one year     | 635,143                        |
| J.P. Morgan Chase Bank, New York         | United States        | Triparty Collateral   | Government Bond    | AA                      | EUR        | Above one year     | 475,408                        |
| J.P. Morgan Chase Bank, New York         | United States        | Triparty Collateral   | Government Bond    | AA+                     | USD        | Above one year     | 952,698                        |
| J.P. Morgan Chase Bank, New York         | United States        | Triparty Collateral   | Government Bond    | AA+                     | USD        | Less than one year | 635,116                        |
| Merrill Lynch International Bank, London | United Kingdom       | Triparty Collateral   | Government Bond    | AA                      | GBP        | Above one year     | 1,805,482                      |
| Goldman Sachs International, London      | United Kingdom       | Triparty Collateral   | Government Bond    | AAA                     | EUR        | Above one year     | 3,738,776                      |
| Goldman Sachs International, London      | United Kingdom       | Triparty Collateral   | Government Bond    | AA                      | GBP        | Above one year     | 3,742,665                      |
| Goldman Sachs International, London      | United Kingdom       | Triparty Collateral   | Government Bond    | AA                      | EUR        | Above one year     | 4,800,047                      |
| BNP Paribas                              | France               | Triparty Collateral   | Government Bond    | AA                      | GBP        | Above one year     | 22,749,118                     |
| BNP Paribas                              | France               | Triparty Collateral   | Government Bond    | A+                      | JPY        | Above one year     | 350,463                        |
| BNP Paribas                              | France               | Triparty Collateral   | Government Bond    | A+                      | JPY        | Less than one year | 1,840,287                      |
| BNP Paribas                              | France               | Triparty Collateral   | Bond               | N/C                     | EUR        | Above one year     | 2,085,589                      |
| Morgan Stanley, London                   | United Kingdom       | Triparty Collateral   | Government Bond    | A+                      | JPY        | Above one year     | 5,599,520                      |
| Royal Bank of Canada                     | Canada               | Triparty Collateral   | Government Bond    | AA                      | GBP        | Above one year     | 7,704,062                      |
| Royal Bank of Canada                     | Canada               | Triparty Collateral   | Government Bond    | AA                      | GBP        | Less than one year | 1,359,708                      |
| Royal Bank of Canada                     | Canada               | Triparty Collateral   | Bond               | AA+                     | USD        | Less than one year | 954                            |

#### GEM Debt Total Return

| Collateral Counterparty             | Counterparty Country | Settlement & Clearing | Type of Collateral | Quality of Collateral** | Collateral | Maturity Tenor *   | Amounts (in Sub-Fund Currency) |
|-------------------------------------|----------------------|-----------------------|--------------------|-------------------------|------------|--------------------|--------------------------------|
| Goldman Sachs International, London | United Kingdom       | Triparty Collateral   | Government Bond    | AAA                     | EUR        | Above one year     | 82,422                         |
| Goldman Sachs International, London | United Kingdom       | Triparty Collateral   | Government Bond    | AA                      | EUR        | Above one year     | 143,464                        |
| Goldman Sachs International, London | United Kingdom       | Triparty Collateral   | Government Bond    | AA+                     | USD        | Above one year     | 429,284                        |
| Goldman Sachs International, London | United Kingdom       | Triparty Collateral   | Government Bond    | AA+                     | USD        | Less than one year | 286,589                        |
| BNP Paribas                         | France               | Triparty Collateral   | Government Bond    | A+                      | JPY        | Above one year     | 432,138                        |
| BNP Paribas                         | France               | Triparty Collateral   | Government Bond    | A+                      | JPY        | Less than one year | 2,269,584                      |

#### Global Bond Total Return

| Collateral Counterparty                  | Counterparty Country | Settlement & Clearing | Type of Collateral | Quality of Collateral** | Collateral | Maturity Tenor *   | Amounts (in Sub-Fund Currency) |
|------------------------------------------|----------------------|-----------------------|--------------------|-------------------------|------------|--------------------|--------------------------------|
| Barclays Bank, Plc                       | United Kingdom       | Triparty Collateral   | Government Bond    | AAA                     | EUR        | Above one year     | 282,637                        |
| Barclays Bank, Plc                       | United Kingdom       | Triparty Collateral   | Government Bond    | AAA                     | EUR        | Less than one year | 314                            |
| Barclays Bank, Plc                       | United Kingdom       | Triparty Collateral   | Government Bond    | AA                      | GBP        | Above one year     | 772,300                        |
| Barclays Bank, Plc                       | United Kingdom       | Triparty Collateral   | Government Bond    | AA+                     | EUR        | Above one year     | 1,905                          |
| Barclays Bank, Plc                       | United Kingdom       | Triparty Collateral   | Government Bond    | AA+                     | USD        | Above one year     | 615,317                        |
| Barclays Bank, Plc                       | United Kingdom       | Triparty Collateral   | Government Bond    | AA+                     | USD        | Less than one year | 296,851                        |
| Barclays Bank, Plc                       | United Kingdom       | Triparty Collateral   | Government Bond    | A+                      | JPY        | Above one year     | 9,771                          |
| Merrill Lynch International Bank, London | United Kingdom       | Triparty Collateral   | Government Bond    | AAA                     | EUR        | Above one year     | 1,005                          |
| Merrill Lynch International Bank, London | United Kingdom       | Triparty Collateral   | Government Bond    | AA                      | GBP        | Above one year     | 622,412                        |
| Merrill Lynch International Bank, London | United Kingdom       | Triparty Collateral   | Government Bond    | AA+                     | USD        | Above one year     | 13,769                         |
| BNP Paribas                              | France               | Triparty Collateral   | Government Bond    | A+                      | JPY        | Above one year     | 802,586                        |
| BNP Paribas                              | France               | Triparty Collateral   | Government Bond    | A+                      | JPY        | Less than one year | 4,214,656                      |
| Royal Bank of Canada                     | Canada               | Triparty Collateral   | Government Bond    | AA                      | GBP        | Above one year     | 1,413,542                      |
| Royal Bank of Canada                     | Canada               | Triparty Collateral   | Bond               | AA+                     | USD        | Less than one year | 1,010                          |

\*The Securities Lending transactions contracts have an open maturity

\*\* S&P Long-term Issuer Rating

# Appendix VII (Additional Disclosures) – Securities Financing Transactions Regulation (“SFTR”) (continued)

## Aggregate Transaction Data (continued)

### Security lending transactions (continued)

#### Global Corporate Bond

| Collateral Counterparty                  | Counterparty Country | Settlement & Clearing | Type of Collateral | Quality of Collateral** | Collateral | Maturity Tenor *   | Amounts (in Sub-Fund Currency) |
|------------------------------------------|----------------------|-----------------------|--------------------|-------------------------|------------|--------------------|--------------------------------|
| Barclays Bank, Plc                       | United Kingdom       | Triparty Collateral   | Equity             | NIC                     | USD        | NC                 | 155,058,473                    |
| Barclays Bank, Plc                       | United Kingdom       | Triparty Collateral   | Government Bond    | AAA                     | EUR        | Less than one year | 1,087                          |
| Barclays Bank, Plc                       | United Kingdom       | Triparty Collateral   | Government Bond    | AA                      | GBP        | Above one year     | 7,916,185                      |
| Barclays Bank, Plc                       | United Kingdom       | Triparty Collateral   | Government Bond    | AA+                     | EUR        | Above one year     | 63,832                         |
| Barclays Bank, Plc                       | United Kingdom       | Triparty Collateral   | Government Bond    | AA+                     | USD        | Above one year     | 14,042,860                     |
| Barclays Bank, Plc                       | United Kingdom       | Triparty Collateral   | Government Bond    | AA+                     | USD        | Less than one year | 4,013,612                      |
| Barclays Bank, Plc                       | United Kingdom       | Triparty Collateral   | Government Bond    | A+                      | JPY        | Above one year     | 102,019                        |
| Barclays Bank, Plc                       | United Kingdom       | Triparty Collateral   | Bond               | AAA                     | CAD        | Above one year     | 618,339                        |
| Hong Kong & Shanghai Bank, Hong Kong     | China                | Triparty Collateral   | Government Bond    | AA                      | GBP        | Above one year     | 280,903                        |
| Hong Kong & Shanghai Bank, Hong Kong     | China                | Triparty Collateral   | Government Bond    | AA                      | EUR        | Above one year     | 60,044                         |
| Hong Kong & Shanghai Bank, Hong Kong     | China                | Triparty Collateral   | Government Bond    | A+                      | JPY        | Above one year     | 61,394                         |
| HSBC Bank PLC, London                    | United Kingdom       | Triparty Collateral   | Government Bond    | AA                      | GBP        | Above one year     | 22,487,981                     |
| HSBC Bank PLC, London                    | United Kingdom       | Triparty Collateral   | Bond               | AA+                     | USD        | Above one year     | 4,484,178                      |
| HSBC Bank PLC, London                    | United Kingdom       | Triparty Collateral   | Bond               | AA+                     | USD        | Less than one year | 105,252                        |
| Nomura International, Plc                | Japan                | Bilateral Collateral  | Government Bond    | AA+                     | USD        | Above one year     | 8,708                          |
| Nomura International, Plc                | Japan                | Bilateral Collateral  | Government Bond    | AA+                     | USD        | Less than one year | 1,905                          |
| Nomura International, Plc                | Japan                | Triparty Collateral   | Government Bond    | AA                      | GBP        | Above one year     | 1,680,198                      |
| Nomura International, Plc                | Japan                | Triparty Collateral   | Government Bond    | A+                      | JPY        | Above one year     | 31,722,959                     |
| Nomura International, Plc                | Japan                | Triparty Collateral   | Government Bond    | A+                      | JPY        | Less than one year | 54,322                         |
| UBS AG                                   | Switzerland          | Triparty Collateral   | Government Bond    | AA+                     | USD        | Above one year     | 43,625                         |
| UBS AG                                   | Switzerland          | Triparty Collateral   | Government Bond    | A+                      | JPY        | Above one year     | 5,674,040                      |
| UBS AG                                   | Switzerland          | Triparty Collateral   | Government Bond    | A+                      | JPY        | Less than one year | 1,088,005                      |
| J.P. Morgan Chase Bank, New York         | United States        | Bilateral Collateral  | Government Bond    | AAA                     | EUR        | Above one year     | 916,072                        |
| J.P. Morgan Chase Bank, New York         | United States        | Bilateral Collateral  | Government Bond    | AAA                     | NOK        | Above one year     | -                              |
| J.P. Morgan Chase Bank, New York         | United States        | Bilateral Collateral  | Government Bond    | AA                      | GBP        | Above one year     | -                              |
| J.P. Morgan Chase Bank, New York         | United States        | Bilateral Collateral  | Government Bond    | AA                      | EUR        | Above one year     | 64,681,860                     |
| J.P. Morgan Chase Bank, New York         | United States        | Triparty Collateral   | Government Bond    | AAA                     | EUR        | Above one year     | 912,243                        |
| J.P. Morgan Chase Bank, New York         | United States        | Triparty Collateral   | Government Bond    | AAA                     | CAD        | Above one year     | 455,536                        |
| J.P. Morgan Chase Bank, New York         | United States        | Triparty Collateral   | Government Bond    | AA                      | EUR        | Above one year     | 342,749                        |
| J.P. Morgan Chase Bank, New York         | United States        | Triparty Collateral   | Government Bond    | AA+                     | USD        | Above one year     | 1,140,235                      |
| Merrill Lynch International Bank, London | United Kingdom       | Triparty Collateral   | Government Bond    | AAA                     | EUR        | Above one year     | 886,683                        |
| Merrill Lynch International Bank, London | United Kingdom       | Triparty Collateral   | Government Bond    | AAA                     | AUD        | Above one year     | 299,209                        |
| Merrill Lynch International Bank, London | United Kingdom       | Triparty Collateral   | Government Bond    | AA                      | GBP        | Above one year     | 17,580,849                     |
| Merrill Lynch International Bank, London | United Kingdom       | Triparty Collateral   | Government Bond    | AA+                     | EUR        | Above one year     | 1,140                          |
| Merrill Lynch International Bank, London | United Kingdom       | Triparty Collateral   | Government Bond    | AA+                     | USD        | Above one year     | 984,993                        |
| Goldman Sachs International, London      | United Kingdom       | Triparty Collateral   | Government Bond    | AA                      | EUR        | Above one year     | 3,774,299                      |
| Goldman Sachs International, London      | United Kingdom       | Triparty Collateral   | Government Bond    | AA+                     | USD        | Above one year     | 2,952,707                      |
| Goldman Sachs International, London      | United Kingdom       | Triparty Collateral   | Government Bond    | AA+                     | USD        | Less than one year | 1,887,300                      |
| Goldman Sachs International, London      | United Kingdom       | Triparty Collateral   | Government Bond    | A+                      | JPY        | Above one year     | 1,887,488                      |
| Goldman Sachs International, London      | United Kingdom       | Triparty Collateral   | Government Bond    | A+                      | JPY        | Less than one year | 1,885,076                      |
| BNP Paribas                              | France               | Triparty Collateral   | Government Bond    | AA                      | GBP        | Above one year     | 31,482,797                     |
| BNP Paribas                              | France               | Triparty Collateral   | Government Bond    | AA                      | GBP        | Less than one year | 47,602                         |
| BNP Paribas                              | France               | Triparty Collateral   | Government Bond    | A+                      | JPY        | Above one year     | 247,066                        |
| BNP Paribas                              | France               | Triparty Collateral   | Government Bond    | A+                      | JPY        | Less than one year | 1,300,047                      |
| BNP Paribas                              | France               | Triparty Collateral   | Bond               | AAA                     | CAD        | Above one year     | 5,563,546                      |
| Morgan Stanley, London                   | United Kingdom       | Triparty Collateral   | Government Bond    | A+                      | JPY        | Above one year     | 28,362,500                     |
| Royal Bank of Canada                     | Canada               | Triparty Collateral   | Government Bond    | AA                      | GBP        | Above one year     | 33,067,966                     |
| Royal Bank of Canada                     | Canada               | Triparty Collateral   | Bond               | AA+                     | USD        | Less than one year | 12,114                         |
| National Bank Financial Inc              | United Kingdom       | Triparty Collateral   | Government Bond    | AA+                     | USD        | Above one year     | 200,035                        |
| National Bank Financial Inc              | United Kingdom       | Triparty Collateral   | Government Bond    | A+                      | JPY        | Above one year     | 651,999                        |
| National Bank Financial Inc              | United Kingdom       | Triparty Collateral   | Government Bond    | A+                      | JPY        | Less than one year | 400,777                        |

#### Global Emerging Markets Bond

| Collateral Counterparty                  | Counterparty Country | Settlement & Clearing | Type of Collateral | Quality of Collateral** | Collateral | Maturity Tenor *   | Amounts (in Sub-Fund Currency) |
|------------------------------------------|----------------------|-----------------------|--------------------|-------------------------|------------|--------------------|--------------------------------|
| Barclays Bank, Plc                       | United Kingdom       | Triparty Collateral   | Government Bond    | AAA                     | EUR        | Above one year     | 295,205                        |
| Barclays Bank, Plc                       | United Kingdom       | Triparty Collateral   | Government Bond    | AA                      | GBP        | Above one year     | 2,785,969                      |
| Barclays Bank, Plc                       | United Kingdom       | Triparty Collateral   | Government Bond    | AA                      | EUR        | Above one year     | 2,060,950                      |
| Barclays Bank, Plc                       | United Kingdom       | Triparty Collateral   | Government Bond    | AA+                     | EUR        | Above one year     | 2,069,884                      |
| Barclays Bank, Plc                       | United Kingdom       | Triparty Collateral   | Government Bond    | AA+                     | USD        | Above one year     | 2,591,340                      |
| Barclays Bank, Plc                       | United Kingdom       | Triparty Collateral   | Government Bond    | AA+                     | USD        | Less than one year | 469,767                        |
| Barclays Bank, Plc                       | United Kingdom       | Triparty Collateral   | Government Bond    | A+                      | JPY        | Above one year     | 39,083                         |
| Hong Kong & Shanghai Bank, Hong Kong     | China                | Triparty Collateral   | Government Bond    | AA                      | GBP        | Above one year     | 4,341,196                      |
| Hong Kong & Shanghai Bank, Hong Kong     | China                | Triparty Collateral   | Government Bond    | AA                      | EUR        | Above one year     | 932,073                        |
| Hong Kong & Shanghai Bank, Hong Kong     | China                | Triparty Collateral   | Government Bond    | A+                      | JPY        | Above one year     | 940,557                        |
| HSBC Bank PLC, London                    | United Kingdom       | Triparty Collateral   | Equity             | NIC                     | EUR        | NC                 | 1,324                          |
| HSBC Bank PLC, London                    | United Kingdom       | Triparty Collateral   | Government Bond    | AA                      | GBP        | Above one year     | 15,989,883                     |
| HSBC Bank PLC, London                    | United Kingdom       | Triparty Collateral   | Bond               | AA+                     | USD        | Above one year     | 2,031,284                      |
| Nomura International, Plc                | Japan                | Triparty Collateral   | Government Bond    | AA                      | EUR        | Above one year     | 774,596                        |
| Nomura International, Plc                | Japan                | Triparty Collateral   | Government Bond    | A+                      | JPY        | Above one year     | 14,577,835                     |
| Nomura International, Plc                | Japan                | Triparty Collateral   | Government Bond    | A+                      | JPY        | Less than one year | 626,887                        |
| J.P. Morgan Chase Bank, New York         | United States        | Bilateral Collateral  | Government Bond    | AAA                     | EUR        | Above one year     | 588,735                        |
| J.P. Morgan Chase Bank, New York         | United States        | Bilateral Collateral  | Government Bond    | AAA                     | NOK        | Above one year     | -                              |
| J.P. Morgan Chase Bank, New York         | United States        | Bilateral Collateral  | Government Bond    | AA                      | GBP        | Above one year     | -                              |
| J.P. Morgan Chase Bank, New York         | United States        | Bilateral Collateral  | Government Bond    | AA                      | EUR        | Above one year     | 1,230,516                      |
| J.P. Morgan Chase Bank, New York         | United States        | Triparty Collateral   | Government Bond    | AAA                     | EUR        | Above one year     | 225,510                        |
| J.P. Morgan Chase Bank, New York         | United States        | Triparty Collateral   | Government Bond    | AAA                     | CAD        | Above one year     | 112,659                        |
| J.P. Morgan Chase Bank, New York         | United States        | Triparty Collateral   | Government Bond    | AA                      | EUR        | Above one year     | 84,749                         |
| J.P. Morgan Chase Bank, New York         | United States        | Triparty Collateral   | Government Bond    | AA+                     | USD        | Above one year     | 281,808                        |
| Merrill Lynch International Bank, London | United Kingdom       | Triparty Collateral   | Government Bond    | AA                      | GBP        | Above one year     | 1,274,370                      |
| Goldman Sachs International, London      | United Kingdom       | Triparty Collateral   | Government Bond    | AAA                     | CAD        | Above one year     | 30,301                         |
| Goldman Sachs International, London      | United Kingdom       | Triparty Collateral   | Government Bond    | AAA                     | DKK        | Above one year     | 30,793                         |
| Goldman Sachs International, London      | United Kingdom       | Triparty Collateral   | Government Bond    | AA                      | GBP        | Above one year     | 836,068                        |
| Goldman Sachs International, London      | United Kingdom       | Triparty Collateral   | Government Bond    | AA+                     | USD        | Above one year     | 2,529,566                      |
| Goldman Sachs International, London      | United Kingdom       | Triparty Collateral   | Government Bond    | AA+                     | USD        | Less than one year | 2,073,462                      |
| BNP Paribas                              | France               | Triparty Collateral   | Government Bond    | AA                      | GBP        | Above one year     | 26,755,599                     |
| BNP Paribas                              | France               | Triparty Collateral   | Government Bond    | A+                      | JPY        | Above one year     | 351,698                        |
| BNP Paribas                              | France               | Triparty Collateral   | Government Bond    | A+                      | JPY        | Less than one year | 1,848,118                      |
| BNP Paribas                              | France               | Triparty Collateral   | Bond               | AAA                     | CAD        | Above one year     | 2,808,496                      |
| Morgan Stanley, London                   | United Kingdom       | Triparty Collateral   | Government Bond    | A+                      | JPY        | Above one year     | 1,015,284                      |
| Morgan Stanley, London                   | United Kingdom       | Triparty Collateral   | Government Bond    | A+                      | JPY        | Less than one year | 2,686                          |

\*The Securities Lending transactions contracts have an open maturity

\*\* S&P Long-term Issuer Rating

# Appendix VII (Additional Disclosures) – Securities Financing Transactions Regulation (“SFTR”) (continued)

## Aggregate Transaction Data (continued)

### Security lending transactions (continued)

#### Global Emerging Markets Local Debt

| Collateral Counterparty              | Counterparty Country | Settlement & Clearing | Type of Collateral | Quality of Collateral** | Collateral | Maturity Tenor *   | Amounts (in Sub-Fund Currency) |
|--------------------------------------|----------------------|-----------------------|--------------------|-------------------------|------------|--------------------|--------------------------------|
| Barclays Bank, Plc                   | United Kingdom       | Triparty Collateral   | Government Bond    | AAA                     | EUR        | Above one year     | 1,308,642                      |
| Barclays Bank, Plc                   | United Kingdom       | Triparty Collateral   | Government Bond    | AAA                     | EUR        | Less than one year | 496                            |
| Barclays Bank, Plc                   | United Kingdom       | Triparty Collateral   | Government Bond    | AA                      | GBP        | Above one year     | 4,478,598                      |
| Barclays Bank, Plc                   | United Kingdom       | Triparty Collateral   | Government Bond    | AA+                     | EUR        | Above one year     | 1,905                          |
| Barclays Bank, Plc                   | United Kingdom       | Triparty Collateral   | Government Bond    | AA+                     | USD        | Above one year     | 6,856,178                      |
| Barclays Bank, Plc                   | United Kingdom       | Triparty Collateral   | Government Bond    | AA+                     | USD        | Less than one year | 2,242,183                      |
| Barclays Bank, Plc                   | United Kingdom       | Triparty Collateral   | Government Bond    | A+                      | JPY        | Above one year     | 60,349                         |
| Hong Kong & Shanghai Bank, Hong Kong | China                | Triparty Collateral   | Equity             | N/C                     | JPY        | NC                 | 19,746,001                     |
| Hong Kong & Shanghai Bank, Hong Kong | China                | Triparty Collateral   | Equity             | N/C                     | AUD        | NC                 | 29,684,262                     |
| Hong Kong & Shanghai Bank, Hong Kong | China                | Triparty Collateral   | Equity             | N/C                     | HKD        | NC                 | 148,465,280                    |
| HSBC Bank PLC, London                | United Kingdom       | Triparty Collateral   | Equity             | N/C                     | EUR        | NC                 | 1,819                          |
| HSBC Bank PLC, London                | United Kingdom       | Triparty Collateral   | Government Bond    | AA                      | GBP        | Above one year     | 31,007,855                     |
| BNP Paribas                          | France               | Triparty Collateral   | Government Bond    | A+                      | JPY        | Above one year     | 2,314,616                      |
| BNP Paribas                          | France               | Triparty Collateral   | Government Bond    | A+                      | JPY        | Less than one year | 12,152,202                     |

#### Global Government Bond

| Collateral Counterparty                  | Counterparty Country | Settlement & Clearing | Type of Collateral | Quality of Collateral** | Collateral | Maturity Tenor *   | Amounts (in Sub-Fund Currency) |
|------------------------------------------|----------------------|-----------------------|--------------------|-------------------------|------------|--------------------|--------------------------------|
| Bank of Nova Scotia                      | Canada               | Triparty Collateral   | Government Bond    | AAA                     | EUR        | Above one year     | 3,847,572                      |
| Bank of Nova Scotia                      | Canada               | Triparty Collateral   | Government Bond    | AA                      | GBP        | Above one year     | 3,847,576                      |
| Bank of Nova Scotia                      | Canada               | Triparty Collateral   | Government Bond    | AA                      | EUR        | Above one year     | 3,847,570                      |
| Bank of Nova Scotia                      | Canada               | Triparty Collateral   | Government Bond    | AA+                     | EUR        | Above one year     | 688,072                        |
| Bank of Nova Scotia                      | Canada               | Triparty Collateral   | Government Bond    | AA+                     | USD        | Above one year     | 3,067,927                      |
| Bank of Nova Scotia                      | Canada               | Triparty Collateral   | Government Bond    | AA+                     | USD        | Less than one year | 779,030                        |
| Bank of Nova Scotia                      | Canada               | Triparty Collateral   | Government Bond    | A+                      | JPY        | Above one year     | 3,159,030                      |
| Barclays Bank, Plc                       | United Kingdom       | Triparty Collateral   | Equity             | N/C                     | USD        | NC                 | 98,014,296                     |
| Barclays Bank, Plc                       | United Kingdom       | Triparty Collateral   | Government Bond    | AAA                     | EUR        | Above one year     | 369,230                        |
| Barclays Bank, Plc                       | United Kingdom       | Triparty Collateral   | Government Bond    | AAA                     | EUR        | Less than one year | 305                            |
| Barclays Bank, Plc                       | United Kingdom       | Triparty Collateral   | Government Bond    | AA                      | GBP        | Above one year     | 1,076,220                      |
| Barclays Bank, Plc                       | United Kingdom       | Triparty Collateral   | Government Bond    | AA+                     | EUR        | Above one year     | 17,449                         |
| Barclays Bank, Plc                       | United Kingdom       | Triparty Collateral   | Government Bond    | AA+                     | USD        | Above one year     | 849,534                        |
| Barclays Bank, Plc                       | United Kingdom       | Triparty Collateral   | Government Bond    | AA+                     | USD        | Less than one year | 409,627                        |
| Barclays Bank, Plc                       | United Kingdom       | Triparty Collateral   | Government Bond    | A+                      | JPY        | Above one year     | 8,909                          |
| Hong Kong & Shanghai Bank, Hong Kong     | China                | Triparty Collateral   | Government Bond    | AAA                     | CAD        | Less than one year | 1,422,976                      |
| Hong Kong & Shanghai Bank, Hong Kong     | China                | Triparty Collateral   | Government Bond    | AA                      | GBP        | Above one year     | 2,720,930                      |
| Hong Kong & Shanghai Bank, Hong Kong     | China                | Triparty Collateral   | Government Bond    | AA                      | EUR        | Above one year     | 1,145,236                      |
| Hong Kong & Shanghai Bank, Hong Kong     | China                | Triparty Collateral   | Government Bond    | AA+                     | USD        | Above one year     | 2,268,151                      |
| Hong Kong & Shanghai Bank, Hong Kong     | China                | Triparty Collateral   | Government Bond    | A+                      | JPY        | Above one year     | 222,327                        |
| HSBC Bank PLC, London                    | United Kingdom       | Triparty Collateral   | Government Bond    | AA                      | GBP        | Above one year     | 23,693,418                     |
| HSBC Bank PLC, London                    | United Kingdom       | Triparty Collateral   | Bond               | AA+                     | USD        | Above one year     | 4,755                          |
| Nomura International, Plc                | Japan                | Triparty Collateral   | Government Bond    | AA                      | EUR        | Above one year     | 6,745,222                      |
| Nomura International, Plc                | Japan                | Triparty Collateral   | Government Bond    | AA+                     | EUR        | Above one year     | 47,840                         |
| Nomura International, Plc                | Japan                | Triparty Collateral   | Government Bond    | A+                      | JPY        | Above one year     | 29,862,342                     |
| Nomura International, Plc                | Japan                | Triparty Collateral   | Government Bond    | A+                      | JPY        | Less than one year | 1,955,228                      |
| TD Securities, Inc                       | Canada               | Triparty Collateral   | Equity             | N/C                     | USD        | NC                 | 218,391,518                    |
| TD Securities, Inc                       | Canada               | Triparty Collateral   | Equity             | N/C                     | CAD        | NC                 | 54,597,603                     |
| Merrill Lynch International Bank, London | United Kingdom       | Triparty Collateral   | Government Bond    | AAA                     | EUR        | Above one year     | 1,005                          |
| Merrill Lynch International Bank, London | United Kingdom       | Triparty Collateral   | Government Bond    | AA                      | GBP        | Above one year     | 26,752,676                     |
| Merrill Lynch International Bank, London | United Kingdom       | Triparty Collateral   | Government Bond    | AA                      | EUR        | Above one year     | 1                              |
| Merrill Lynch International Bank, London | United Kingdom       | Triparty Collateral   | Government Bond    | AA                      | EUR        | Less than one year | 585                            |
| Merrill Lynch International Bank, London | United Kingdom       | Triparty Collateral   | Bond               | AA+                     | USD        | Above one year     | 7,492                          |
| BNP Paribas                              | France               | Triparty Collateral   | Government Bond    | AA                      | GBP        | Above one year     | 12,892,173                     |
| BNP Paribas                              | France               | Triparty Collateral   | Bond               | N/C                     | EUR        | Above one year     | 119,873                        |
| Royal Bank of Canada                     | Canada               | Triparty Collateral   | Equity             | N/C                     | CAD        | NC                 | 236,911,940                    |
| Royal Bank of Canada                     | Canada               | Triparty Collateral   | Government Bond    | AA                      | GBP        | Above one year     | 5,818,017                      |
| Royal Bank of Canada                     | Canada               | Triparty Collateral   | Government Bond    | AA                      | GBP        | Less than one year | 1,026,887                      |
| Royal Bank of Canada                     | Canada               | Triparty Collateral   | Bond               | AA+                     | USD        | Less than one year | 1,010                          |
| NBC Global Finance Limited               | Ireland              | Triparty Collateral   | Equity             | N/C                     | GBP        | NC                 | 5,250,131                      |
| NBC Global Finance Limited               | Ireland              | Triparty Collateral   | Equity             | N/C                     | USD        | NC                 | 6,417,009                      |

#### Global High Income Bond

| Collateral Counterparty                  | Counterparty Country | Settlement & Clearing | Type of Collateral | Quality of Collateral** | Collateral | Maturity Tenor *   | Amounts (in Sub-Fund Currency) |
|------------------------------------------|----------------------|-----------------------|--------------------|-------------------------|------------|--------------------|--------------------------------|
| Barclays Bank, Plc                       | United Kingdom       | Triparty Collateral   | Government Bond    | AAA                     | EUR        | Above one year     | 14,743                         |
| Barclays Bank, Plc                       | United Kingdom       | Triparty Collateral   | Government Bond    | AA                      | GBP        | Above one year     | 950,826                        |
| Barclays Bank, Plc                       | United Kingdom       | Triparty Collateral   | Government Bond    | AA                      | EUR        | Above one year     | 203,355                        |
| Barclays Bank, Plc                       | United Kingdom       | Triparty Collateral   | Government Bond    | AA+                     | EUR        | Above one year     | 334,115                        |
| Barclays Bank, Plc                       | United Kingdom       | Triparty Collateral   | Government Bond    | AA+                     | USD        | Above one year     | 540,846                        |
| Barclays Bank, Plc                       | United Kingdom       | Triparty Collateral   | Government Bond    | AA+                     | USD        | Less than one year | 313,837                        |
| Barclays Bank, Plc                       | United Kingdom       | Triparty Collateral   | Government Bond    | A+                      | JPY        | Above one year     | 10,058                         |
| Hong Kong & Shanghai Bank, Hong Kong     | China                | Triparty Collateral   | Government Bond    | AA                      | GBP        | Above one year     | 1,642,870                      |
| Hong Kong & Shanghai Bank, Hong Kong     | China                | Triparty Collateral   | Government Bond    | AA                      | EUR        | Above one year     | 320,552                        |
| Hong Kong & Shanghai Bank, Hong Kong     | China                | Triparty Collateral   | Government Bond    | A+                      | JPY        | Above one year     | 722,950                        |
| HSBC Bank PLC, London                    | United Kingdom       | Triparty Collateral   | Government Bond    | AA                      | GBP        | Above one year     | 4,212,775                      |
| HSBC Bank PLC, London                    | United Kingdom       | Triparty Collateral   | Bond               | AA+                     | USD        | Above one year     | 743,247                        |
| Nomura International, Plc                | Japan                | Bilateral Collateral  | Government Bond    | AA+                     | USD        | Above one year     | 4,354                          |
| Nomura International, Plc                | Japan                | Bilateral Collateral  | Government Bond    | AA+                     | USD        | Less than one year | 953                            |
| Nomura International, Plc                | Japan                | Triparty Collateral   | Government Bond    | AA                      | EUR        | Above one year     | 509,953                        |
| Nomura International, Plc                | Japan                | Triparty Collateral   | Government Bond    | AA+                     | USD        | Above one year     | 480,401                        |
| Nomura International, Plc                | Japan                | Triparty Collateral   | Government Bond    | A+                      | JPY        | Above one year     | 17,244,576                     |
| Nomura International, Plc                | Japan                | Triparty Collateral   | Government Bond    | A+                      | JPY        | Less than one year | 201,629                        |
| J.P. Morgan Chase Bank, New York         | United States        | Bilateral Collateral  | Government Bond    | AAA                     | EUR        | Above one year     | 1,531,300                      |
| J.P. Morgan Chase Bank, New York         | United States        | Bilateral Collateral  | Government Bond    | AAA                     | NOK        | Above one year     | -                              |
| J.P. Morgan Chase Bank, New York         | United States        | Bilateral Collateral  | Government Bond    | AA                      | GBP        | Above one year     | -                              |
| J.P. Morgan Chase Bank, New York         | United States        | Bilateral Collateral  | Government Bond    | AA                      | EUR        | Above one year     | 7,388,635                      |
| J.P. Morgan Chase Bank, New York         | United States        | Triparty Collateral   | Government Bond    | AAA                     | EUR        | Above one year     | 640,650                        |
| J.P. Morgan Chase Bank, New York         | United States        | Triparty Collateral   | Government Bond    | AAA                     | CAD        | Above one year     | 319,785                        |
| J.P. Morgan Chase Bank, New York         | United States        | Triparty Collateral   | Government Bond    | AA                      | EUR        | Above one year     | 240,823                        |
| J.P. Morgan Chase Bank, New York         | United States        | Triparty Collateral   | Government Bond    | AA+                     | USD        | Above one year     | 800,777                        |
| Merrill Lynch International Bank, London | United Kingdom       | Triparty Collateral   | Government Bond    | AA+                     | GBP        | Above one year     | 3,823,108                      |
| Goldman Sachs International, London      | United Kingdom       | Triparty Collateral   | Government Bond    | AA+                     | USD        | Above one year     | 1,003,122                      |
| Goldman Sachs International, London      | United Kingdom       | Triparty Collateral   | Government Bond    | AA+                     | JPY        | Above one year     | 2,562,977                      |
| Goldman Sachs International, London      | United Kingdom       | Triparty Collateral   | Government Bond    | A+                      | JPY        | Less than one year | 639,397                        |
| BNP Paribas                              | France               | Triparty Collateral   | Government Bond    | AA                      | GBP        | Above one year     | 8,403,182                      |
| BNP Paribas                              | France               | Triparty Collateral   | Government Bond    | A+                      | JPY        | Above one year     | 759,644                        |
| BNP Paribas                              | France               | Triparty Collateral   | Government Bond    | A+                      | JPY        | Less than one year | 3,988,764                      |
| Morgan Stanley, London                   | United Kingdom       | Triparty Collateral   | Government Bond    | AA                      | EUR        | Above one year     | 818,872                        |
| Morgan Stanley, London                   | United Kingdom       | Triparty Collateral   | Government Bond    | A+                      | JPY        | Above one year     | 3,502,769                      |
| Morgan Stanley, London                   | United Kingdom       | Triparty Collateral   | Government Bond    | A+                      | JPY        | Less than one year | 821,713                        |
| Royal Bank of Canada                     | Canada               | Triparty Collateral   | Government Bond    | AA                      | GBP        | Above one year     | 1,203,270                      |
| Royal Bank of Canada                     | Canada               | Triparty Collateral   | Bond               | AA+                     | USD        | Less than one year | 1,010                          |

\*The Securities Lending transactions contracts have an open maturity

\*\* S&P Long-term Issuer Rating

# Appendix VII (Additional Disclosures) – Securities Financing Transactions Regulation (“SFTR”) (continued)

## Aggregate Transaction Data (continued)

### Security lending transactions (continued)

| Global High Yield Bond                   |                      |                       |                    |                         |            |                    |                                |
|------------------------------------------|----------------------|-----------------------|--------------------|-------------------------|------------|--------------------|--------------------------------|
| Collateral Counterparty                  | Counterparty Country | Settlement & Clearing | Type of Collateral | Quality of Collateral** | Collateral | Maturity Tenor *   | Amounts (in Sub-Fund Currency) |
| Bank of Nova Scotia                      | Canada               | Triparty Collateral   | Government Bond    | AAA                     | EUR        | Above one year     | 270,277                        |
| Bank of Nova Scotia                      | Canada               | Triparty Collateral   | Government Bond    | AA                      | GBP        | Above one year     | 226,328                        |
| Bank of Nova Scotia                      | Canada               | Triparty Collateral   | Government Bond    | AA                      | EUR        | Above one year     | 226,241                        |
| Bank of Nova Scotia                      | Canada               | Triparty Collateral   | Government Bond    | AA+                     | USD        | Above one year     | 181,585                        |
| Bank of Nova Scotia                      | Canada               | Triparty Collateral   | Government Bond    | AA+                     | USD        | Less than one year | 44,711                         |
| Bank of Nova Scotia                      | Canada               | Triparty Collateral   | Government Bond    | A+                      | JPY        | Above one year     | 182,498                        |
| Barclays Bank, Plc                       | United Kingdom       | Triparty Collateral   | Government Bond    | AAA                     | EUR        | Above one year     | 1,465,053                      |
| Barclays Bank, Plc                       | United Kingdom       | Triparty Collateral   | Government Bond    | AA                      | GBP        | Above one year     | 4,835,733                      |
| Barclays Bank, Plc                       | United Kingdom       | Triparty Collateral   | Government Bond    | AA+                     | USD        | Above one year     | 7,452,153                      |
| Barclays Bank, Plc                       | United Kingdom       | Triparty Collateral   | Government Bond    | AA+                     | USD        | Less than one year | 2,437,220                      |
| Barclays Bank, Plc                       | United Kingdom       | Triparty Collateral   | Government Bond    | A+                      | JPY        | Above one year     | 58,050                         |
| Crédit Suisse International, London      | United Kingdom       | Triparty Collateral   | Equity             | N/C                     | EUR        | NC                 | 11,148                         |
| Crédit Suisse International, London      | United Kingdom       | Triparty Collateral   | Equity             | N/C                     | AUD        | NC                 | 95                             |
| Crédit Suisse International, London      | United Kingdom       | Triparty Collateral   | Government Bond    | AA                      | EUR        | Above one year     | 3,615                          |
| Crédit Suisse International, London      | United Kingdom       | Triparty Collateral   | Government Bond    | AA+                     | EUR        | Above one year     | 2,861                          |
| Crédit Suisse International, London      | United Kingdom       | Triparty Collateral   | Government Bond    | AA+                     | EUR        | Less than one year | 3,055                          |
| Crédit Suisse International, London      | United Kingdom       | Triparty Collateral   | Government Bond    | AA+                     | USD        | Above one year     | 1,71                           |
| Crédit Suisse International, London      | United Kingdom       | Triparty Collateral   | Government Bond    | A+                      | JPY        | Above one year     | 3,452                          |
| HSBC Bank PLC, London                    | United Kingdom       | Triparty Collateral   | Equity             | N/C                     | EUR        | NC                 | 2,943                          |
| HSBC Bank PLC, London                    | United Kingdom       | Triparty Collateral   | Government Bond    | AA                      | GBP        | Above one year     | 11,486,392                     |
| HSBC Bank PLC, London                    | United Kingdom       | Triparty Collateral   | Government Bond    | AA                      | GBP        | Less than one year | 2,027,584                      |
| HSBC Bank PLC, London                    | United Kingdom       | Triparty Collateral   | Bond               | AA+                     | USD        | Above one year     | 1,613,802                      |
| Nomura International, Plc                | Japan                | Bilateral Collateral  | Government Bond    | AA+                     | USD        | Above one year     | 3,706                          |
| Nomura International, Plc                | Japan                | Bilateral Collateral  | Government Bond    | AA+                     | USD        | Less than one year | 1,501                          |
| Nomura International, Plc                | Japan                | Triparty Collateral   | Government Bond    | AA+                     | USD        | Above one year     | 1,640,487                      |
| Nomura International, Plc                | Japan                | Triparty Collateral   | Government Bond    | AA+                     | USD        | Less than one year | 3,815,187                      |
| Nomura International, Plc                | Japan                | Triparty Collateral   | Government Bond    | A+                      | JPY        | Above one year     | 68,852,956                     |
| J.P. Morgan Chase Bank, New York         | United States        | Bilateral Collateral  | Government Bond    | AAA                     | EUR        | Above one year     | 2,827,106                      |
| J.P. Morgan Chase Bank, New York         | United States        | Bilateral Collateral  | Government Bond    | AAA                     | NOK        | Above one year     | -                              |
| J.P. Morgan Chase Bank, New York         | United States        | Bilateral Collateral  | Government Bond    | AA                      | GBP        | Above one year     | -                              |
| J.P. Morgan Chase Bank, New York         | United States        | Bilateral Collateral  | Government Bond    | AA                      | EUR        | Above one year     | 18,969,713                     |
| J.P. Morgan Chase Bank, New York         | United States        | Triparty Collateral   | Government Bond    | AAA                     | EUR        | Above one year     | 13,686,115                     |
| J.P. Morgan Chase Bank, New York         | United States        | Triparty Collateral   | Government Bond    | AAA                     | CAD        | Above one year     | 8,553,808                      |
| J.P. Morgan Chase Bank, New York         | United States        | Triparty Collateral   | Government Bond    | AA                      | EUR        | Above one year     | 3,421,566                      |
| J.P. Morgan Chase Bank, New York         | United States        | Triparty Collateral   | Government Bond    | AA+                     | USD        | Above one year     | 10,264,600                     |
| J.P. Morgan Chase Bank, New York         | United States        | Triparty Collateral   | Government Bond    | AA+                     | USD        | Less than one year | 6,843,022                      |
| Merrill Lynch International Bank, London | United Kingdom       | Triparty Collateral   | Government Bond    | AAA                     | EUR        | Above one year     | 764,546                        |
| Merrill Lynch International Bank, London | United Kingdom       | Triparty Collateral   | Government Bond    | AAA                     | AUD        | Above one year     | 154,763                        |
| Merrill Lynch International Bank, London | United Kingdom       | Triparty Collateral   | Government Bond    | AA                      | GBP        | Above one year     | 3,636,394                      |
| Merrill Lynch International Bank, London | United Kingdom       | Triparty Collateral   | Government Bond    | AA+                     | USD        | Above one year     | 75,438                         |
| Merrill Lynch International Bank, London | United Kingdom       | Triparty Collateral   | Bond               | AA+                     | USD        | Above one year     | 468,348                        |
| Goldman Sachs International, London      | United Kingdom       | Triparty Collateral   | Government Bond    | AAA                     | EUR        | Above one year     | 1,766,471                      |
| Goldman Sachs International, London      | United Kingdom       | Triparty Collateral   | Government Bond    | AAA                     | DKK        | Above one year     | 1,766,531                      |
| Goldman Sachs International, London      | United Kingdom       | Triparty Collateral   | Government Bond    | AA                      | GBP        | Above one year     | 1,765,728                      |
| Goldman Sachs International, London      | United Kingdom       | Triparty Collateral   | Government Bond    | AA+                     | USD        | Above one year     | 4,529,122                      |
| Goldman Sachs International, London      | United Kingdom       | Triparty Collateral   | Government Bond    | AA+                     | USD        | Less than one year | 1,765,087                      |
| BNP Paribas                              | France               | Triparty Collateral   | Government Bond    | AA                      | GBP        | Above one year     | 9,137,229                      |
| BNP Paribas                              | France               | Triparty Collateral   | Government Bond    | A+                      | JPY        | Above one year     | 199,588                        |
| BNP Paribas                              | France               | Triparty Collateral   | Government Bond    | A+                      | JPY        | Less than one year | 1,049,500                      |
| Morgan Stanley, London                   | United Kingdom       | Triparty Collateral   | Equity             | N/C                     | HKD        | NC                 | 1,122                          |
| Morgan Stanley, London                   | United Kingdom       | Triparty Collateral   | Government Bond    | AA                      | EUR        | Above one year     | 663,665                        |
| Morgan Stanley, London                   | United Kingdom       | Triparty Collateral   | Government Bond    | A+                      | JPY        | Above one year     | 3,960,958                      |
| Morgan Stanley, London                   | United Kingdom       | Triparty Collateral   | Government Bond    | A+                      | JPY        | Less than one year | 86,934                         |
| Royal Bank of Canada                     | Canada               | Triparty Collateral   | Government Bond    | AA                      | GBP        | Above one year     | 4,894,036                      |
| Royal Bank of Canada                     | Canada               | Triparty Collateral   | Government Bond    | AA                      | GBP        | Less than one year | 863,831                        |
| Royal Bank of Canada                     | Canada               | Triparty Collateral   | Bond               | AA+                     | USD        | Less than one year | 1,010                          |

  

| Global Inflation Linked Bond         |                      |                       |                    |                         |            |                    |                                |
|--------------------------------------|----------------------|-----------------------|--------------------|-------------------------|------------|--------------------|--------------------------------|
| Collateral Counterparty              | Counterparty Country | Settlement & Clearing | Type of Collateral | Quality of Collateral** | Collateral | Maturity Tenor *   | Amounts (in Sub-Fund Currency) |
| Bank of Nova Scotia                  | Canada               | Triparty Collateral   | Government Bond    | AAA                     | EUR        | Above one year     | 244,155                        |
| Bank of Nova Scotia                  | Canada               | Triparty Collateral   | Government Bond    | AA                      | GBP        | Above one year     | 203,389                        |
| Bank of Nova Scotia                  | Canada               | Triparty Collateral   | Government Bond    | AA                      | EUR        | Above one year     | 203,370                        |
| Bank of Nova Scotia                  | Canada               | Triparty Collateral   | Government Bond    | AA+                     | USD        | Above one year     | 146,655                        |
| Bank of Nova Scotia                  | Canada               | Triparty Collateral   | Government Bond    | AA+                     | USD        | Less than one year | 56,734                         |
| Bank of Nova Scotia                  | Canada               | Triparty Collateral   | Government Bond    | A+                      | JPY        | Above one year     | 162,643                        |
| Hong Kong & Shanghai Bank, Hong Kong | China                | Triparty Collateral   | Equity             | N/C                     | JPY        | NC                 | 11,677,927                     |
| Hong Kong & Shanghai Bank, Hong Kong | China                | Triparty Collateral   | Equity             | N/C                     | AUD        | NC                 | 11,686,053                     |
| Hong Kong & Shanghai Bank, Hong Kong | China                | Triparty Collateral   | Equity             | N/C                     | HKD        | NC                 | 54,543,073                     |
| Hong Kong & Shanghai Bank, Hong Kong | China                | Triparty Collateral   | Government Bond    | A+                      | JPY        | Above one year     | 379,497                        |
| Hong Kong & Shanghai Bank, Hong Kong | China                | Triparty Collateral   | Government Bond    | A+                      | JPY        | Less than one year | 808,394                        |
| HSBC Bank PLC, London                | United Kingdom       | Triparty Collateral   | Government Bond    | AAA                     | EUR        | Above one year     | 1,682,837                      |
| HSBC Bank PLC, London                | United Kingdom       | Triparty Collateral   | Government Bond    | AA                      | GBP        | Above one year     | 4,203,633                      |
| HSBC Bank PLC, London                | United Kingdom       | Triparty Collateral   | Government Bond    | AA                      | EUR        | Above one year     | 3,362,908                      |
| HSBC Bank PLC, London                | United Kingdom       | Triparty Collateral   | Government Bond    | AA                      | EUR        | Less than one year | 3,362,907                      |
| HSBC Bank PLC, London                | United Kingdom       | Triparty Collateral   | Government Bond    | AA+                     | USD        | Above one year     | 6,405,889                      |
| Nomura International, Plc            | Japan                | Triparty Collateral   | Government Bond    | AA                      | EUR        | Above one year     | 262,637                        |
| Nomura International, Plc            | Japan                | Triparty Collateral   | Government Bond    | A+                      | JPY        | Above one year     | 2,877,567                      |
| Nomura International, Plc            | Japan                | Triparty Collateral   | Government Bond    | A+                      | JPY        | Less than one year | 3,666                          |
| Natixis                              | France               | Triparty Collateral   | Equity             | N/C                     | GBP        | NC                 | 802,048                        |
| Natixis                              | France               | Triparty Collateral   | Equity             | N/C                     | EUR        | NC                 | 2,835,548                      |
| Natixis                              | France               | Triparty Collateral   | Government Bond    | A+                      | JPY        | Above one year     | 816,929                        |
| Natixis                              | France               | Triparty Collateral   | Government Bond    | A+                      | JPY        | Less than one year | 816,878                        |

\*The Securities Lending transactions contracts have an open maturity

\*\* S&P Long-term Issuer Rating

# Appendix VII (Additional Disclosures) – Securities Financing Transactions Regulation (“SFTR”) (continued)

## Aggregate Transaction Data (continued)

### Security lending transactions (continued)

| Global Short Duration Bond               |                      |                       |                    |                         |            |                    |                                |
|------------------------------------------|----------------------|-----------------------|--------------------|-------------------------|------------|--------------------|--------------------------------|
| Collateral Counterparty                  | Counterparty Country | Settlement & Clearing | Type of Collateral | Quality of Collateral** | Collateral | Maturity Tenor *   | Amounts (in Sub-Fund Currency) |
| Nomura International, Pfc                | Japan                | Triparty Collateral   | Government Bond    | AA                      | EUR        | Above one year     | 1,918,108                      |
| Nomura International, Pfc                | Japan                | Triparty Collateral   | Government Bond    | AA+                     | USD        | Above one year     | 790,386                        |
| Nomura International, Pfc                | Japan                | Triparty Collateral   | Government Bond    | A+                      | JPY        | Above one year     | 6,764,026                      |
| Nomura International, Pfc                | Japan                | Triparty Collateral   | Government Bond    | A+                      | JPY        | Less than one year | 3,199,835                      |
| Merrill Lynch International Bank, London | United Kingdom       | Triparty Collateral   | Government Bond    | AAA                     | EUR        | Above one year     | 6,628                          |
| Merrill Lynch International Bank, London | United Kingdom       | Triparty Collateral   | Government Bond    | AA                      | GBP        | Above one year     | 6,365,820                      |
| Goldman Sachs International, London      | United Kingdom       | Triparty Collateral   | Government Bond    | AAA                     | DKK        | Above one year     | 1,705,569                      |
| Goldman Sachs International, London      | United Kingdom       | Triparty Collateral   | Government Bond    | AA                      | GBP        | Above one year     | 851,790                        |
| Goldman Sachs International, London      | United Kingdom       | Triparty Collateral   | Government Bond    | AA+                     | USD        | Above one year     | 2,556,840                      |
| Goldman Sachs International, London      | United Kingdom       | Triparty Collateral   | Government Bond    | AA+                     | USD        | Less than one year | 483,031                        |
| BNP Paribas                              | France               | Triparty Collateral   | Government Bond    | A+                      | JPY        | Above one year     | 1,807,481                      |
| BNP Paribas                              | France               | Triparty Collateral   | Government Bond    | A+                      | JPY        | Less than one year | 9,489,805                      |
| Royal Bank of Canada                     | Canada               | Triparty Collateral   | Equity             | N/C                     | GBP        | N/C                | 20,009,971                     |
| Royal Bank of Canada                     | Canada               | Triparty Collateral   | Equity             | N/C                     | USD        | N/C                | 68,258,787                     |
| Royal Bank of Canada                     | Canada               | Triparty Collateral   | Equity             | N/C                     | AUD        | N/C                | 2,394,736                      |
| Royal Bank of Canada                     | Canada               | Triparty Collateral   | Equity             | N/C                     | CAD        | N/C                | 18,705,433                     |

| RMB Fixed Income                         |                      |                       |                    |                         |            |                    |                                |
|------------------------------------------|----------------------|-----------------------|--------------------|-------------------------|------------|--------------------|--------------------------------|
| Collateral Counterparty                  | Counterparty Country | Settlement & Clearing | Type of Collateral | Quality of Collateral** | Collateral | Maturity Tenor *   | Amounts (in Sub-Fund Currency) |
| Barclays Bank, Pfc                       | United Kingdom       | Triparty Collateral   | Government Bond    | AAA                     | EUR        | Above one year     | 99,384                         |
| Barclays Bank, Pfc                       | United Kingdom       | Triparty Collateral   | Government Bond    | AAA                     | EUR        | Less than one year | 61,170                         |
| Barclays Bank, Pfc                       | United Kingdom       | Triparty Collateral   | Government Bond    | AA                      | GBP        | Above one year     | 59,203                         |
| Barclays Bank, Pfc                       | United Kingdom       | Triparty Collateral   | Government Bond    | AA+                     | EUR        | Above one year     | 2,708                          |
| Barclays Bank, Pfc                       | United Kingdom       | Triparty Collateral   | Government Bond    | AA+                     | USD        | Above one year     | 122,877                        |
| Barclays Bank, Pfc                       | United Kingdom       | Triparty Collateral   | Government Bond    | AA+                     | USD        | Less than one year | 607,333                        |
| Barclays Bank, Pfc                       | United Kingdom       | Triparty Collateral   | Government Bond    | A+                      | JPY        | Above one year     | 1,724                          |
| Merrill Lynch International Bank, London | United Kingdom       | Triparty Collateral   | Government Bond    | AA                      | GBP        | Above one year     | 637,185                        |
| Goldman Sachs International, London      | United Kingdom       | Triparty Collateral   | Government Bond    | AAA                     | EUR        | Above one year     | 189,854                        |
| Goldman Sachs International, London      | United Kingdom       | Triparty Collateral   | Government Bond    | AAA                     | EUR        | Less than one year | 30,143                         |
| Goldman Sachs International, London      | United Kingdom       | Triparty Collateral   | Government Bond    | AAA                     | DKK        | Above one year     | 3,595                          |
| Goldman Sachs International, London      | United Kingdom       | Triparty Collateral   | Government Bond    | AA                      | GBP        | Above one year     | 7,126                          |
| Goldman Sachs International, London      | United Kingdom       | Triparty Collateral   | Government Bond    | AA                      | GBP        | Less than one year | 119                            |
| Goldman Sachs International, London      | United Kingdom       | Triparty Collateral   | Government Bond    | AA                      | EUR        | Above one year     | 372,737                        |
| Goldman Sachs International, London      | United Kingdom       | Triparty Collateral   | Government Bond    | AA+                     | EUR        | Above one year     | 695                            |
| Goldman Sachs International, London      | United Kingdom       | Triparty Collateral   | Government Bond    | AA+                     | EUR        | Less than one year | 642                            |
| Goldman Sachs International, London      | United Kingdom       | Triparty Collateral   | Government Bond    | AA+                     | USD        | Above one year     | 340,454                        |
| Goldman Sachs International, London      | United Kingdom       | Triparty Collateral   | Government Bond    | AA+                     | USD        | Less than one year | 74,130                         |
| BNP Paribas                              | France               | Triparty Collateral   | Government Bond    | A+                      | JPY        | Above one year     | 57,155                         |
| BNP Paribas                              | France               | Triparty Collateral   | Government Bond    | A+                      | JPY        | Less than one year | 303,522                        |

| Singapore Dollar Income Bond             |                      |                       |                    |                         |            |                    |                                |
|------------------------------------------|----------------------|-----------------------|--------------------|-------------------------|------------|--------------------|--------------------------------|
| Collateral Counterparty                  | Counterparty Country | Settlement & Clearing | Type of Collateral | Quality of Collateral** | Collateral | Maturity Tenor *   | Amounts (in Sub-Fund Currency) |
| Barclays Bank, Pfc                       | United Kingdom       | Triparty Collateral   | Government Bond    | AAA                     | EUR        | Above one year     | 178,811                        |
| Barclays Bank, Pfc                       | United Kingdom       | Triparty Collateral   | Government Bond    | AAA                     | EUR        | Less than one year | 132                            |
| Barclays Bank, Pfc                       | United Kingdom       | Triparty Collateral   | Government Bond    | AA                      | GBP        | Above one year     | 463,416                        |
| Barclays Bank, Pfc                       | United Kingdom       | Triparty Collateral   | Government Bond    | AA+                     | EUR        | Above one year     | 6,160                          |
| Barclays Bank, Pfc                       | United Kingdom       | Triparty Collateral   | Government Bond    | AA+                     | USD        | Above one year     | 373,303                        |
| Barclays Bank, Pfc                       | United Kingdom       | Triparty Collateral   | Government Bond    | AA+                     | USD        | Less than one year | 180,211                        |
| Barclays Bank, Pfc                       | United Kingdom       | Triparty Collateral   | Government Bond    | A+                      | JPY        | Above one year     | 5,099                          |
| Crédit Suisse International, London      | United Kingdom       | Triparty Collateral   | Equity             | N/C                     | EUR        | N/C                | 100,683                        |
| Crédit Suisse International, London      | United Kingdom       | Triparty Collateral   | Government Bond    | AA                      | EUR        | Above one year     | 51,538                         |
| Crédit Suisse International, London      | United Kingdom       | Triparty Collateral   | Government Bond    | AA+                     | EUR        | Above one year     | 76,447                         |
| Crédit Suisse International, London      | United Kingdom       | Triparty Collateral   | Government Bond    | AA+                     | EUR        | Less than one year | 51,434                         |
| Crédit Suisse International, London      | United Kingdom       | Triparty Collateral   | Government Bond    | AA+                     | USD        | Above one year     | 18,709                         |
| Crédit Suisse International, London      | United Kingdom       | Triparty Collateral   | Government Bond    | A+                      | JPY        | Above one year     | 52,225                         |
| Nomura International, Pfc                | Japan                | Triparty Collateral   | Government Bond    | AA                      | EUR        | Above one year     | 1,243,868                      |
| Nomura International, Pfc                | Japan                | Triparty Collateral   | Government Bond    | A+                      | JPY        | Above one year     | 6,158,798                      |
| Nomura International, Pfc                | Japan                | Triparty Collateral   | Government Bond    | A+                      | JPY        | Less than one year | 892,349                        |
| Merrill Lynch International Bank, London | United Kingdom       | Triparty Collateral   | Government Bond    | AA                      | GBP        | Above one year     | 869,695                        |
| Goldman Sachs International, London      | United Kingdom       | Triparty Collateral   | Government Bond    | AAA                     | EUR        | Above one year     | 24,151                         |
| Goldman Sachs International, London      | United Kingdom       | Triparty Collateral   | Government Bond    | AA                      | GBP        | Above one year     | 223,936                        |
| Goldman Sachs International, London      | United Kingdom       | Triparty Collateral   | Government Bond    | AA                      | EUR        | Above one year     | 223,928                        |
| Goldman Sachs International, London      | United Kingdom       | Triparty Collateral   | Government Bond    | AA+                     | USD        | Above one year     | 893,276                        |
| Goldman Sachs International, London      | United Kingdom       | Triparty Collateral   | Government Bond    | AA+                     | USD        | Less than one year | 128,642                        |
| Goldman Sachs International, London      | United Kingdom       | Triparty Collateral   | Government Bond    | A+                      | JPY        | Above one year     | 296,714                        |
| Goldman Sachs International, London      | United Kingdom       | Triparty Collateral   | Government Bond    | A+                      | JPY        | Less than one year | 160,545                        |
| BNP Paribas                              | France               | Triparty Collateral   | Government Bond    | A+                      | JPY        | Above one year     | 211,743                        |
| BNP Paribas                              | France               | Triparty Collateral   | Government Bond    | A+                      | JPY        | Less than one year | 1,112,318                      |
| Morgan Stanley, London                   | United Kingdom       | Triparty Collateral   | Government Bond    | A+                      | JPY        | Above one year     | 467,042                        |
| Morgan Stanley, London                   | United Kingdom       | Triparty Collateral   | Government Bond    | A+                      | JPY        | Less than one year | 910                            |

| US High Yield Bond      |                      |                       |                    |                         |            |                    |                                |
|-------------------------|----------------------|-----------------------|--------------------|-------------------------|------------|--------------------|--------------------------------|
| Collateral Counterparty | Counterparty Country | Settlement & Clearing | Type of Collateral | Quality of Collateral** | Collateral | Maturity Tenor *   | Amounts (in Sub-Fund Currency) |
| Barclays Bank, Pfc      | United Kingdom       | Triparty Collateral   | Government Bond    | AAA                     | EUR        | Above one year     | 22,838                         |
| Barclays Bank, Pfc      | United Kingdom       | Triparty Collateral   | Government Bond    | AAA                     | EUR        | Less than one year | 17                             |
| Barclays Bank, Pfc      | United Kingdom       | Triparty Collateral   | Government Bond    | AA                      | GBP        | Above one year     | 60,187                         |
| Barclays Bank, Pfc      | United Kingdom       | Triparty Collateral   | Government Bond    | AA+                     | EUR        | Above one year     | 1,805                          |
| Barclays Bank, Pfc      | United Kingdom       | Triparty Collateral   | Government Bond    | AA+                     | USD        | Above one year     | 48,809                         |
| Barclays Bank, Pfc      | United Kingdom       | Triparty Collateral   | Government Bond    | AA+                     | USD        | Less than one year | 23,503                         |
| Barclays Bank, Pfc      | United Kingdom       | Triparty Collateral   | Government Bond    | A+                      | JPY        | Above one year     | 862                            |
| BNP Paribas             | France               | Triparty Collateral   | Government Bond    | A+                      | JPY        | Above one year     | 30,241                         |
| BNP Paribas             | France               | Triparty Collateral   | Government Bond    | A+                      | JPY        | Less than one year | 160,924                        |

| US Short Duration High Yield Bond <sup>d</sup> |                      |                       |                    |                         |            |                    |                                |
|------------------------------------------------|----------------------|-----------------------|--------------------|-------------------------|------------|--------------------|--------------------------------|
| Collateral Counterparty                        | Counterparty Country | Settlement & Clearing | Type of Collateral | Quality of Collateral** | Collateral | Maturity Tenor *   | Amounts (in Sub-Fund Currency) |
| Merrill Lynch International Bank, London       | United Kingdom       | Triparty Collateral   | Government Bond    | AA                      | GBP        | Above one year     | 1,274,370                      |
| Goldman Sachs International, London            | United Kingdom       | Triparty Collateral   | Government Bond    | AAA                     | EUR        | Above one year     | 462,317                        |
| Goldman Sachs International, London            | United Kingdom       | Triparty Collateral   | Government Bond    | AA                      | GBP        | Above one year     | 43                             |
| Goldman Sachs International, London            | United Kingdom       | Triparty Collateral   | Government Bond    | AA                      | EUR        | Above one year     | 166,863                        |
| Goldman Sachs International, London            | United Kingdom       | Triparty Collateral   | Government Bond    | AA+                     | EUR        | Above one year     | 91,451                         |
| Morgan Stanley, London                         | United Kingdom       | Triparty Collateral   | Government Bond    | A+                      | JPY        | Above one year     | 270,802                        |
| Morgan Stanley, London                         | United Kingdom       | Triparty Collateral   | Government Bond    | A+                      | JPY        | Less than one year | 12,322                         |
| Royal Bank of Canada                           | Canada               | Triparty Collateral   | Government Bond    | AA                      | GBP        | Above one year     | 465,411                        |
| Royal Bank of Canada                           | Canada               | Triparty Collateral   | Bond               | AA+                     | USD        | Less than one year | 1,010                          |

| Global Credit Floating Rate Fixed Term Bond 2023 - 2 |                      |                       |                    |                         |            |                    |                                |
|------------------------------------------------------|----------------------|-----------------------|--------------------|-------------------------|------------|--------------------|--------------------------------|
| Collateral Counterparty                              | Counterparty Country | Settlement & Clearing | Type of Collateral | Quality of Collateral** | Collateral | Maturity Tenor *   | Amounts (in Sub-Fund Currency) |
| HSBC Bank PLC, London                                | United Kingdom       | Triparty Collateral   | Government Bond    | AA                      | GBP        | Above one year     | 188,950                        |
| HSBC Bank PLC, London                                | United Kingdom       | Triparty Collateral   | Bond               | AA+                     | USD        | Above one year     | 4,755                          |
| Nomura International, Pfc                            | Japan                | Triparty Collateral   | Government Bond    | AA+                     | USD        | Less than one year | -                              |
| BNP Paribas                                          | France               | Triparty Collateral   | Government Bond    | AA                      | GBP        | Above one year     | 210,272                        |

\*The Securities Lending transactions contracts have an open maturity

\*\* S&P Long-term Issuer Rating

# Until 3 July 2023, the sub-fund was named Global Short Duration High Yield Bond.

# Appendix VII (Additional Disclosures) – Securities Financing Transactions Regulation (“SFTR”) (continued)

## Aggregate Transaction Data (continued)

### Security lending transactions (continued)

#### Managed Solutions - Asia Focused Conservative

| Collateral Counterparty             | Counterparty country | Settlement & clearing | Type of collateral | Quality of Collateral** | Collateral currency | Maturity Tenor *   | Amount in sub-fund currency |
|-------------------------------------|----------------------|-----------------------|--------------------|-------------------------|---------------------|--------------------|-----------------------------|
| Goldman Sachs International, London | United Kingdom       | Triparty Collateral   | Government Bond    | AA                      | GBP                 | NC                 | 49,653                      |
| Goldman Sachs International, London | United Kingdom       | Triparty Collateral   | Government Bond    | AA+                     | USD                 | Above one year     | 24,586                      |
| Goldman Sachs International, London | United Kingdom       | Triparty Collateral   | Government Bond    | AA+                     | USD                 | Less than one year | 14,791                      |
| Goldman Sachs International, London | United Kingdom       | Triparty Collateral   | Government Bond    | A+                      | JPY                 | Above one year     | 74,090                      |
| BNP Paribas                         | France               | Triparty Collateral   | Government Bond    | A+                      | JPY                 | Above one year     | 45,663                      |
| BNP Paribas                         | France               | Triparty Collateral   | Government Bond    | A+                      | JPY                 | Less than one year | 239,886                     |

#### Managed Solutions - Asia Focused Growth

| Collateral Counterparty | Counterparty country | Settlement & clearing | Type of collateral | Quality of Collateral** | Collateral currency | Maturity Tenor * | Amount in sub-fund currency |
|-------------------------|----------------------|-----------------------|--------------------|-------------------------|---------------------|------------------|-----------------------------|
| Natixis                 | France               | Triparty Collateral   | Equity             | N/C                     | EUR                 | NC               | 67,703                      |
| Natixis                 | France               | Triparty Collateral   | Equity             | N/C                     | EUR                 | NC               | 81,016                      |
| Natixis                 | France               | Triparty Collateral   | Equity             | N/C                     | USD                 | NC               | 40,504                      |
| Natixis                 | France               | Triparty Collateral   | Equity             | N/C                     | JPY                 | NC               | 40,426                      |
| Natixis                 | France               | Triparty Collateral   | Equity             | N/C                     | SEK                 | NC               | 40,520                      |

#### Managed Solutions - Asia Focused Income

| Collateral Counterparty             | Counterparty Country | Settlement & Clearing | Type of Collateral | Quality of Collateral** | Collateral | Maturity Tenor *   | Amounts (in Sub-Fund Currency) |
|-------------------------------------|----------------------|-----------------------|--------------------|-------------------------|------------|--------------------|--------------------------------|
| Barclays Bank, Plc                  | United Kingdom       | Triparty Collateral   | Government Bond    | AAA                     | EUR        | Above one year     | 254,552                        |
| Barclays Bank, Plc                  | United Kingdom       | Triparty Collateral   | Government Bond    | AAA                     | EUR        | Less than one year | 155,792                        |
| Barclays Bank, Plc                  | United Kingdom       | Triparty Collateral   | Government Bond    | AA                      | GBP        | Above one year     | 151,550                        |
| Barclays Bank, Plc                  | United Kingdom       | Triparty Collateral   | Government Bond    | AA+                     | EUR        | Above one year     | 2,708                          |
| Barclays Bank, Plc                  | United Kingdom       | Triparty Collateral   | Government Bond    | AA+                     | USD        | Above one year     | 314,361                        |
| Barclays Bank, Plc                  | United Kingdom       | Triparty Collateral   | Government Bond    | AA+                     | USD        | Less than one year | 155,338                        |
| Barclays Bank, Plc                  | United Kingdom       | Triparty Collateral   | Government Bond    | A+                      | JPY        | Above one year     | 4,311                          |
| Credit Suisse International, London | United Kingdom       | Triparty Collateral   | Equity             | N/C                     | EUR        | NC                 | 70,225                         |
| Credit Suisse International, London | United Kingdom       | Triparty Collateral   | Government Bond    | AA                      | EUR        | Above one year     | 28,622                         |
| Credit Suisse International, London | United Kingdom       | Triparty Collateral   | Government Bond    | AA+                     | EUR        | Above one year     | 28,608                         |
| Credit Suisse International, London | United Kingdom       | Triparty Collateral   | Government Bond    | AA+                     | EUR        | Less than one year | 28,517                         |
| Credit Suisse International, London | United Kingdom       | Triparty Collateral   | Government Bond    | AA+                     | USD        | Above one year     | 8,749                          |
| Credit Suisse International, London | United Kingdom       | Triparty Collateral   | Government Bond    | A+                      | JPY        | Above one year     | 28,769                         |
| HSBC Bank PLC, London               | United Kingdom       | Triparty Collateral   | Equity             | N/C                     | GBP        | NC                 | 59,962                         |
| HSBC Bank PLC, London               | United Kingdom       | Triparty Collateral   | Equity             | N/C                     | EUR        | NC                 | 179,389                        |
| HSBC Bank PLC, London               | United Kingdom       | Triparty Collateral   | Government Bond    | AA                      | GBP        | Above one year     | 118,476                        |
| HSBC Bank PLC, London               | United Kingdom       | Triparty Collateral   | Government Bond    | AA+                     | USD        | Above one year     | 237,013                        |
| Nomura International, Plc           | Japan                | Triparty Collateral   | Government Bond    | AA                      | EUR        | Above one year     | 227,856                        |
| Nomura International, Plc           | Japan                | Triparty Collateral   | Government Bond    | AA+                     | USD        | Above one year     | 746,690                        |
| Nomura International, Plc           | Japan                | Triparty Collateral   | Government Bond    | A+                      | JPY        | Above one year     | 12,591,318                     |
| Nomura International, Plc           | Japan                | Triparty Collateral   | Government Bond    | A+                      | JPY        | Less than one year | 1,576,192                      |
| J.P. Morgan Chase Bank, New York    | United States        | Triparty Collateral   | Equity             | N/C                     | EUR        | NC                 | 618,184                        |
| J.P. Morgan Chase Bank, New York    | United States        | Triparty Collateral   | Equity             | N/C                     | JPY        | NC                 | 231,025                        |
| J.P. Morgan Chase Bank, New York    | United States        | Triparty Collateral   | Equity             | N/C                     | HKD        | NC                 | 694,600                        |
| J.P. Morgan Chase Bank, New York    | United States        | Triparty Collateral   | Government Bond    | AAA                     | EUR        | Above one year     | 389,039                        |
| J.P. Morgan Chase Bank, New York    | United States        | Triparty Collateral   | Government Bond    | AAA                     | CAD        | Above one year     | 193,830                        |
| J.P. Morgan Chase Bank, New York    | United States        | Triparty Collateral   | Government Bond    | AA                      | EUR        | Above one year     | 146,619                        |
| J.P. Morgan Chase Bank, New York    | United States        | Triparty Collateral   | Government Bond    | AA+                     | USD        | Above one year     | 486,260                        |
| Goldman Sachs International, London | United Kingdom       | Triparty Collateral   | Government Bond    | AAA                     | EUR        | Above one year     | 187,266                        |
| Goldman Sachs International, London | United Kingdom       | Triparty Collateral   | Government Bond    | AAA                     | EUR        | Less than one year | 19,021                         |
| Goldman Sachs International, London | United Kingdom       | Triparty Collateral   | Government Bond    | AAA                     | DKK        | Above one year     | 134                            |
| Goldman Sachs International, London | United Kingdom       | Triparty Collateral   | Government Bond    | AA                      | GBP        | Above one year     | 38,094                         |
| Goldman Sachs International, London | United Kingdom       | Triparty Collateral   | Government Bond    | AA                      | GBP        | Less than one year | 2,426                          |
| Goldman Sachs International, London | United Kingdom       | Triparty Collateral   | Government Bond    | AA                      | EUR        | Above one year     | 678,584                        |
| Goldman Sachs International, London | United Kingdom       | Triparty Collateral   | Government Bond    | AA                      | EUR        | Less than one year | 2,672                          |
| Goldman Sachs International, London | United Kingdom       | Triparty Collateral   | Government Bond    | AA+                     | EUR        | Above one year     | 153,572                        |
| Goldman Sachs International, London | United Kingdom       | Triparty Collateral   | Government Bond    | AA+                     | USD        | Above one year     | 2,905,304                      |
| Goldman Sachs International, London | United Kingdom       | Triparty Collateral   | Government Bond    | A+                      | JPY        | Above one year     | 536,937                        |
| BNP Paribas                         | France               | Triparty Collateral   | Government Bond    | A+                      | JPY        | Above one year     | 635,053                        |
| BNP Paribas                         | France               | Triparty Collateral   | Government Bond    | A+                      | JPY        | Less than one year | 3,334,742                      |
| Morgan Stanley, London              | United Kingdom       | Triparty Collateral   | Government Bond    | A+                      | JPY        | Above one year     | 2,019,713                      |
| Morgan Stanley, London              | United Kingdom       | Triparty Collateral   | Government Bond    | A+                      | JPY        | Less than one year | 3,999                          |

#### US Income Focused

| Collateral Counterparty | Counterparty Country | Settlement & Clearing | Type of Collateral | Quality of Collateral** | Collateral | Maturity Tenor *   | Amounts (in Sub-Fund Currency) |
|-------------------------|----------------------|-----------------------|--------------------|-------------------------|------------|--------------------|--------------------------------|
| Barclays Bank, Plc      | United Kingdom       | Triparty Collateral   | Government Bond    | AAA                     | EUR        | Above one year     | 135,829                        |
| Barclays Bank, Plc      | United Kingdom       | Triparty Collateral   | Government Bond    | AAA                     | EUR        | Less than one year | 83,726                         |
| Barclays Bank, Plc      | United Kingdom       | Triparty Collateral   | Government Bond    | AA                      | GBP        | Above one year     | 81,085                         |
| Barclays Bank, Plc      | United Kingdom       | Triparty Collateral   | Government Bond    | AA+                     | EUR        | Above one year     | 4,513                          |
| Barclays Bank, Plc      | United Kingdom       | Triparty Collateral   | Government Bond    | AA+                     | USD        | Above one year     | 167,572                        |
| Barclays Bank, Plc      | United Kingdom       | Triparty Collateral   | Government Bond    | AA+                     | USD        | Less than one year | 83,150                         |
| Barclays Bank, Plc      | United Kingdom       | Triparty Collateral   | Government Bond    | A+                      | JPY        | Above one year     | 2,299                          |
| HSBC Bank PLC, London   | United Kingdom       | Triparty Collateral   | Equity             | N/C                     | GBP        | NC                 | 1,698,275                      |
| HSBC Bank PLC, London   | United Kingdom       | Triparty Collateral   | Equity             | N/C                     | EUR        | NC                 | 1,016,841                      |
| HSBC Bank PLC, London   | United Kingdom       | Triparty Collateral   | Government Bond    | AA                      | GBP        | Above one year     | 1,345,732                      |
| HSBC Bank PLC, London   | United Kingdom       | Triparty Collateral   | Government Bond    | AA+                     | USD        | Above one year     | 2,601,455                      |
| BNP Paribas             | France               | Triparty Collateral   | Government Bond    | A+                      | JPY        | Above one year     | 312,083                        |
| BNP Paribas             | France               | Triparty Collateral   | Government Bond    | A+                      | JPY        | Less than one year | 1,841,550                      |
| Natixis                 | France               | Triparty Collateral   | Equity             | N/C                     | GBP        | NC                 | 199,231                        |
| Natixis                 | France               | Triparty Collateral   | Equity             | N/C                     | EUR        | NC                 | 732,274                        |
| Natixis                 | France               | Triparty Collateral   | Equity             | N/C                     | JPY        | NC                 | 397,477                        |

\*The Securities Lending transactions contracts have an open maturity

\*\* S&P Long-term Issuer Rating



# Appendix VII (Additional Disclosures) – Securities Financing Transactions Regulation (“SFTR”) (continued)

## Aggregate Transaction Data (continued)

### Total Return Swap

There are no non-cash collateral received in respect to Total Return Swap.

The tenor maturity is less than one year. Currency profile of Total Return Swap as at reporting date is disclosed in Statement of Derivatives, Swaps.

The country of incorporation of counterparty on total return swap is France.

All sub-funds engaged in Total Return Swap utilise bi-lateral settlement and clearing with their respective counterparty.

### Reuse of collateral

The sub-funds do not engage in any reuse of collateral.

### Safekeeping of Collateral

All the collateral assets received on security lending are safe-kept by the depositary Bank of New York Mellon, Euroclear or JP Morgan.

There is no collateral assets granted by the Fund with respect to security lending.

### Return and Cost

All the returns and costs from security lending are as follows:

| Asean Equity*                              |          |         |                   | Asia ex Japan Equity             |          |           |                   | Asia ex Japan Equity Smaller Companies |          |         |                   |
|--------------------------------------------|----------|---------|-------------------|----------------------------------|----------|-----------|-------------------|----------------------------------------|----------|---------|-------------------|
| Return                                     | Currency | Amount  | % overall returns | Return                           | Currency | Amount    | % overall returns | Return                                 | Currency | Amount  | % overall returns |
| To sub-fund                                | USD      | 7,171   | 75%               | To sub-fund                      | USD      | 20,435    | 75%               | To sub-fund                            | USD      | 432,665 | 75%               |
| To Third Party*                            | USD      | 2,390   | 25%               | To Third Party*                  | USD      | 6,812     | 25%               | To Third Party*                        | USD      | 144,222 | 25%               |
| Asia Pacific ex Japan Equity High Dividend |          |         |                   | Chinese Equity                   |          |           |                   | Euroland Equity Smaller Companies      |          |         |                   |
| Return                                     | Currency | Amount  | % overall returns | Return                           | Currency | Amount    | % overall returns | Return                                 | Currency | Amount  | % overall returns |
| To sub-fund                                | USD      | 52,142  | 75%               | To sub-fund                      | USD      | 44,400    | 75%               | To sub-fund                            | EUR      | 15,478  | 75%               |
| To Third Party*                            | USD      | 17,381  | 25%               | To Third Party*                  | USD      | 14,800    | 25%               | To Third Party*                        | EUR      | 5,159   | 25%               |
| Euroland Growth                            |          |         |                   | Euroland Value                   |          |           |                   | Europe Value                           |          |         |                   |
| Return                                     | Currency | Amount  | % overall returns | Return                           | Currency | Amount    | % overall returns | Return                                 | Currency | Amount  | % overall returns |
| To sub-fund                                | EUR      | 14,813  | 75%               | To sub-fund                      | EUR      | 20,803    | 75%               | To sub-fund                            | EUR      | 21,445  | 75%               |
| To Third Party*                            | EUR      | 4,938   | 25%               | To Third Party*                  | EUR      | 6,934     | 25%               | To Third Party*                        | EUR      | 7,148   | 25%               |
| Global Emerging Markets Equity             |          |         |                   | Global Real Estate Equity        |          |           |                   | Global Sustainable Long Term Dividend  |          |         |                   |
| Return                                     | Currency | Amount  | % overall returns | Return                           | Currency | Amount    | % overall returns | Return                                 | Currency | Amount  | % overall returns |
| To sub-fund                                | USD      | 62,366  | 75%               | To sub-fund                      | USD      | 79,315    | 75%               | To sub-fund                            | USD      | 1,456   | 75%               |
| To Third Party*                            | USD      | 20,789  | 25%               | To Third Party*                  | USD      | 26,438    | 25%               | To Third Party*                        | USD      | 485     | 25%               |
| Hong Kong Equity                           |          |         |                   | BRIC Equity                      |          |           |                   | BRIC Markets Equity                    |          |         |                   |
| Return                                     | Currency | Amount  | % overall returns | Return                           | Currency | Amount    | % overall returns | Return                                 | Currency | Amount  | % overall returns |
| To sub-fund                                | USD      | 8,395   | 75%               | To sub-fund                      | USD      | 4,474     | 75%               | To sub-fund                            | USD      | 975     | 75%               |
| To Third Party*                            | USD      | 2,798   | 25%               | To Third Party*                  | USD      | 1,491     | 25%               | To Third Party*                        | USD      | 325     | 25%               |
| Frontier Markets                           |          |         |                   | Global Equity Volatility Focused |          |           |                   | Brazil Equity                          |          |         |                   |
| Return                                     | Currency | Amount  | % overall returns | Return                           | Currency | Amount    | % overall returns | Return                                 | Currency | Amount  | % overall returns |
| To sub-fund                                | USD      | 461     | 75%               | To sub-fund                      | USD      | 11,653    | 75%               | To sub-fund                            | USD      | 9       | 75%               |
| To Third Party*                            | USD      | 154     | 25%               | To Third Party*                  | USD      | 3,884     | 25%               | To Third Party*                        | USD      | 3       | 25%               |
| Economic Scale US Equity                   |          |         |                   | Indian Equity                    |          |           |                   | Turkey Equity                          |          |         |                   |
| Return                                     | Currency | Amount  | % overall returns | Return                           | Currency | Amount    | % overall returns | Return                                 | Currency | Amount  | % overall returns |
| To sub-fund                                | USD      | 45,287  | 75%               | To sub-fund                      | USD      | 10,199    | 75%               | To sub-fund                            | EUR      | 9,803   | 75%               |
| To Third Party*                            | USD      | 15,096  | 25%               | To Third Party*                  | USD      | 3,400     | 25%               | To Third Party*                        | EUR      | 3,268   | 25%               |
| Asia Bond                                  |          |         |                   | Asia High Yield Bond             |          |           |                   | Euro Bond                              |          |         |                   |
| Return                                     | Currency | Amount  | % overall returns | Return                           | Currency | Amount    | % overall returns | Return                                 | Currency | Amount  | % overall returns |
| To sub-fund                                | USD      | 362,475 | 75%               | To sub-fund                      | USD      | 1,761,884 | 75%               | To sub-fund                            | EUR      | 9,366   | 75%               |
| To Third Party*                            | USD      | 120,825 | 25%               | To Third Party*                  | USD      | 587,295   | 25%               | To Third Party*                        | EUR      | 3,122   | 25%               |
| Euro Bond Total Return                     |          |         |                   | Euro Credit Bond                 |          |           |                   | Euro High Yield Bond                   |          |         |                   |
| Return                                     | Currency | Amount  | % overall returns | Return                           | Currency | Amount    | % overall returns | Return                                 | Currency | Amount  | % overall returns |
| To sub-fund                                | EUR      | 9,627   | 75%               | To sub-fund                      | EUR      | 25,424    | 75%               | To sub-fund                            | EUR      | 305,309 | 75%               |
| To Third Party*                            | EUR      | 3,209   | 25%               | To Third Party*                  | EUR      | 8,475     | 25%               | To Third Party*                        | EUR      | 101,770 | 25%               |
| GEM Debt Total Return                      |          |         |                   | Global Bond Total Return         |          |           |                   | Global Corporate Bond                  |          |         |                   |
| Return                                     | Currency | Amount  | % overall returns | Return                           | Currency | Amount    | % overall returns | Return                                 | Currency | Amount  | % overall returns |
| To sub-fund                                | USD      | 3,188   | 75%               | To sub-fund                      | USD      | 15,468    | 75%               | To sub-fund                            | USD      | 383,698 | 75%               |
| To Third Party*                            | USD      | 1,063   | 25%               | To Third Party*                  | USD      | 5,156     | 25%               | To Third Party*                        | USD      | 127,899 | 25%               |

\*The lending agent: Hong Kong & Shanghai Bank, Hong Kong

\*\*Until 1 August 2023, the sub-fund was named Thai Equity

# Appendix VII (Additional Disclosures) – Securities Financing Transactions Regulation (“SFTR”) (continued)

## Return and Cost (continued)

### Global Emerging Markets Bond

| Return          | Currency | Amount  | % overall returns |
|-----------------|----------|---------|-------------------|
| To sub-fund     | USD      | 129,926 | 75%               |
| To Third Party* | USD      | 43,309  | 25%               |

### Global High Income Bond

| Return          | Currency | Amount  | % overall returns |
|-----------------|----------|---------|-------------------|
| To sub-fund     | USD      | 106,056 | 75%               |
| To Third Party* | USD      | 35,352  | 25%               |

### Global Short Duration Bond

| Return          | Currency | Amount | % overall returns |
|-----------------|----------|--------|-------------------|
| To sub-fund     | USD      | 81,912 | 75%               |
| To Third Party* | USD      | 27,304 | 25%               |

### Ultra Short Duration Bond (launched as at 25 May 2021)

| Return          | Currency | Amount | % overall returns |
|-----------------|----------|--------|-------------------|
| To sub-fund     | USD      | 41     | 75%               |
| To Third Party* | USD      | 14     | 25%               |

### US Short Duration High Yield Bond\*\*

| Return          | Currency | Amount | % overall returns |
|-----------------|----------|--------|-------------------|
| To sub-fund     | USD      | 25,197 | 75%               |
| To Third Party* | USD      | 8,399  | 25%               |

### Global Emerging Markets Multi-Asset Income

| Return          | Currency | Amount | % overall returns |
|-----------------|----------|--------|-------------------|
| To sub-fund     | USD      | 115    | 75%               |
| To Third Party* | USD      | 38     | 25%               |

### Managed Solutions - Asia Focused Income

| Return          | Currency | Amount  | % overall returns |
|-----------------|----------|---------|-------------------|
| To sub-fund     | USD      | 183,285 | 75%               |
| To Third Party* | USD      | 61,095  | 25%               |

### Global Emerging Markets Local Debt

| Return          | Currency | Amount  | % overall returns |
|-----------------|----------|---------|-------------------|
| To sub-fund     | USD      | 116,454 | 75%               |
| To Third Party* | USD      | 38,818  | 25%               |

### Global High Yield Bond

| Return          | Currency | Amount  | % overall returns |
|-----------------|----------|---------|-------------------|
| To sub-fund     | USD      | 347,425 | 75%               |
| To Third Party* | USD      | 115,808 | 25%               |

### RMB Fixed Income

| Return          | Currency | Amount | % overall returns |
|-----------------|----------|--------|-------------------|
| To sub-fund     | USD      | 37,628 | 75%               |
| To Third Party* | USD      | 12,543 | 25%               |

### US Dollar Bond

| Return          | Currency | Amount | % overall returns |
|-----------------|----------|--------|-------------------|
| To sub-fund     | USD      | 5,684  | 75%               |
| To Third Party* | USD      | 1,895  | 25%               |

### Global Credit Floating Rate Fixed Term Bond 2023 - 1

| Return          | Currency | Amount | % overall returns |
|-----------------|----------|--------|-------------------|
| To sub-fund     | USD      | 16,286 | 75%               |
| To Third Party* | USD      | 5,429  | 25%               |

### Managed Solutions - Asia Focused Conservative

| Return          | Currency | Amount | % overall returns |
|-----------------|----------|--------|-------------------|
| To sub-fund     | USD      | 400    | 75%               |
| To Third Party* | USD      | 133    | 25%               |

### Multi-Strategy Target Return

| Return          | Currency | Amount | % overall returns |
|-----------------|----------|--------|-------------------|
| To sub-fund     | USD      | 2,889  | 75%               |
| To Third Party* | USD      | 963    | 25%               |

### Global Government Bond

| Return          | Currency | Amount  | % overall returns |
|-----------------|----------|---------|-------------------|
| To sub-fund     | USD      | 641,185 | 75%               |
| To Third Party* | USD      | 213,728 | 25%               |

### Global Inflation Linked Bond

| Return          | Currency | Amount | % overall returns |
|-----------------|----------|--------|-------------------|
| To sub-fund     | USD      | 33,994 | 75%               |
| To Third Party* | USD      | 11,331 | 25%               |

### Singapore Dollar Income Bond

| Return          | Currency | Amount | % overall returns |
|-----------------|----------|--------|-------------------|
| To sub-fund     | SGD      | 81,751 | 75%               |
| To Third Party* | SGD      | 27,250 | 25%               |

### US High Yield Bond

| Return          | Currency | Amount | % overall returns |
|-----------------|----------|--------|-------------------|
| To sub-fund     | USD      | 597    | 75%               |
| To Third Party* | USD      | 199    | 25%               |

### Global Credit Floating Rate Fixed Term Bond 2023 - 2

| Return          | Currency | Amount | % overall returns |
|-----------------|----------|--------|-------------------|
| To sub-fund     | USD      | 22,351 | 75%               |
| To Third Party* | USD      | 7,450  | 25%               |

### Managed Solutions - Asia Focused Growth

| Return          | Currency | Amount | % overall returns |
|-----------------|----------|--------|-------------------|
| To sub-fund     | USD      | 157    | 75%               |
| To Third Party* | USD      | 52     | 25%               |

### US Income Focused

| Return          | Currency | Amount | % overall returns |
|-----------------|----------|--------|-------------------|
| To sub-fund     | USD      | 13,250 | 75%               |
| To Third Party* | USD      | 4,417  | 25%               |

\*The lending agent: Hong Kong & Shanghai Bank, Hong Kong

\*\*Until 3 July 2023, the sub-fund was named Global Short Duration High Yield Bond.

All the returns and costs from Total Return Swaps are attributed to the relevant sub-fund.

## Appendix VIII (Additional Disclosures) – Publication of performance for Sub-funds distributed in Switzerland – Information concerning the Swiss Investors

| Sub-fund                               | Share Class | Share Class<br>Currency | Calendar Year Performance |         |        |
|----------------------------------------|-------------|-------------------------|---------------------------|---------|--------|
|                                        |             |                         | 2022                      | 2021    | 2020   |
| Asia ex Japan Equity                   | AC          | USD                     | (27.20)%                  | (3.72)% | 26.94% |
|                                        | AC EUR      | EUR                     | (22.43)%                  | 3.59%   | 16.45% |
|                                        | ACO EUR     | EUR                     | (29.48)%                  | (4.84)% | 24.42% |
|                                        | AD          | USD                     | (27.20)%                  | (3.72)% | 26.93% |
|                                        | ADO EUR     | EUR                     | (29.49)%                  | (4.85)% | 24.40% |
|                                        | BC          | USD                     | (26.65)%                  | (3.00)% | 27.90% |
|                                        | BC EUR      | EUR                     | (21.84)%                  | 4.37%   | 17.33% |
|                                        | BCO EUR     | EUR                     | (28.96)%                  | (4.13)% | 25.45% |
|                                        | BD          | USD                     | (26.64)%                  | (2.99)% | 27.87% |
|                                        | BD GBP      | GBP                     | (17.40)%                  | (2.11)% | 23.92% |
|                                        | EC          | USD                     | (27.56)%                  | (4.20)% | 26.31% |
|                                        | ED          | USD                     | (27.56)%                  | (4.20)% | 26.31% |
|                                        | IC          | USD                     | (26.58)%                  | (2.90)% | 28.02% |
|                                        | ID          | USD                     | (26.57)%                  | (2.89)% | 27.99% |
|                                        | J1C         | USD                     | (26.47)%                  | (2.75)% | 28.21% |
|                                        | XC          | USD                     | (26.46)%                  | (2.75)% | 28.18% |
| ZC                                     | USD         | (25.95)%                | (2.06)%                   | 29.06%  |        |
| ZD                                     | USD         | (25.93)%                | (2.05)%                   | 29.03%  |        |
| Asia ex Japan Equity Smaller Companies | AC          | USD                     | (28.03)%                  | 14.87%  | 31.90% |
|                                        | AC EUR      | EUR                     | (23.31)%                  | 23.60%  | 21.00% |
|                                        | AD          | USD                     | (28.03)%                  | 14.87%  | 31.89% |
|                                        | AD HKD      | HKD                     | (27.95)%                  | 15.50%  | 31.25% |
|                                        | BC          | USD                     | (27.49)%                  | 15.73%  | 32.90% |
|                                        | BC EUR      | EUR                     | (22.74)%                  | 24.52%  | 21.91% |
|                                        | BC GBP      | GBP                     | (18.35)%                  | 16.80%  | 28.79% |
|                                        | BD          | USD                     | (27.49)%                  | 15.75%  | 32.87% |
|                                        | BD GBP      | GBP                     | (18.35)%                  | 16.81%  | 28.78% |
|                                        | EC          | USD                     | (28.39)%                  | 14.30%  | 31.24% |
|                                        | IC          | USD                     | (27.42)%                  | 15.85%  | 33.02% |
|                                        | IC EUR      | EUR                     | (22.66)%                  | 24.64%  | 22.03% |
|                                        | ID          | USD                     | (27.41)%                  | 15.86%  | 33.01% |
|                                        | J1C         | USD                     | (27.31)%                  | 16.03%  | 33.23% |
|                                        | XC          | USD                     | (27.32)%                  | 16.00%  | 33.16% |
|                                        | XD          | USD                     | (26.67)%                  | 15.80%  | 33.54% |
| ZC                                     | USD         | (26.81)%                | 16.82%                    | 34.07%  |        |

Past performance is not an indication of current or future performance. The performance data do not take the commissions on the issue and redemption of shares into account.

## Appendix VIII (Additional Disclosures) – Publication of performance for Sub-funds distributed in Switzerland – Information concerning the Swiss Investors (continued)

| Sub-fund                                   | Share Class | Share Class<br>Currency | Calendar Year Performance |          |        |
|--------------------------------------------|-------------|-------------------------|---------------------------|----------|--------|
|                                            |             |                         | 2022                      | 2021     | 2020   |
| Asia Pacific ex Japan Equity High Dividend | AC          | USD                     | (17.75)%                  | 3.49%    | 12.19% |
|                                            | AM2         | USD                     | (17.74)%                  | 3.52%    | 12.19% |
|                                            | AM2 HKD     | HKD                     | (17.65)%                  | 4.08%    | 11.64% |
|                                            | AM30 RMB    | RMB                     | (17.77)%                  | 6.08%    | 13.41% |
|                                            | AS          | USD                     | (17.75)%                  | 3.50%    | 12.20% |
|                                            | BC EUR      | EUR                     | (11.70)%                  | 12.19%   | 0.75%  |
|                                            | BD EUR      | EUR                     | (11.66)%                  | 12.21%   | 8.95%  |
|                                            | BS GBP      | GBP                     | (6.68)%                   | 5.25%    | 9.55%  |
|                                            | EC          | USD                     | (18.16)%                  | 2.97%    | 11.63% |
|                                            | IC          | USD                     | (17.04)%                  | 4.37%    | 13.15% |
|                                            | IC EUR      | EUR                     | (11.61)%                  | 12.30%   | 3.80%  |
|                                            | S9S         | USD                     | (16.76)%                  | 4.77%    | 13.55% |
|                                            | XC          | USD                     | (16.92)%                  | 4.49%    | 13.27% |
|                                            | XD          | USD                     | (16.87)%                  | 4.53%    | 27.99% |
|                                            | XDEUR       | EUR                     | (11.47)%                  | 12.47%   | 0.76%  |
|                                            | XM2         | USD                     | (16.92)%                  | (0.91)%  | -      |
|                                            | ZM2*        | USD                     | (16.16)%                  | -        | -      |
| ZS                                         | USD         | (16.35)%                | 5.24%                     | 14.06%   |        |
| China A-shares Equity                      | AC          | USD                     | (30.27)%                  | (7.70)%  | 41.22% |
|                                            | BC          | USD                     | (29.75)%                  | (7.00)%  | 42.27% |
|                                            | BD          | USD                     | (29.75)%                  | (7.00)%  | 42.25% |
|                                            | XC          | USD                     | (29.61)%                  | (6.80)%  | 42.55% |
|                                            | XC EUR      | EUR                     | (24.98)%                  | 0.30%    | 30.82% |
|                                            | ZC          | USD                     | (29.15)%                  | (6.21)%  | 43.50% |
| Chinese Equity                             | AC          | USD                     | (24.36)%                  | (20.77)% | 39.16% |
|                                            | AC EUR      | EUR                     | (19.40)%                  | (14.75)% | 27.68% |
|                                            | AC GBP      | GBP                     | (14.83)%                  | (20.04)% | 34.89% |
|                                            | AC HKD      | HKD                     | (24.27)%                  | (21.17)% | -      |
|                                            | AD          | USD                     | (24.36)%                  | (20.77)% | 39.16% |
|                                            | AD GBP      | GBP                     | (14.82)%                  | (20.04)% | 34.87% |
|                                            | AD HKD      | HKD                     | (24.27)%                  | (20.34)% | 38.48% |
|                                            | BC          | USD                     | (23.79)%                  | (20.17)% | 40.21% |
|                                            | BC GBP      | GBP                     | (14.18)%                  | (19.44)% | 35.88% |
|                                            | BD          | USD                     | (23.78)%                  | (20.17)% | 40.19% |
|                                            | BD GBP      | GBP                     | (14.18)%                  | (19.44)% | 35.88% |
|                                            | EC          | USD                     | (24.73)%                  | (21.17)% | 38.47% |
|                                            | IC          | USD                     | (23.71)%                  | (20.09)% | 40.35% |
|                                            | ID          | USD                     | (23.70)%                  | (20.09)% | 40.34% |
|                                            | ZC          | USD                     | (23.01)%                  | (19.34)% | 41.62% |
|                                            | ZD          | USD                     | (22.99)%                  | (19.34)% | 41.60% |

Past performance is not an indication of current or future performance. The performance data do not take the commissions on the issue and redemption of shares into account.

\* The share classes are launched during the year and hence the performance does not represent a full 12 month period.

## Appendix VIII (Additional Disclosures) – Publication of performance for Sub-funds distributed in Switzerland – Information concerning the Swiss Investors (continued)

| Sub-fund                          | Share Class | Share Class<br>Currency | Calendar Year Performance |         |         |
|-----------------------------------|-------------|-------------------------|---------------------------|---------|---------|
|                                   |             |                         | 2022                      | 2021    | 2020    |
| Euroland Equity Smaller Companies | AC          | EUR                     | (23.52)%                  | 15.26%  | (9.05)% |
|                                   | ACH USD     | USD                     | (20.91)%                  | 16.29%  | (7.49)% |
|                                   | AD          | EUR                     | (23.52)%                  | 15.26%  | (9.04)% |
|                                   | BC          | EUR                     | (22.94)%                  | 16.12%  | (8.36)% |
|                                   | EC          | EUR                     | (23.90)%                  | 14.69%  | (9.50)% |
|                                   | IC          | EUR                     | (22.87)%                  | 16.24%  | (8.27)% |
|                                   | ID          | EUR                     | (22.90)%                  | 16.22%  | (8.26)% |
|                                   | ZC          | EUR                     | (22.75)%                  | 16.49%  | (8.11)% |
| Euroland Growth                   | AC          | EUR                     | (21.28)%                  | 19.98%  | 2.67%   |
|                                   | BC          | EUR                     | (20.68)%                  | 20.88%  | 7.40%   |
|                                   | EC          | EUR                     | (21.66)%                  | 19.38%  | 2.16%   |
|                                   | IC          | EUR                     | (20.60)%                  | 21.00%  | 3.55%   |
|                                   | M1C         | EUR                     | (21.07)%                  | 20.28%  | 2.93%   |
|                                   | M1D         | EUR                     | (21.08)%                  | 20.29%  | 2.92%   |
|                                   | XC          | EUR                     | (20.50)%                  | 21.19%  | 2.30%   |
|                                   | ZC          | EUR                     | (19.91)%                  | 22.08%  | 4.45%   |
| Euroland Value                    | AC          | EUR                     | (7.92)%                   | 22.50%  | (7.04)% |
|                                   | ACH USD     | USD                     | (4.99)%                   | 10.30%  | -       |
|                                   | AD          | EUR                     | (7.93)%                   | 22.51%  | (7.02)% |
|                                   | ADH USD     | USD                     | (4.98)%                   | 23.52%  | (5.46)% |
|                                   | BC          | EUR                     | (7.22)%                   | 23.43%  | (6.33)% |
|                                   | EC          | EUR                     | (8.38)%                   | 21.89%  | (7.50)% |
|                                   | ED          | EUR                     | (8.38)%                   | 21.89%  | (7.49)% |
|                                   | IC          | EUR                     | (7.14)%                   | 23.55%  | (6.24)% |
|                                   | XC          | EUR                     | (6.88)%                   | 23.89%  | (5.97)% |
|                                   | ZC          | EUR                     | (6.31)%                   | 24.65%  | (5.41)% |
| ZD                                | EUR         | (6.34)%                 | 24.67%                    | (5.40)% |         |
| Europe Value                      | AC          | EUR                     | (7.17)%                   | 15.53%  | (7.51)% |
|                                   | AD          | EUR                     | (7.18)%                   | 15.54%  | (7.50)% |
|                                   | EC          | EUR                     | (7.63)%                   | 14.95%  | (7.97)% |
|                                   | ED          | EUR                     | (7.64)%                   | 14.95%  | (7.96)% |
|                                   | IC          | EUR                     | (6.38)%                   | 16.51%  | (6.72)% |
|                                   | ID          | EUR                     | (6.39)%                   | 16.54%  | (6.69)% |
|                                   | PD          | EUR                     | (6.72)%                   | 16.13%  | (7.03)% |
|                                   | ZC          | EUR                     | (5.62)%                   | 17.43%  | (6.00)% |
| ZD                                | EUR         | (5.65)%                 | 17.47%                    | (5.96)% |         |

Past performance is not an indication of current or future performance. The performance data do not take the commissions on the issue and redemption of shares into account.

## Appendix VIII (Additional Disclosures) – Publication of performance for Sub-funds distributed in Switzerland – Information concerning the Swiss Investors (continued)

| Sub-fund                                                     | Share Class | Share Class<br>Currency | Calendar Year Performance |         |        |
|--------------------------------------------------------------|-------------|-------------------------|---------------------------|---------|--------|
|                                                              |             |                         | 2022                      | 2021    | 2020   |
| Global Emerging Markets Equity                               | AC          | USD                     | (23.95)%                  | (5.82)% | 24.44% |
|                                                              | AC EUR      | EUR                     | (19.21)%                  | 2.24%   | 13.34% |
|                                                              | AC GBP      | GBP                     | (14.85)%                  | (5.03)% | 19.91% |
|                                                              | AD          | USD                     | (23.95)%                  | (5.82)% | 24.43% |
|                                                              | AD GBP      | GBP                     | (14.85)%                  | (5.03)% | 19.89% |
|                                                              | BC          | USD                     | (23.38)%                  | (5.11)% | 25.38% |
|                                                              | BC GBP      | GBP                     | (14.20)%                  | (4.32)% | 20.82% |
|                                                              | BD GBP      | GBP                     | (14.20)%                  | (4.31)% | 20.77% |
|                                                              | EC          | USD                     | (24.33)%                  | (6.29)% | 23.83% |
|                                                              | ED          | USD                     | (24.33)%                  | (6.29)% | 23.83% |
|                                                              | IC          | USD                     | (23.30)%                  | (5.02)% | 25.51% |
|                                                              | PC          | USD                     | (23.57)%                  | (5.35)% | 25.07% |
|                                                              | PD          | USD                     | (23.57)%                  | (5.34)% | 25.04% |
|                                                              | S1D         | USD                     | (23.14)%                  | (4.82)% | 25.73% |
|                                                              | XC          | USD                     | (23.15)%                  | (4.86)% | 25.70% |
|                                                              | XC EUR*     | EUR                     | (13.39)%                  | -       | -      |
|                                                              | ZC*         | USD                     | (1.29)%                   | -       | -      |
| ZD                                                           | USD         | (22.60)%                | (4.14)%                   | 26.52%  |        |
| Global Equity Circular Economy (launched as at 17 June 2022) | AC*         | USD                     | 7.36%                     | -       | -      |
|                                                              | AC EUR*     | EUR                     | 5.20%                     | -       | -      |
|                                                              | IC*         | USD                     | 7.85%                     | -       | -      |
|                                                              | XC*         | USD                     | 7.96%                     | -       | -      |
|                                                              | ZC*         | USD                     | 8.28%                     | -       | -      |
| Global Equity Climate Change                                 | AC          | USD                     | (28.06)%                  | 7.01%   | 41.23% |
|                                                              | AC EUR      | EUR                     | (23.57)%                  | 2.62%   | -      |
|                                                              | AC GBP      | GBP                     | (19.45)%                  | 7.43%   | -      |
|                                                              | ACH AUD     | AUD                     | (30.35)%                  | 7.09%   | -      |
|                                                              | ACH EUR     | EUR                     | (30.92)%                  | 6.91%   | -      |
|                                                              | ACH GBP     | GBP                     | (30.05)%                  | 7.19%   | -      |
|                                                              | ACH HKD     | HKD                     | (28.51)%                  | 7.56%   | -      |
|                                                              | ACH SGD     | SGD                     | (28.93)%                  | 7.37%   | -      |
|                                                              | AD          | USD                     | (28.06)%                  | 7.01%   | 41.23% |
|                                                              | AD EUR*     | EUR                     | (10.23)%                  | -       | -      |
|                                                              | EC          | USD                     | (28.42)%                  | 6.48%   | 40.53% |
|                                                              | IC          | USD                     | (27.44)%                  | 7.93%   | 10.28% |
|                                                              | IC GBP*     | GBP                     | (4.55)%                   | -       | -      |
|                                                              | ICH EUR     | EUR                     | (30.32)%                  | 1.60%   | -      |
|                                                              | ID GBP*     | GBP                     | (4.55)%                   | -       | -      |
|                                                              | JC          | USD                     | (27.19)%                  | 11.54%  | -      |
|                                                              | XC          | USD                     | (27.30)%                  | 8.44%   | -      |
| ZQ1                                                          | USD         | (26.79)%                | 8.78%                     | 43.50%  |        |

Past performance is not an indication of current or future performance. The performance data do not take the commissions on the issue and redemption of shares into account.

\* The share classes are launched during the year and hence the performance does not represent a full 12 month period.

## Appendix VIII (Additional Disclosures) – Publication of performance for Sub-funds distributed in Switzerland – Information concerning the Swiss Investors (continued)

| Sub-fund                             | Share Class   | Share Class<br>Currency | Calendar Year Performance |         |        |
|--------------------------------------|---------------|-------------------------|---------------------------|---------|--------|
|                                      |               |                         | 2022                      | 2021    | 2020   |
| Global Equity Sustainable Healthcare | AC            | USD                     | (17.39)%                  | (1.95)% | -      |
|                                      | AC EUR        | EUR                     | (11.98)%                  | 3.28%   | -      |
|                                      | AC HKD        | HKD                     | (17.30)%                  | (3.85)% | -      |
|                                      | ACO AUD       | AUD                     | (19.51)%                  | (2.32)% | -      |
|                                      | ACO EUR       | EUR                     | (20.12)%                  | (2.48)% | -      |
|                                      | ACO GBP       | GBP                     | (19.04)%                  | (2.25)% | -      |
|                                      | ACO SGD       | SGD                     | (18.16)%                  | (2.07)% | -      |
|                                      | BC            | USD                     | (16.77)%                  | (5.81)% | -      |
|                                      | BCO GBP       | GBP                     | (18.42)%                  | 5.92%   | -      |
|                                      | BD EUR        | EUR                     | (11.32)%                  | 0.39%   | -      |
|                                      | IC            | USD                     | (16.69)%                  | (1.58)% | -      |
|                                      | JD*           | USD                     | (7.59)%                   | -       | -      |
|                                      | JD EUR*       | EUR                     | (6.60)%                   | -       | -      |
|                                      | JD GBP*       | GBP                     | (0.20)%                   | -       | -      |
|                                      | XC EUR        | EUR                     | (11.05)%                  | 2.20%   | -      |
|                                      | XD            | USD                     | (16.50)%                  | 6.75%   | -      |
| ZC                                   | USD           | (16.03)%                | (1.26)%                   | -       |        |
| Global Infrastructure Equity         | AC*           | USD                     | (8.06)%                   | -       | -      |
|                                      | AM2*          | USD                     | 0.71%                     | -       | -      |
|                                      | AM2 HKD*      | HKD                     | 1.50%                     | -       | -      |
|                                      | AM30 AUD*     | AUD                     | 1.08%                     | -       | -      |
|                                      | AM30 EUR*     | EUR                     | 1.00%                     | -       | -      |
|                                      | AM30 GBP*     | GBP                     | 1.08%                     | -       | -      |
|                                      | AM30 RMB*     | RMB                     | 0.14%                     | -       | -      |
|                                      | AMFLX*        | USD                     | 13.95%                    | -       | -      |
|                                      | AMFLX HKD*    | HKD                     | 1.51%                     | -       | -      |
|                                      | AMFLXO AUD*   | AUD                     | 1.08%                     | -       | -      |
|                                      | AMFLXO EUR*   | EUR                     | 1.01%                     | -       | -      |
|                                      | AMFLXO GBP*   | GBP                     | 1.08%                     | -       | -      |
|                                      | AMFLXO RMB*   | RMB                     | 0.14%                     | -       | -      |
|                                      | S46CO GBP*    | GBP                     | (2.65)%                   | -       | -      |
|                                      | ZBFIX8.5 JPY* | JPY                     | (4.78)%                   | -       | -      |
|                                      | ZD*           | USD                     | (5.07)%                   | -       | -      |
|                                      | ZQ1*          | USD                     | (3.70)%                   | -       | -      |
| ZQ1 GBP*                             | GBP           | 1.31%                   | -                         | -       |        |
| Global Lower Carbon Equity           | AC            | USD                     | (18.17)%                  | 20.22%  | 13.92% |
|                                      | AC EUR        | EUR                     | (13.07)%                  | 30.52%  | 3.76%  |
|                                      | AD            | USD                     | (18.18)%                  | 20.23%  | 13.92% |
|                                      | AD HKD        | HKD                     | (18.24)%                  | 20.97%  | 13.41% |
|                                      | BC            | USD                     | (17.84)%                  | 20.71%  | 47.89% |
|                                      | BC GBP        | GBP                     | (8.00)%                   | 21.72%  | 8.12%  |
|                                      | EC            | USD                     | (18.41)%                  | 3.73%   | -      |
|                                      | ID            | USD                     | (17.78)%                  | 20.84%  | 14.50% |
|                                      | XC            | USD                     | (17.68)%                  | 20.95%  | 14.61% |
|                                      | ZQ1           | USD                     | (17.33)%                  | 21.39%  | 14.95% |

Past performance is not an indication of current or future performance. The performance data do not take the commissions on the issue and redemption of shares into account.

\* The share classes are launched during the year and hence the performance does not represent a full 12 month period.

## Appendix VIII (Additional Disclosures) – Publication of performance for Sub-funds distributed in Switzerland – Information concerning the Swiss Investors (continued)

| Sub-fund                                                              | Share Class   | Share Class<br>Currency | Calendar Year Performance |          |        |
|-----------------------------------------------------------------------|---------------|-------------------------|---------------------------|----------|--------|
|                                                                       |               |                         | 2022                      | 2021     | 2020   |
| Global Sustainable Equity Income (launched as at 18 May 2022)         | AD*           | USD                     | 3.10%                     | -        | -      |
|                                                                       | ZBFIX8.5 JPY* | JPY                     | (2.12)%                   | -        | -      |
|                                                                       | ZM1*          | USD                     | 10.06%                    | -        | -      |
|                                                                       | ZQ1*          | USD                     | (5.69)%                   | -        | -      |
| Global Sustainable Long Term Dividend                                 | AC            | USD                     | (19.01)%                  | 17.14%   | 15.36% |
|                                                                       | AC EUR        | EUR                     | (13.98)%                  | 27.17%   | 5.08%  |
|                                                                       | AM2           | USD                     | (19.02)%                  | 17.16%   | 15.40% |
|                                                                       | AM2 HKD       | HKD                     | (19.09)%                  | 17.88%   | 14.89% |
|                                                                       | AMFLX*        | USD                     | 15.38%                    | -        | -      |
|                                                                       | AQ2           | USD                     | (19.02)%                  | 17.15%   | 15.37% |
|                                                                       | EQ2           | USD                     | (19.42)%                  | 16.56%   | 14.81% |
|                                                                       | IC            | USD                     | (18.44)%                  | 4.25%    | -      |
|                                                                       | IQ            | USD                     | (18.43)%                  | 4.25%    | -      |
|                                                                       | XC            | USD                     | (18.16)%                  | 18.38%   | 16.58% |
| ZM2                                                                   | USD           | (17.72)%                | 19.04%                    | 17.26%   |        |
| Global Sustainable Long Term Equity (launched as at 2 September 2022) | AC*           | USD                     | 2.97%                     | -        | -      |
|                                                                       | AC GBP*       | GBP                     | (3.51)%                   | -        | -      |
|                                                                       | AD*           | USD                     | 2.97%                     | -        | -      |
|                                                                       | BC*           | USD                     | 3.22%                     | -        | -      |
|                                                                       | BD*           | USD                     | 3.22%                     | -        | -      |
|                                                                       | IC*           | USD                     | 3.25%                     | -        | -      |
|                                                                       | ID*           | USD                     | 3.25%                     | -        | -      |
|                                                                       | ZC*           | USD                     | 3.50%                     | -        | -      |
| Hong Kong Equity                                                      | AC            | USD                     | (16.02)%                  | (17.43)% | 27.49% |
|                                                                       | AC HKD        | HKD                     | (15.92)%                  | (19.43)% | -      |
|                                                                       | AD            | USD                     | (16.02)%                  | (17.43)% | 27.47% |
|                                                                       | AD HKD        | HKD                     | (15.92)%                  | (16.98)% | 26.85% |
|                                                                       | BD GBP        | GBP                     | (4.71)%                   | (16.03)% | 24.46% |
|                                                                       | EC            | USD                     | (16.43)%                  | (17.85)% | 26.85% |
|                                                                       | IC            | USD                     | (15.30)%                  | (16.73)% | 28.58% |
|                                                                       | PD            | USD                     | (15.59)%                  | (17.01)% | 28.09% |
| ZD                                                                    | USD           | (14.62)%                | (16.04)%                  | 29.52%   |        |

Past performance is not an indication of current or future performance. The performance data do not take the commissions on the issue and redemption of shares into account.

\* The share classes are launched during the year and hence the performance does not represent a full 12 month period.



## Appendix VIII (Additional Disclosures) – Publication of performance for Sub-funds distributed in Switzerland – Information concerning the Swiss Investors (continued)

| Sub-fund            | Share Class | Share Class<br>Currency | Calendar Year Performance |         |          |
|---------------------|-------------|-------------------------|---------------------------|---------|----------|
|                     |             |                         | 2022                      | 2021    | 2020     |
| BRIC Equity         | AC          | USD                     | (29.12)%                  | (6.31)% | 1.91%    |
|                     | AC GBP      | GBP                     | (20.63)%                  | (5.53)% | (1.81)%  |
|                     | AC HKD      | HKD                     | (29.18)%                  | (5.72)% | 1.44%    |
|                     | AD          | USD                     | (29.12)%                  | (6.30)% | 1.90%    |
|                     | AD GBP      | GBP                     | (20.64)%                  | (5.52)% | (1.81)%  |
|                     | BC GBP      | GBP                     | (20.04)%                  | (4.81)% | (1.06)%  |
|                     | BD GBP      | GBP                     | (20.04)%                  | (4.79)% | (1.07)%  |
|                     | EC          | USD                     | (29.47)%                  | (6.78)% | 1.40%    |
|                     | IC          | USD                     | (28.51)%                  | (5.51)% | 2.78%    |
|                     | IC EUR      | EUR                     | (24.06)%                  | 2.58%   | (6.39)%  |
|                     | J1C         | USD                     | (28.41)%                  | (5.37)% | 2.93%    |
|                     | L1C         | USD                     | (28.35)%                  | (5.26)% | 3.05%    |
|                     | M1C         | USD                     | (28.76)%                  | (5.84)% | 2.42%    |
|                     | M2C         | USD                     | (28.76)%                  | (5.84)% | 2.42%    |
|                     | M2D         | USD                     | (28.77)%                  | (5.83)% | 2.41%    |
| BRIC Markets Equity | AC          | USD                     | (28.76)%                  | (6.29)% | 1.95%    |
|                     | AD          | USD                     | (28.76)%                  | (6.29)% | 1.94%    |
|                     | BD          | USD                     | (28.23)%                  | (5.57)% | 2.71%    |
|                     | EC          | USD                     | (29.12)%                  | (6.76)% | 1.44%    |
|                     | IC          | USD                     | (28.15)%                  | (5.49)% | 2.82%    |
|                     | J1C         | USD                     | (28.05)%                  | (5.35)% | 2.98%    |
| Frontier Markets    | AC          | USD                     | (8.53)%                   | 36.27%  | (1.84)%  |
|                     | AC EUR      | EUR                     | (2.84)%                   | 47.93%  | (10.60)% |
|                     | AD          | USD                     | (8.53)%                   | 36.27%  | (1.84)%  |
|                     | AD EUR      | EUR                     | (2.83)%                   | 48.48%  | (10.60)% |
|                     | BC          | USD                     | (8.07)%                   | 36.94%  | (1.35)%  |
|                     | BC GBP      | GBP                     | 2.93%                     | 38.11%  | (4.95)%  |
|                     | EC          | USD                     | (8.99)%                   | 35.58%  | (2.33)%  |
|                     | EC EUR      | EUR                     | (3.32)%                   | 47.20%  | (11.04)% |
|                     | IC          | USD                     | (7.99)%                   | 37.08%  | (1.25)%  |
|                     | IC EUR      | EUR                     | (2.25)%                   | 48.82%  | (10.06)% |
|                     | IC GBP      | GBP                     | 3.03%                     | 38.23%  | (4.84)%  |
|                     | ID          | USD                     | (7.97)%                   | 37.09%  | (1.25)%  |
|                     | XC          | USD                     | (7.62)%                   | 37.58%  | (0.91)%  |
|                     | XD          | USD                     | (7.60)%                   | 37.60%  | (0.90)%  |
|                     | ZC          | USD                     | (6.70)%                   | 31.31%  | -        |
| ZD                  | USD         | (6.68)%                 | 38.97%                    | 0.01%   |          |

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## Appendix VIII (Additional Disclosures) – Publication of performance for Sub-funds distributed in Switzerland – Information concerning the Swiss Investors (continued)

| Sub-fund                         | Share Class  | Share Class<br>Currency | Calendar Year Performance |          |          |
|----------------------------------|--------------|-------------------------|---------------------------|----------|----------|
|                                  |              |                         | 2022                      | 2021     | 2020     |
| Global Equity Volatility Focused | AC           | USD                     | (12.10)%                  | 12.35%   | 11.60%   |
|                                  | AC EUR       | EUR                     | (6.63)%                   | 21.96%   | 1.65%    |
|                                  | ACO AUD      | AUD                     | (14.03)%                  | 11.38%   | 8.14%    |
|                                  | ACO EUR      | EUR                     | (14.87)%                  | 11.08%   | 9.21%    |
|                                  | ACO SGD      | SGD                     | (12.79)%                  | 12.00%   | 10.11%   |
|                                  | AM2          | USD                     | (12.11)%                  | 12.35%   | 11.63%   |
|                                  | AM2 HKD      | HKD                     | (12.18)%                  | 13.04%   | 11.14%   |
|                                  | AM30 AUD     | AUD                     | (14.05)%                  | 11.37%   | 8.10%    |
|                                  | AM30 CAD     | CAD                     | (13.06)%                  | 11.71%   | 9.55%    |
|                                  | AM30 EUR     | EUR                     | (14.87)%                  | 11.06%   | 9.23%    |
|                                  | AM30 RMB     | RMB                     | (11.96)%                  | 15.08%   | 12.68%   |
|                                  | AM30 SGD     | SGD                     | (12.79)%                  | 12.01%   | 10.15%   |
|                                  | BC           | USD                     | (11.75)%                  | 12.95%   | 12.45%   |
|                                  | BC GBP       | GBP                     | (1.19)%                   | 13.90%   | 8.35%    |
|                                  | EC           | USD                     | (12.36)%                  | 11.92%   | 11.05%   |
| Global Real Estate Equity        | AC           | USD                     | (27.55)%                  | 25.09%   | (9.53)%  |
|                                  | AC EUR       | EUR                     | (23.03)%                  | 35.79%   | (17.60)% |
|                                  | AD           | USD                     | (27.56)%                  | 25.09%   | (9.51)%  |
|                                  | AM2          | USD                     | (27.55)%                  | 27.11%   | -        |
|                                  | AM30 SGD     | SGD                     | (28.26)%                  | 24.70%   | (10.96)% |
|                                  | BCO GBP      | GBP                     | (28.68)%                  | 6.93%    | -        |
|                                  | BQ1          | USD                     | (27.02)%                  | 31.32%   | 14.67%   |
|                                  | ID           | USD                     | (26.91)%                  | 26.22%   | (8.68)%  |
|                                  | ZBFIX8.5 JPY | JPY                     | (14.76)%                  | 41.91%   | (16.46)% |
|                                  | ZC           | USD                     | (26.23)%                  | 27.35%   | (7.89)%  |
|                                  | ZD           | USD                     | (26.27)%                  | 27.38%   | (7.86)%  |
|                                  | ZM2          | USD                     | (26.24)%                  | 27.34%   | (7.88)%  |
|                                  | ZQ1          | USD                     | (26.24)%                  | 27.37%   | (7.88)%  |
| Brazil Equity                    | AC           | USD                     | 5.48%                     | (28.70)% | (25.95)% |
|                                  | AC EUR       | EUR                     | 12.04%                    | (22.59)% | (32.55)% |
|                                  | AC GBP       | GBP                     | 18.12%                    | (28.11)% | (28.64)% |
|                                  | AD           | USD                     | 5.46%                     | (28.70)% | (25.94)% |
|                                  | AD GBP       | GBP                     | 18.06%                    | (28.10)% | (28.63)% |
|                                  | AD HKD       | HKD                     | 5.38%                     | (28.26)% | (26.29)% |
|                                  | BC           | USD                     | 6.40%                     | (28.07)% | (25.29)% |
|                                  | BC GBP       | GBP                     | 19.14%                    | (27.47)% | (28.02)% |
|                                  | BD           | USD                     | 6.37%                     | (28.07)% | (25.28)% |
|                                  | BD GBP       | GBP                     | 19.12%                    | (27.46)% | (28.01)% |
|                                  | EC           | USD                     | 4.95%                     | (29.06)% | (26.31)% |
|                                  | ED           | USD                     | 4.96%                     | (29.07)% | (26.31)% |
|                                  | IC           | USD                     | 6.51%                     | (27.99)% | (25.22)% |
|                                  | ID           | USD                     | 6.48%                     | (27.99)% | (25.21)% |
|                                  | S3D          | USD                     | 6.83%                     | (27.75)% | (24.97)% |
| XC                               | USD          | 6.77%                   | (27.79)%                  | (25.02)% |          |
| ZC                               | USD          | 7.52%                   | (27.28)%                  | (24.49)% |          |

Past performance is not an indication of current or future performance. The performance data do not take the commissions on the issue and redemption of shares into account.

## Appendix VIII (Additional Disclosures) – Publication of performance for Sub-funds distributed in Switzerland – Information concerning the Swiss Investors (continued)

| Sub-fund                 | Share Class | Share Class<br>Currency | Calendar Year Performance |         |         |
|--------------------------|-------------|-------------------------|---------------------------|---------|---------|
|                          |             |                         | 2022                      | 2021    | 2020    |
| Economic Scale US Equity | AC          | USD                     | (12.63)%                  | 30.67%  | 8.00%   |
|                          | ACH EUR     | EUR                     | (15.66)%                  | 29.14%  | 5.78%   |
|                          | AD          | USD                     | (12.63)%                  | 30.68%  | 8.01%   |
|                          | ADH EUR     | EUR                     | (15.67)%                  | 29.15%  | 5.78%   |
|                          | BC          | USD                     | (12.36)%                  | 31.06%  | 8.33%   |
|                          | BC GBP      | GBP                     | (1.87)%                   | 32.16%  | 4.38%   |
|                          | BD          | USD                     | (12.37)%                  | 31.08%  | 5.68%   |
|                          | BD GBP      | GBP                     | (1.88)%                   | 32.17%  | 4.38%   |
|                          | EC          | USD                     | (12.89)%                  | 30.28%  | 7.68%   |
|                          | ECH EUR     | EUR                     | (15.91)%                  | 28.75%  | 5.47%   |
|                          | IC          | USD                     | (12.28)%                  | 31.19%  | 8.43%   |
|                          | ICH EUR     | EUR                     | (15.31)%                  | 29.69%  | 6.21%   |
|                          | ID          | USD                     | (12.28)%                  | 31.20%  | 8.44%   |
|                          | PD          | USD                     | (12.46)%                  | 30.94%  | 8.22%   |
|                          | XD          | USD                     | (12.24)%                  | 31.27%  | 8.49%   |
|                          | YD          | USD                     | (12.15)%                  | 31.40%  | 8.61%   |
|                          | ZC          | USD                     | (11.90)%                  | 31.75%  | 8.91%   |
| ZD                       | USD         | (12.02)%                | 31.69%                    | 8.91%   |         |
| Indian Equity            | AC          | USD                     | (10.75)%                  | 28.12%  | 7.50%   |
|                          | AC CHF      | CHF                     | (9.37)%                   | 32.07%  | (1.87)% |
|                          | AC EUR      | EUR                     | (4.90)%                   | 37.85%  | (1.38)% |
|                          | AC GBP      | GBP                     | 0.50%                     | 29.31%  | 4.17%   |
|                          | AD          | USD                     | (10.75)%                  | 28.12%  | 7.49%   |
|                          | AD EUR      | EUR                     | (4.90)%                   | 37.85%  | (1.38)% |
|                          | AD GBP      | GBP                     | 0.50%                     | 29.31%  | 4.17%   |
|                          | AD HKD      | HKD                     | (10.65)%                  | 28.82%  | 6.97%   |
|                          | BC          | USD                     | (10.07)%                  | 29.09%  | 8.30%   |
|                          | BC GBP      | GBP                     | 1.25%                     | 30.28%  | 4.96%   |
|                          | BD          | USD                     | (10.08)%                  | 29.09%  | 8.31%   |
|                          | BD GBP      | GBP                     | 1.25%                     | 30.27%  | 4.96%   |
|                          | EC          | USD                     | (11.19)%                  | 27.49%  | 6.96%   |
|                          | ED          | USD                     | (11.19)%                  | 27.49%  | 6.96%   |
|                          | FC          | USD                     | (9.52)%                   | (2.71)% | -       |
|                          | IC          | USD                     | (9.99)%                   | 29.22%  | 8.41%   |
|                          | IC EUR      | EUR                     | (4.09)%                   | 39.03%  | (0.53)% |
|                          | ID          | USD                     | (9.99)%                   | 29.22%  | 8.41%   |
|                          | XD          | USD                     | (9.81)%                   | 29.60%  | 8.60%   |
|                          | ZC          | USD                     | (9.19)%                   | 30.36%  | 9.30%   |
| ZD                       | USD         | (9.19)%                 | 30.38%                    | 9.37%   |         |

Past performance is not an indication of current or future performance. The performance data do not take the commissions on the issue and redemption of shares into account.

## Appendix VIII (Additional Disclosures) – Publication of performance for Sub-funds distributed in Switzerland – Information concerning the Swiss Investors (continued)

| Sub-fund                  | Share Class | Share Class<br>Currency | Calendar Year Performance |          |          |
|---------------------------|-------------|-------------------------|---------------------------|----------|----------|
|                           |             |                         | 2022                      | 2021     | 2020     |
| Russia Equity*            | AC          | USD                     | -                         | 17.83%   | (2.30)%  |
|                           | AC EUR      | EUR                     | -                         | 27.91%   | (11.02)% |
|                           | AC GBP      | GBP                     | -                         | 18.82%   | (5.86)%  |
|                           | AD          | USD                     | -                         | 17.85%   | (2.29)%  |
|                           | AD GBP      | GBP                     | -                         | 18.84%   | (5.86)%  |
|                           | AD HKD      | HKD                     | -                         | 18.58%   | (2.73)%  |
|                           | BC          | USD                     | -                         | 18.86%   | (1.44)%  |
|                           | BC GBP      | GBP                     | -                         | 19.86%   | (5.04)%  |
|                           | EC          | USD                     | -                         | 17.25%   | (2.80)%  |
|                           | IC          | USD                     | -                         | 18.98%   | (1.35)%  |
|                           | ZC          | USD                     | -                         | 20.09%   | (0.47)%  |
| Asean Equity <sup>1</sup> | AC          | USD                     | (2.21)%                   | 4.19%    | (5.84)%  |
|                           | AD          | USD                     | (2.21)%                   | 4.19%    | (5.84)%  |
|                           | EC          | USD                     | (2.70)%                   | 3.67%    | (6.32)%  |
|                           | IC          | USD                     | (1.38)%                   | 5.08%    | (5.04)%  |
| Turkey Equity             | AC          | EUR                     | 147.91%                   | (15.38)% | (1.31)%  |
|                           | AC GBP      | GBP                     | 161.97%                   | (20.62)% | 4.25%    |
|                           | AD          | EUR                     | 147.87%                   | (15.37)% | (1.32)%  |
|                           | AD GBP      | GBP                     | 161.96%                   | (20.63)% | 4.25%    |
|                           | BC          | EUR                     | 150.07%                   | (14.63)% | (0.45)%  |
|                           | BC GBP      | GBP                     | 164.27%                   | (19.93)% | 5.16%    |
|                           | BD          | EUR                     | 149.99%                   | (14.61)% | (0.45)%  |
|                           | BD GBP      | GBP                     | 164.23%                   | (19.91)% | 5.18%    |
|                           | EC          | EUR                     | 146.68%                   | (15.80)% | (1.81)%  |
|                           | IC          | EUR                     | 150.32%                   | (14.55)% | (0.35)%  |

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\*Dealing and Official Net Asset Value calculation of Russia Equity sub-fund have been suspended since 25 February 2022 following the closure of Moscow Stock Exchange. An indicative Net Asset Value as at 31 March 2023 has been calculated for presentation purpose in the financial statements only. The Pricing Committee and Management Company have agreed and instructed to write down to zero all the local RUB- denominated Russian equities held in the Portfolio of Investments.

<sup>1</sup> Until 1 August 2023, the sub-fund was named Thai Equity.

## Appendix VIII (Additional Disclosures) – Publication of performance for Sub-funds distributed in Switzerland – Information concerning the Swiss Investors (continued)

| Sub-fund      | Share Class | Share Class<br>Currency | Calendar Year Performance |         |       |
|---------------|-------------|-------------------------|---------------------------|---------|-------|
|               |             |                         | 2022                      | 2021    | 2020  |
| Asia Bond     | AC          | USD                     | (16.08)%                  | (4.20)% | 6.17% |
|               | ACH EUR     | USD                     | (17.92)%                  | (2.09)% | -     |
|               | AM2         | USD                     | (16.08)%                  | 0.49%   | -     |
|               | AM3H SGD    | SGD                     | (16.34)%                  | (4.33)% | 5.70% |
|               | BC          | USD                     | (15.62)%                  | (3.67)% | 6.74% |
|               | FC          | USD                     | (15.21)%                  | 0.11%   | -     |
|               | FDH EUR     | EUR                     | (17.09)%                  | 0.64%   | -     |
|               | IC          | USD                     | (15.53)%                  | (3.59)% | 6.87% |
|               | ICH EUR     | EUR                     | (17.43)%                  | (4.50)% | 5.19% |
|               | IDH EUR     | EUR                     | (17.42)%                  | (4.52)% | 5.19% |
|               | XC          | USD                     | (15.38)%                  | (3.40)% | 7.01% |
|               | XDH EUR     | EUR                     | (17.26)%                  | (4.32)% | 3.76% |
|               | ZDH EUR     | EUR                     | (16.86)%                  | (3.81)% | 5.87% |
|               | ZQ1         | USD                     | (15.00)%                  | (3.01)% | 7.44% |
|               | ZQ1H AUD    | AUD                     | (15.79)%                  | (2.24)% | -     |
|               | ZQ1H CHF    | CHF                     | (17.21)%                  | (2.66)% | -     |
|               | ZQ1H EUR    | EUR                     | (16.90)%                  | (2.21)% | -     |
|               | ZQ1H GBP    | GBP                     | (15.62)%                  | (3.18)% | 6.59% |
|               | ZQ1H SGD    | SGD                     | (15.27)%                  | (1.58)% | -     |
| Asia ESG Bond | AC*         | USD                     | (12.82)%                  | -       | -     |
|               | ACO CHF*    | CHF                     | (15.00)%                  | -       | -     |
|               | ACO EUR*    | EUR                     | (14.68)%                  | -       | -     |
|               | ACO GBP*    | GBP                     | (13.50)%                  | -       | -     |
|               | ACO HKD*    | HKD                     | (13.26)%                  | -       | -     |
|               | ACO RMB*    | RMB                     | (12.52)%                  | -       | -     |
|               | ACO SGD*    | SGD                     | (13.07)%                  | -       | -     |
|               | AM2*        | USD                     | (12.82)%                  | -       | -     |
|               | AM2 HKD*    | HKD                     | (12.66)%                  | -       | -     |
|               | AM30 AUD*   | AUD                     | (13.53)%                  | -       | -     |
|               | AM30 EUR*   | EUR                     | (14.68)%                  | -       | -     |
|               | AM30 GBP*   | GBP                     | (13.51)%                  | -       | -     |
|               | AM30 HKD*   | HKD                     | (13.26)%                  | -       | -     |
|               | AM30 RMB*   | RMB                     | (12.52)%                  | -       | -     |
|               | AM30 SGD*   | SGD                     | (13.07)%                  | -       | -     |
|               | IC*         | USD                     | (12.23)%                  | -       | -     |
|               | ICO CHF*    | CHF                     | (14.47)%                  | -       | -     |
|               | ICO EUR*    | EUR                     | (14.14)%                  | -       | -     |
|               | ICO GBP*    | GBP                     | (12.94)%                  | -       | -     |
|               | ICO HKD*    | HKD                     | (12.68)%                  | -       | -     |
|               | ICO RMB*    | RMB                     | (11.96)%                  | -       | -     |
|               | ICO SGD*    | SGD                     | (12.51)%                  | -       | -     |
|               | XC*         | USD                     | (12.07)%                  | -       | -     |
|               | XCO CHF*    | CHF                     | (14.26)%                  | -       | -     |
|               | XCO EUR*    | EUR                     | (13.95)%                  | -       | -     |
|               | XCO GBP*    | GBP                     | (12.77)%                  | -       | -     |
| XCO HKD*      | HKD         | (12.50)%                | -                         | -       |       |
| XCO RMB*      | RMB         | (11.75)%                | -                         | -       |       |
| XCO SGD*      | SGD         | (12.33)%                | -                         | -       |       |
| ZC*           | USD         | (11.39)%                | -                         | -       |       |

Past performance is not an indication of current or future performance. The performance data do not take the commissions on the issue and redemption of shares into account.

\* The share classes are launched during the year and hence the performance does not represent a full 12 month period.

## Appendix VIII (Additional Disclosures) – Publication of performance for Sub-funds distributed in Switzerland – Information concerning the Swiss Investors (continued)

| Sub-fund              | Share Class   | Share Class<br>Currency | Calendar Year Performance |          |         |
|-----------------------|---------------|-------------------------|---------------------------|----------|---------|
|                       |               |                         | 2022                      | 2021     | 2020    |
| Asia High Yield Bond  | AC            | USD                     | (21.55)%                  | (15.35)% | 10.00%  |
|                       | ACH CHF       | CHF                     | (23.65)%                  | (10.35)% | -       |
|                       | ACH EUR       | EUR                     | (23.35)%                  | (9.56)%  | -       |
|                       | ADH EUR       | EUR                     | (23.34)%                  | 3.72%    | -       |
|                       | AM            | USD                     | (21.56)%                  | (15.34)% | 6.50%   |
|                       | AM2           | USD                     | (21.56)%                  | (15.33)% | 16.57%  |
|                       | AM2 HKD       | HKD                     | (21.46)%                  | (14.87)% | 3.39%   |
|                       | AM3H AUD      | AUD                     | (22.28)%                  | (15.73)% | 16.25%  |
|                       | AM3H SGD      | SGD                     | (21.85)%                  | (15.45)% | 9.27%   |
|                       | BC            | USD                     | (21.07)%                  | (14.81)% | 5.45%   |
|                       | BD            | USD                     | (21.00)%                  | (15.08)% | -       |
|                       | BDH CHF       | CHF                     | (23.14)%                  | (13.03)% | -       |
|                       | BDH EUR       | EUR                     | (22.85)%                  | (15.76)% | -       |
|                       | IC            | USD                     | (20.98)%                  | (14.73)% | 10.80%  |
|                       | IM2           | USD                     | (20.99)%                  | (14.74)% | -       |
|                       | IM3HSGD       | SGD                     | (21.29)%                  | (15.07)% | -       |
|                       | PCH SGD       | SGD                     | (21.66)%                  | (15.24)% | 14.50%  |
|                       | PM2           | USD                     | (21.35)%                  | (15.13)% | 14.81%  |
|                       | PM3H AUD      | AUD                     | (22.09)%                  | (15.52)% | 14.45%  |
|                       | PM3H EUR      | EUR                     | (23.15)%                  | (15.94)% | 14.36%  |
|                       | PM3H SGD      | SGD                     | (21.66)%                  | (15.25)% | 14.47%  |
|                       | S40C*         | USD                     | (11.90)%                  | -        | -       |
|                       | S40M2*        | USD                     | (11.89)%                  | -        | -       |
|                       | XC            | USD                     | (20.85)%                  | (14.57)% | 10.94%  |
|                       | XCH CHF       | CHF                     | (23.57)%                  | (15.85)% | -       |
|                       | XCH EUR       | EUR                     | (22.70)%                  | (15.32)% | -       |
|                       | XM2           | USD                     | (20.84)%                  | (15.48)% | -       |
|                       | XD            | USD                     | (20.79)%                  | (14.59)% | 12.08%  |
|                       | ZBFIX8.5H JPY | JPY                     | (22.33)%                  | (14.90)% | -       |
|                       | ZC            | USD                     | (20.37)%                  | (14.07)% | 5.91%   |
|                       | ZCH EUR       | EUR                     | (22.24)%                  | (14.38)% | -       |
|                       | ZQ1           | USD                     | (20.40)%                  | (14.06)% | 10.85%  |
| ZQ1H AUD              | AUD           | (21.24)%                | (14.59)%                  | 8.49%    |         |
| ZQ1H CHF              | CHF           | (22.54)%                | (15.02)%                  | 8.71%    |         |
| ZQ1H EUR              | EUR           | (22.25)%                | (14.90)%                  | 9.25%    |         |
| ZQ1H GBP              | GBP           | (20.97)%                | (14.33)%                  | 9.68%    |         |
| ZQ1H JPY              | JPY           | (22.17)%                | (14.47)%                  | 4.35%    |         |
| ZQ1H SGD              | SGD           | (20.72)%                | (14.20)%                  | 8.86%    |         |
| Asian Currencies Bond | AC            | USD                     | (9.54)%                   | (10.12)% | 7.61%   |
|                       | AC EUR        | EUR                     | (3.91)%                   | (2.43)%  | (1.98)% |
|                       | AD            | USD                     | (9.54)%                   | (10.11)% | 7.60%   |
|                       | EC            | USD                     | (9.82)%                   | (10.39)% | 7.29%   |
|                       | IC            | USD                     | (8.89)%                   | (9.47)%  | 6.90%   |
|                       | ID EUR        | EUR                     | (3.23)%                   | (1.69)%  | (1.27)% |
|                       | ZD            | USD                     | (8.32)%                   | (8.88)%  | 9.06%   |

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\* The share classes are launched during the year and hence the performance does not represent a full 12 month period.

## Appendix VIII (Additional Disclosures) – Publication of performance for Sub-funds distributed in Switzerland – Information concerning the Swiss Investors (continued)

| Sub-fund               | Share Class | Share Class<br>Currency | Calendar Year Performance |          |          |
|------------------------|-------------|-------------------------|---------------------------|----------|----------|
|                        |             |                         | 2022                      | 2021     | 2020     |
| Brazil Bond            | AC          | USD                     | 13.20%                    | (13.28)% | (17.26)% |
|                        | AD          | USD                     | 13.24%                    | (13.26)% | (17.20)% |
|                        | BC          | USD                     | 13.77%                    | (12.84)% | (16.84)% |
|                        | EC          | USD                     | 12.87%                    | (13.54)% | (17.51)% |
|                        | ED          | USD                     | 12.90%                    | (13.52)% | (17.44)% |
|                        | IC          | USD                     | 13.88%                    | (12.75)% | (16.77)% |
|                        | ZD          | USD                     | 14.49%                    | (12.30)% | (16.25)% |
| Euro Bond              | AC          | EUR                     | (17.32)%                  | (3.64)%  | 3.24%    |
|                        | AD          | EUR                     | (17.32)%                  | (3.65)%  | 3.24%    |
|                        | EC          | EUR                     | (17.56)%                  | (3.94)%  | 2.93%    |
|                        | IC          | EUR                     | (16.93)%                  | (3.19)%  | 3.73%    |
|                        | ID          | EUR                     | (16.93)%                  | (3.18)%  | 3.72%    |
|                        | S18C        | EUR                     | (16.74)%                  | (2.97)%  | 3.96%    |
|                        | XCH JPY     | JPY                     | (17.29)%                  | (2.74)%  | 4.05%    |
| ZC                     | EUR         | (16.61)%                | (2.80)%                   | 4.13%    |          |
| Euro Bond Total Return | AC          | EUR                     | (6.80)%                   | (0.83)%  | 1.46%    |
|                        | AD          | EUR                     | (6.79)%                   | (0.83)%  | 1.46%    |
|                        | BC          | EUR                     | (6.38)%                   | (0.37)%  | 1.92%    |
|                        | EC          | EUR                     | (7.07)%                   | (1.14)%  | 1.16%    |
|                        | IC          | EUR                     | (6.33)%                   | (0.34)%  | 1.96%    |
|                        | ID          | EUR                     | (6.33)%                   | (0.34)%  | 1.97%    |
|                        | S10C        | EUR                     | (6.03)%                   | (0.03)%  | 2.30%    |
| ZC                     | EUR         | (5.84)%                 | 0.18%                     | 2.51%    |          |
| Euro Credit Bond       | AC          | EUR                     | (14.11)%                  | (1.72)%  | 2.50%    |
|                        | AD          | EUR                     | (14.10)%                  | (1.71)%  | 2.49%    |
|                        | BC          | EUR                     | (13.73)%                  | (1.30)%  | 2.93%    |
|                        | EC          | EUR                     | (14.36)%                  | (2.01)%  | 2.19%    |
|                        | IC          | EUR                     | (13.70)%                  | (1.25)%  | 2.98%    |
|                        | ID          | EUR                     | (13.69)%                  | (1.24)%  | 2.98%    |
|                        | S19C        | EUR                     | (13.50)%                  | (1.02)%  | 3.21%    |
|                        | XC          | EUR                     | (13.57)%                  | (1.04)%  | 3.13%    |
|                        | XD          | EUR                     | (13.55)%                  | (1.09)%  | 3.15%    |
| ZC                     | EUR         | (13.26)%                | (0.74)%                   | 3.51%    |          |

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## Appendix VIII (Additional Disclosures) – Publication of performance for Sub-funds distributed in Switzerland – Information concerning the Swiss Investors (continued)

| Sub-fund              | Share Class | Share Class<br>Currency | Calendar Year Performance |         |         |
|-----------------------|-------------|-------------------------|---------------------------|---------|---------|
|                       |             |                         | 2022                      | 2021    | 2020    |
| Euro High Yield Bond  | AC          | EUR                     | (11.08)%                  | 0.92%   | 2.20%   |
|                       | ACH USD     | USD                     | (9.10)%                   | 1.73%   | 3.65%   |
|                       | AD          | EUR                     | (11.08)%                  | 0.92%   | 2.21%   |
|                       | AM2         | EUR                     | (11.08)%                  | 0.92%   | 2.20%   |
|                       | BC          | EUR                     | (10.59)%                  | 1.48%   | 2.77%   |
|                       | BD          | EUR                     | (10.59)%                  | 1.47%   | 2.77%   |
|                       | EC          | EUR                     | (11.34)%                  | 0.62%   | 1.90%   |
|                       | ED          | EUR                     | (11.34)%                  | 0.62%   | 1.90%   |
|                       | IC          | EUR                     | (10.54)%                  | 1.53%   | 2.82%   |
|                       | ICH CHF     | CHF                     | (10.98)%                  | 1.26%   | 2.45%   |
|                       | ICH USD     | USD                     | (14.30)%                  | 2.34%   | 4.29%   |
|                       | ID          | EUR                     | (10.54)%                  | 1.53%   | 2.82%   |
|                       | S8C         | EUR                     | (10.32)%                  | 1.78%   | 3.08%   |
|                       | S8D         | EUR                     | (10.32)%                  | 1.79%   | 3.07%   |
|                       | XC          | EUR                     | (10.42)%                  | 1.69%   | 2.96%   |
|                       | XD          | EUR                     | (10.41)%                  | 1.68%   | 2.97%   |
|                       | ZC          | EUR                     | (9.96)%                   | 2.19%   | 3.48%   |
| ZQ1                   | EUR         | (9.96)%                 | 1.69%                     | -       |         |
| GEM Debt Total Return | BC          | USD                     | (17.30)%                  | (1.82)% | 4.29%   |
|                       | BCH EUR     | EUR                     | (19.47)%                  | (2.81)% | 2.76%   |
|                       | FC          | USD                     | (16.86)%                  | (1.16)% | -       |
|                       | L1C         | USD                     | (16.96)%                  | (1.43)% | 4.89%   |
|                       | L1C EUR     | EUR                     | (11.52)%                  | 6.05%   | (3.78)% |
|                       | L1CH CHF    | CHF                     | (19.29)%                  | (2.56)% | 2.99%   |
|                       | L1CH EUR    | EUR                     | (19.15)%                  | (2.42)% | 3.12%   |
|                       | L1D         | USD                     | (16.94)%                  | (1.42)% | 4.88%   |
|                       | L1DH EUR    | EUR                     | (19.15)%                  | (2.41)% | 3.15%   |
|                       | M1C         | USD                     | (17.46)%                  | (2.02)% | 4.26%   |
|                       | M1C EUR     | EUR                     | (12.05)%                  | 5.42%   | (4.35)% |
|                       | M1CH EUR    | EUR                     | (19.64)%                  | (2.99)% | 2.54%   |
|                       | M1D         | USD                     | (17.44)%                  | (2.01)% | 4.25%   |
|                       | M1D EUR     | EUR                     | (12.05)%                  | 5.44%   | (4.35)% |
|                       | M1DH EUR    | EUR                     | (19.64)%                  | (2.96)% | 2.55%   |
| N1C                   | USD         | (17.05)%                | (1.53)%                   | 4.79%   |         |
| N1CH EUR              | EUR         | (19.23)%                | (2.51)%                   | 3.06%   |         |
| N1DH EUR              | EUR         | (19.23)%                | (2.51)%                   | 3.05%   |         |
| Global Bond           | AC          | USD                     | (16.28)%                  | (5.46)% | 9.93%   |
|                       | AD          | USD                     | (16.28)%                  | (5.45)% | 9.93%   |
|                       | AM2 HKD     | HKD                     | (16.34)%                  | (4.87)% | 9.43%   |
|                       | EC          | USD                     | (16.54)%                  | (5.73)% | 9.60%   |
|                       | IC          | USD                     | (15.88)%                  | (5.01)% | 10.45%  |
|                       | PD          | USD                     | (16.07)%                  | (5.22)% | 10.19%  |
|                       | WC GBP      | GBP                     | (5.32)%                   | (3.70)% | 6.98%   |
|                       | ZD          | USD                     | (15.57)%                  | (4.65)% | 10.86%  |

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## Appendix VIII (Additional Disclosures) – Publication of performance for Sub-funds distributed in Switzerland – Information concerning the Swiss Investors (continued)

| Sub-fund                 | Share Class   | Share Class<br>Currency | Calendar Year Performance |         |       |
|--------------------------|---------------|-------------------------|---------------------------|---------|-------|
|                          |               |                         | 2022                      | 2021    | 2020  |
| Global Bond Total Return | AC            | USD                     | (12.24)%                  | 0.03%   | 6.89% |
|                          | BC            | USD                     | (11.84)%                  | (0.54)% | -     |
|                          | BCH GBP       | GBP                     | (12.35)%                  | (0.90)% | -     |
|                          | IC            | USD                     | (11.80)%                  | 0.52%   | 7.44% |
|                          | ICHEUR        | EUR                     | (13.61)%                  | (0.43)% | 2.95% |
|                          | ICHGBP        | GBP                     | (12.29)%                  | 0.24%   | 3.29% |
|                          | IQ1HEUR       | EUR                     | (13.58)%                  | (0.43)% | 1.30% |
|                          | IQ1HGBP       | GBP                     | (12.30)%                  | 0.21%   | 1.38% |
|                          | S15CH GBP     | GBP                     | (11.87)%                  | (0.78)% | -     |
|                          | WCH GBP       | GBP                     | (11.71)%                  | 0.90%   | 7.21% |
|                          | XC            | USD                     | (11.71)%                  | 0.61%   | 7.54% |
|                          | XCHEUR        | EUR                     | (13.42)%                  | (0.29)% | 3.07% |
|                          | XCHGBP        | GBP                     | (12.18)%                  | 0.30%   | 3.36% |
|                          | XQ1HGBP       | GBP                     | (12.12)%                  | 0.26%   | 1.40% |
|                          | ZC            | USD                     | (11.32)%                  | 0.99%   | 7.90% |
|                          | ZQ1           | USD                     | (11.33)%                  | 0.55%   | -     |
|                          | ZQ1H GBP      | GBP                     | (11.80)%                  | (0.48)% | -     |
| Global Corporate Bond    | BC            | USD                     | (14.41)%                  | (0.87)% | 6.86% |
|                          | BCH EUR*      | EUR                     | 0.95%                     | -       | -     |
|                          | BQ1H GBP      | GBP                     | (15.16)%                  | (1.24)% | 5.93% |
|                          | ICH EUR       | EUR                     | (16.32)%                  | (1.78)% | 5.22% |
|                          | ZBFIX8.5H JPY | JPY                     | (16.19)%                  | (0.98)% | 3.71% |
|                          | ZC            | USD                     | (13.98)%                  | (0.42)% | 7.36% |
|                          | ZCH EUR       | EUR                     | (15.92)%                  | (1.30)% | 5.67% |
|                          | ZD            | USD                     | (13.96)%                  | (0.36)% | 7.42% |
|                          | ZDH GBP       | GBP                     | (14.79)%                  | (0.68)% | 6.16% |
|                          | ZM1H JPY      | JPY                     | (16.11)%                  | (0.89)% | 5.84% |
|                          | ZQ1           | USD                     | (13.97)%                  | (0.34)% | 7.40% |
|                          | ZQ1H AUD      | AUD                     | (14.84)%                  | (0.70)% | 6.43% |
|                          | ZQ1H CHF      | CHF                     | (16.36)%                  | (1.57)% | 5.41% |
|                          | ZQ1H EUR      | EUR                     | (15.91)%                  | (1.32)% | 5.66% |
|                          | ZQ1H GBP      | GBP                     | (14.70)%                  | (0.60)% | 6.24% |
|                          | ZQ1H JPY      | JPY                     | (16.10)%                  | (0.88)% | 5.84% |
|                          | ZQ1H SGD      | SGD                     | (14.27)%                  | (0.46)% | 6.76% |

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## Appendix VIII (Additional Disclosures) – Publication of performance for Sub-funds distributed in Switzerland – Information concerning the Swiss Investors (continued)

| Sub-fund                     | Share Class   | Share Class<br>Currency | Calendar Year Performance |         |         |
|------------------------------|---------------|-------------------------|---------------------------|---------|---------|
|                              |               |                         | 2022                      | 2021    | 2020    |
| Global Emerging Markets Bond | AC            | USD                     | (21.34)%                  | (3.57)% | 3.19%   |
|                              | AC EUR        | EUR                     | (16.19)%                  | 3.76%   | (5.33)% |
|                              | AC GBP        | GBP                     | (11.44)%                  | (2.68)% | 0.01%   |
|                              | AC HKD        | HKD                     | (21.26)%                  | (3.05)% | 2.69%   |
|                              | ACH CHF       | CHF                     | (23.20)%                  | (4.72)% | 1.15%   |
|                              | ACH EUR       | EUR                     | (23.55)%                  | (4.57)% | 1.31%   |
|                              | AD            | USD                     | (21.33)%                  | (3.57)% | 3.19%   |
|                              | AD GBP        | GBP                     | (11.42)%                  | (2.68)% | 0.01%   |
|                              | ADH EUR       | EUR                     | (23.51)%                  | (4.55)% | 1.33%   |
|                              | AM2           | USD                     | (21.36)%                  | (3.56)% | 3.21%   |
|                              | AM2 HKD       | HKD                     | (21.27)%                  | (3.05)% | 2.71%   |
|                              | AM3H AUD      | AUD                     | (22.45)%                  | (4.01)% | 1.68%   |
|                              | AM3H EUR      | EUR                     | (23.52)%                  | (4.54)% | 1.33%   |
|                              | AM3H SGD      | SGD                     | (21.80)%                  | (3.72)% | 2.37%   |
|                              | BC            | USD                     | (20.85)%                  | (2.97)% | 3.85%   |
|                              | BC GBP        | GBP                     | (10.88)%                  | (2.07)% | 0.63%   |
|                              | BCH EUR       | EUR                     | (23.04)%                  | (3.96)% | 1.94%   |
|                              | BD GBP        | GBP                     | (10.86)%                  | (2.07)% | 0.64%   |
|                              | BQ1H GBP      | GBP                     | (8.02)%                   | (7.53)% | 0.97%   |
|                              | EC            | USD                     | (21.58)%                  | (3.86)% | 2.88%   |
|                              | ECH EUR       | EUR                     | (23.74)%                  | (4.83)% | 0.99%   |
|                              | ED            | USD                     | (21.57)%                  | (3.86)% | 2.88%   |
|                              | IC            | USD                     | (20.67)%                  | (2.75)% | 4.07%   |
|                              | IC EUR        | EUR                     | (15.47)%                  | 4.64%   | (4.52)% |
|                              | ICH CHF       | CHF                     | (23.00)%                  | (3.91)% | 2.01%   |
|                              | ICH EUR       | EUR                     | (22.86)%                  | (3.75)% | 2.18%   |
|                              | ID            | USD                     | (20.66)%                  | (2.76)% | 4.08%   |
|                              | ID EUR        | EUR                     | (15.47)%                  | 4.66%   | (4.51)% |
|                              | IDH EUR       | EUR                     | (22.86)%                  | (3.75)% | 2.16%   |
|                              | PC            | USD                     | (21.15)%                  | (3.33)% | 3.45%   |
|                              | PD            | USD                     | (21.13)%                  | (3.33)% | 3.45%   |
|                              | XC            | USD                     | (20.56)%                  | (2.61)% | 4.22%   |
|                              | XDH EUR       | EUR                     | (22.77)%                  | (3.47)% | 2.36%   |
|                              | ZBFIX8.5H JPY | JPY                     | (22.41)%                  | (2.78)% | 0.75%   |
|                              | ZC            | USD                     | (20.17)%                  | (2.13)% | 4.75%   |
|                              | ZCH EUR       | EUR                     | (22.39)%                  | (3.12)% | 2.79%   |
|                              | ZD            | USD                     | (20.14)%                  | (2.12)% | 4.75%   |
|                              | ZM1H JPY      | JPY                     | (22.26)%                  | (2.64)% | 3.21%   |
|                              | ZQ1           | USD                     | (20.16)%                  | (2.13)% | 4.78%   |
|                              | ZQ1H AUD      | AUD                     | (21.35)%                  | (2.67)% | 3.31%   |
| ZQ1H CHF                     | CHF           | (22.58)%                | (3.37)%                   | 2.69%   |         |
| ZQ1H EUR                     | EUR           | (22.36)%                | (3.16)%                   | 2.81%   |         |
| ZQ1H GBP                     | GBP           | (21.16)%                | (2.44)%                   | 3.27%   |         |
| ZQ1H JPY                     | JPY           | (22.25)%                | (2.63)%                   | 3.25%   |         |
| ZQ1H SGD                     | SGD           | (20.63)%                | (2.31)%                   | 3.89%   |         |

Past performance is not an indication of current or future performance. The performance data do not take the commissions on the issue and redemption of shares into account.

## Appendix VIII (Additional Disclosures) – Publication of performance for Sub-funds distributed in Switzerland – Information concerning the Swiss Investors (continued)

| Sub-fund                                                                              | Share Class | Share Class<br>Currency | Calendar Year Performance |          |         |
|---------------------------------------------------------------------------------------|-------------|-------------------------|---------------------------|----------|---------|
|                                                                                       |             |                         | 2022                      | 2021     | 2020    |
| Global Emerging Markets Corporate Sustainable Bond (launched as at 27 September 2022) | AC*         | USD                     | 5.64%                     | -        | -       |
|                                                                                       | AD*         | USD                     | 5.64%                     | -        | -       |
|                                                                                       | IC*         | USD                     | 5.84%                     | -        | -       |
|                                                                                       | ID*         | USD                     | 5.84%                     | -        | -       |
|                                                                                       | XC*         | USD                     | 5.89%                     | -        | -       |
|                                                                                       | ZQ1*        | USD                     | 6.01%                     | -        | -       |
| Global Emerging Markets ESG Local Debt                                                | AC          | USD                     | (10.77)%                  | (9.71)%  | 1.81%   |
|                                                                                       | BC GBP      | GBP                     | 1.11%                     | (8.31)%  | (0.71)% |
|                                                                                       | EC          | USD                     | (11.03)%                  | (9.97)%  | 1.50%   |
|                                                                                       | ECO EUR     | EUR                     | (13.67)%                  | (11.04)% | (0.43)% |
|                                                                                       | IC          | USD                     | (10.11)%                  | (9.05)%  | 2.55%   |
|                                                                                       | IC EUR      | EUR                     | (4.22)%                   | (2.14)%  | (5.93)% |
|                                                                                       | XC*         | USD                     | 9.49%                     | -        | -       |
|                                                                                       | ZC          | USD                     | (9.48)%                   | (8.42)%  | 3.26%   |
|                                                                                       | ZC EUR      | EUR                     | (3.58)%                   | (1.49)%  | (5.28)% |
|                                                                                       | ZD          | USD                     | (9.46)%                   | (8.42)%  | 3.27%   |
| ZQ1*                                                                                  | USD         | (10.65)%                | -                         | -        |         |
| Global Emerging Markets Local Debt                                                    | AC          | USD                     | (8.20)%                   | (6.99)%  | 1.74%   |
|                                                                                       | AC EUR      | EUR                     | (2.18)%                   | 0.07%    | (6.65)% |
|                                                                                       | AC GBP      | GBP                     | 3.36%                     | (6.13)%  | (1.41)% |
|                                                                                       | AD          | USD                     | (8.19)%                   | (6.99)%  | 1.74%   |
|                                                                                       | BC          | USD                     | (7.62)%                   | (6.41)%  | 2.38%   |
|                                                                                       | BC GBP      | GBP                     | 4.02%                     | (5.55)%  | (0.78)% |
|                                                                                       | BD GBP      | GBP                     | 4.00%                     | (5.56)%  | (0.78)% |
|                                                                                       | BQ1         | USD                     | 6.25%                     | (2.97)%  | -       |
|                                                                                       | EC          | USD                     | (8.47)%                   | (7.28)%  | 1.44%   |
|                                                                                       | ECO EUR     | EUR                     | (11.06)%                  | (8.36)%  | (0.42)% |
|                                                                                       | IC          | USD                     | (7.53)%                   | (6.32)%  | 2.48%   |
|                                                                                       | IC EUR      | EUR                     | (1.48)%                   | 0.80%    | (5.98)% |
|                                                                                       | ICO EUR     | EUR                     | (9.64)%                   | (7.37)%  | 0.59%   |
|                                                                                       | ICO GBP     | GBP                     | (8.71)%                   | (4.45)%  | -       |
|                                                                                       | ID          | USD                     | (7.54)%                   | (6.31)%  | 2.48%   |
|                                                                                       | ID EUR      | EUR                     | (1.47)%                   | 0.81%    | (5.96)% |
|                                                                                       | XC          | USD                     | (7.40)%                   | (6.17)%  | 2.60%   |
|                                                                                       | XCO EUR     | EUR                     | (9.99)%                   | (7.26)%  | 0.72%   |
|                                                                                       | XD          | USD                     | (7.39)%                   | (6.17)%  | 2.61%   |
|                                                                                       | ZBFX8.5 JPY | JPY                     | 6.59%                     | 5.14%    | (4.72)% |
| ZC                                                                                    | USD         | (6.83)%                 | (5.61)%                   | 3.23%    |         |
| ZD                                                                                    | USD         | (6.83)%                 | (5.61)%                   | 3.22%    |         |
| ZM2                                                                                   | USD         | (6.91)%                 | (5.72)%                   | 3.17%    |         |
| ZQ1                                                                                   | USD         | (6.83)%                 | (5.62)%                   | 3.23%    |         |
| Global ESG Corporate Bond                                                             | IC          | USD                     | (14.02)%                  | 0.53%    | -       |
|                                                                                       | ZQ1         | USD                     | (13.68)%                  | 0.27%    | -       |
|                                                                                       | ZQ1H EUR    | EUR                     | (15.65)%                  | (0.32)%  | -       |
|                                                                                       | ZQ1H GBP    | GBP                     | (14.44)%                  | 0.11%    | -       |

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\* The share classes are launched during the year and hence the performance does not represent a full 12 month period.

## Appendix VIII (Additional Disclosures) – Publication of performance for Sub-funds distributed in Switzerland – Information concerning the Swiss Investors (continued)

| Sub-fund                | Share Class       | Share Class<br>Currency | Calendar Year Performance |          |       |
|-------------------------|-------------------|-------------------------|---------------------------|----------|-------|
|                         |                   |                         | 2022                      | 2021     | 2020  |
| Global Government Bond  | BCH EUR           | EUR                     | (14.06)%                  | (3.58)%  | 3.94% |
|                         | BQ1H GBP          | GBP                     | (7.99)%                   | (1.47)%  | -     |
|                         | ICH EUR           | EUR                     | (14.01)%                  | (3.53)%  | 4.00% |
|                         | ZBFIX8.5H JPY     | JPY                     | (14.01)%                  | (2.82)%  | 2.44% |
|                         | ZC                | USD                     | (11.80)%                  | (2.33)%  | 5.97% |
|                         | ZD                | USD                     | (11.78)%                  | (2.23)%  | 6.01% |
|                         | ZM1H JPY          | JPY                     | (13.94)%                  | (2.79)%  | 4.48% |
|                         | ZQ1               | USD                     | (11.78)%                  | (2.23)%  | 6.01% |
|                         | ZQ1H AUD          | AUD                     | (12.53)%                  | (2.54)%  | 5.24% |
|                         | ZQ1H CHF          | CHF                     | (14.15)%                  | (3.43)%  | 4.05% |
|                         | ZQ1H EUR          | EUR                     | (13.68)%                  | (3.15)%  | 4.35% |
|                         | ZQ1H GBP          | GBP                     | (12.45)%                  | (2.44)%  | 5.16% |
|                         | ZQ1H JPY          | JPY                     | (13.94)%                  | (2.75)%  | 4.51% |
|                         | ZQ1H SGD          | SGD                     | (12.04)%                  | (2.34)%  | 5.49% |
|                         | Global Green Bond | AC*                     | USD                       | (15.15)% | -     |
| IC*                     |                   | USD                     | (14.80)%                  | -        | -     |
| XC*                     |                   | USD                     | (14.71)%                  | -        | -     |
| ZC*                     |                   | USD                     | (14.45)%                  | -        | -     |
| ZQ1*                    |                   | USD                     | (14.45)%                  | -        | -     |
| Global High Income Bond | AC                | USD                     | (15.76)%                  | (1.15)%  | 6.79% |
|                         | ACH CAD           | CAD                     | (15.99)%                  | (1.30)%  | 6.24% |
|                         | ACH EUR           | EUR                     | (17.77)%                  | (2.10)%  | 5.02% |
|                         | ACH GBP           | GBP                     | (16.54)%                  | (1.43)%  | 5.58% |
|                         | ACH SGD           | SGD                     | (16.09)%                  | (1.28)%  | 6.09% |
|                         | AD                | USD                     | (15.76)%                  | (1.15)%  | 6.79% |
|                         | ADH EUR           | EUR                     | (17.78)%                  | (2.10)%  | 5.06% |
|                         | AM2               | USD                     | (15.76)%                  | (1.15)%  | 6.78% |
|                         | AM3H AUD          | AUD                     | (16.67)%                  | (1.52)%  | 5.66% |
|                         | AM3H EUR          | EUR                     | (17.74)%                  | (2.10)%  | 5.04% |
|                         | AM3H RMB          | RMB                     | (15.45)%                  | 1.37%    | 8.23% |
|                         | AM3H SGD          | SGD                     | (16.08)%                  | (1.28)%  | 6.12% |
|                         | BC                | USD                     | (15.23)%                  | (0.52)%  | 7.47% |
|                         | BCH EUR           | EUR                     | (17.25)%                  | (1.50)%  | 5.77% |
|                         | BD                | USD                     | (15.26)%                  | (0.51)%  | 7.46% |
|                         | EC                | USD                     | (16.01)%                  | (1.44)%  | 6.47% |
|                         | ECH EUR           | EUR                     | (18.03)%                  | (2.39)%  | 4.74% |
|                         | IC                | USD                     | (15.19)%                  | (0.47)%  | 7.51% |
|                         | ICH EUR           | EUR                     | (17.21)%                  | (1.45)%  | 5.71% |
|                         | ID                | USD                     | (15.18)%                  | (0.50)%  | 7.51% |
|                         | IM2               | USD                     | (15.19)%                  | (0.49)%  | 6.54% |
|                         | XDH EUR           | EUR                     | (16.90)%                  | (1.15)%  | 5.28% |

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\* The share classes are launched during the year and hence the performance does not represent a full 12 month period.

## Appendix VIII (Additional Disclosures) – Publication of performance for Sub-funds distributed in Switzerland – Information concerning the Swiss Investors (continued)

| Sub-fund                                  | Share Class   | Share Class<br>Currency | Calendar Year Performance |         |         |
|-------------------------------------------|---------------|-------------------------|---------------------------|---------|---------|
|                                           |               |                         | 2022                      | 2021    | 2020    |
| Global High Yield Bond                    | AC            | USD                     | (13.57)%                  | 1.21%   | 6.26%   |
|                                           | ACH CAD       | CAD                     | (13.90)%                  | 1.04%   | 5.64%   |
|                                           | ACH GBP       | GBP                     | (14.44)%                  | 0.91%   | 4.95%   |
|                                           | AD            | USD                     | (13.57)%                  | 1.21%   | 6.26%   |
|                                           | AM2           | USD                     | (13.58)%                  | 1.21%   | 6.27%   |
|                                           | AM2 HKD       | HKD                     | (13.48)%                  | 1.77%   | 5.74%   |
|                                           | AM3H AUD      | AUD                     | (14.59)%                  | 0.77%   | 4.97%   |
|                                           | AM3H EUR      | EUR                     | (15.65)%                  | 0.24%   | 4.49%   |
|                                           | AM3H RMB      | RMB                     | (13.25)%                  | 3.81%   | 7.71%   |
|                                           | BD GBP        | GBP                     | (2.16)%                   | 2.69%   | 3.57%   |
|                                           | BQ1H GBP      | GBP                     | 272.37%                   | (0.48)% | -       |
|                                           | ECH EUR       | EUR                     | (15.93)%                  | (0.06)% | 4.20%   |
|                                           | IC            | USD                     | (13.06)%                  | 1.82%   | 6.91%   |
|                                           | ICH EUR       | EUR                     | (15.17)%                  | 0.85%   | 5.15%   |
|                                           | ID            | USD                     | (13.06)%                  | 1.83%   | 6.90%   |
|                                           | ZBFIX8.5H JPY | JPY                     | (14.65)%                  | 1.87%   | 3.97%   |
|                                           | ZC            | USD                     | (12.50)%                  | 2.46%   | 7.57%   |
|                                           | ZCH EUR       | EUR                     | (14.62)%                  | 1.48%   | 5.81%   |
|                                           | ZD            | USD                     | (12.57)%                  | 2.41%   | 7.58%   |
|                                           | ZDH GBP       | GBP                     | (13.41)%                  | 2.06%   | 6.19%   |
|                                           | ZM1H JPY      | JPY                     | (14.56)%                  | 1.98%   | 6.09%   |
|                                           | ZQ1           | USD                     | (12.48)%                  | 2.47%   | 7.55%   |
|                                           | ZQ1H AUD      | AUD                     | (13.55)%                  | 2.00%   | 6.26%   |
|                                           | ZQ1H CHF      | CHF                     | (14.95)%                  | 1.26%   | 5.55%   |
|                                           | ZQ1H EUR      | EUR                     | (14.61)%                  | 1.46%   | 5.74%   |
|                                           | ZQ1H GBP      | GBP                     | (13.33)%                  | 2.14%   | 6.22%   |
| ZQ1H JPY                                  | JPY           | (14.51)%                | 2.02%                     | 6.07%   |         |
| ZQ1H SGD                                  | SGD           | (12.85)%                | 2.33%                     | 6.75%   |         |
| Global High Yield ESG Bond                | ACH CHF       | CHF                     | (14.17)%                  | (0.94)% | -       |
|                                           | ACH EUR       | EUR                     | (13.87)%                  | (0.88)% | -       |
|                                           | ACH GBP       | GBP                     | (12.61)%                  | (0.52)% | -       |
|                                           | ICH CHF       | CHF                     | (13.69)%                  | (0.63)% | -       |
|                                           | ICH EUR       | EUR                     | (13.37)%                  | (0.57)% | -       |
|                                           | ICH GBP       | GBP                     | (12.09)%                  | (0.22)% | -       |
|                                           | ZC            | USD                     | (10.76)%                  | 0.28%   | -       |
|                                           | ZQ1*          | USD                     | (9.76)%                   | -       | -       |
|                                           | ZQ1H EUR*     | EUR                     | (6.01)%                   | -       | -       |
| ZQ1H GBP*                                 | GBP           | (6.63)%                 | -                         | -       |         |
| Global High Yield Securitised Credit Bond | AC            | USD                     | (4.57)%                   | 5.19%   | (1.53)% |
|                                           | IC            | USD                     | (3.82)%                   | 6.03%   | (0.68)% |
|                                           | XC            | USD                     | (3.70)%                   | 6.16%   | (0.62)% |
|                                           | XCH JPY       | JPY                     | (5.67)%                   | 5.74%   | (3.01)% |
|                                           | ZC            | USD                     | (3.02)%                   | 6.91%   | 0.08%   |
|                                           | ZCH EUR       | EUR                     | (5.13)%                   | 2.36%   | -       |

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\* The share classes are launched during the year and hence the performance does not represent a full 12 month period.

## Appendix VIII (Additional Disclosures) – Publication of performance for Sub-funds distributed in Switzerland – Information concerning the Swiss Investors (continued)

| Sub-fund                                        | Share Class   | Share Class<br>Currency | Calendar Year Performance |         |         |
|-------------------------------------------------|---------------|-------------------------|---------------------------|---------|---------|
|                                                 |               |                         | 2022                      | 2021    | 2020    |
| Global Inflation Linked Bond                    | AC            | USD                     | (11.33)%                  | 2.73%   | 6.66%   |
|                                                 | ACH EUR       | EUR                     | (13.23)%                  | 1.74%   | 4.93%   |
|                                                 | AD            | USD                     | (11.31)%                  | 2.73%   | 6.65%   |
|                                                 | EC            | USD                     | (11.59)%                  | 2.42%   | 6.34%   |
|                                                 | ECH EUR       | EUR                     | (13.49)%                  | 1.44%   | 4.62%   |
|                                                 | IC            | USD                     | (10.97)%                  | 3.14%   | 7.08%   |
|                                                 | ICH EUR       | EUR                     | (12.87)%                  | 2.16%   | 5.36%   |
|                                                 | PCH EUR       | EUR                     | (12.65)%                  | 2.41%   | 5.63%   |
|                                                 | S17C          | USD                     | (10.77)%                  | 3.38%   | 7.33%   |
|                                                 | YC            | USD                     | (11.12)%                  | 2.94%   | 6.88%   |
|                                                 | YCH EUR       | EUR                     | (13.03)%                  | 1.96%   | 5.13%   |
|                                                 | ZC            | USD                     | (10.61)%                  | 3.55%   | 7.52%   |
|                                                 | ZCH EUR       | EUR                     | (12.53)%                  | 2.56%   | 5.81%   |
|                                                 | ZQ1           | USD                     | (10.64)%                  | 3.59%   | 7.51%   |
|                                                 | ZQ1H CHF*     | CHF                     | (2.90)%                   | -       | -       |
|                                                 | ZQ1H EUR      | EUR                     | (12.53)%                  | 2.55%   | 5.78%   |
|                                                 | ZQ1H GBP      | GBP                     | (11.36)%                  | 3.44%   | 6.51%   |
|                                                 | ZQ1H JPY*     | JPY                     | (5.30)%                   | -       | -       |
|                                                 | ZQ1H SGD      | SGD                     | (6.45)%                   | 3.43%   | 6.92%   |
| Global Investment Grade Securitised Credit Bond | AC            | USD                     | (3.19)%                   | 1.18%   | 0.38%   |
|                                                 | ACH EUR       | EUR                     | (5.27)%                   | 0.26%   | (0.92)% |
|                                                 | ACH SGD       | SGD                     | (3.42)%                   | 1.02%   | (0.06)% |
|                                                 | ADH EUR       | EUR                     | (5.24)%                   | 0.19%   | (0.94)% |
|                                                 | AM2           | USD                     | (3.19)%                   | 1.21%   | 0.45%   |
|                                                 | AM2 HKD       | HKD                     | (3.35)%                   | 1.72%   | (0.10)% |
|                                                 | AM3H AUD      | AUD                     | (3.81)%                   | 0.88%   | (0.05)% |
|                                                 | AM3H GBP*     | GBP                     | (0.77)%                   | -       | -       |
|                                                 | AM3H RMB      | RMB                     | (2.60)%                   | 3.87%   | 1.91%   |
|                                                 | AM3H SGD      | SGD                     | (3.40)%                   | 1.10%   | (0.04)% |
|                                                 | BCH EUR       | EUR                     | (4.81)%                   | 0.73%   | (0.49)% |
|                                                 | BCH GBP       | GBP                     | (2.99)%                   | 1.45%   | 0.32%   |
|                                                 | BDH EUR       | EUR                     | (4.81)%                   | 0.72%   | (0.48)% |
|                                                 | BQ1H GBP      | GBP                     | (3.29)%                   | (0.14)% | -       |
|                                                 | IC            | USD                     | (2.71)%                   | 1.70%   | 0.91%   |
|                                                 | XC            | USD                     | (2.63)%                   | 1.87%   | 0.33%   |
|                                                 | XCH EUR       | EUR                     | (4.68)%                   | (0.17)% | -       |
|                                                 | XCH GBP       | GBP                     | (3.14)%                   | 1.56%   | 0.35%   |
|                                                 | XCH JPY       | JPY                     | (4.73)%                   | 1.38%   | (0.23)% |
|                                                 | ZBFIX8.5H JPY | JPY                     | (4.36)%                   | 1.69%   | (1.59)% |
|                                                 | ZC            | USD                     | (2.17)%                   | 2.28%   | 1.50%   |
|                                                 | ZM1H JPY      | JPY                     | (4.24)%                   | 1.84%   | 0.21%   |
|                                                 | ZQ1           | USD                     | (2.17)%                   | 2.26%   | 1.48%   |
|                                                 | ZQ1H AUD      | AUD                     | (2.81)%                   | 1.89%   | 0.98%   |
|                                                 | ZQ1H CHF      | CHF                     | (4.59)%                   | 1.06%   | (0.22)% |
|                                                 | ZQ1H GBP      | GBP                     | (2.71)%                   | 2.00%   | 0.79%   |
|                                                 | ZQ1H SGD      | SGD                     | (2.38)%                   | 2.14%   | 0.90%   |
|                                                 | ZQ2H EUR      | EUR                     | (4.24)%                   | 1.31%   | 0.07%   |

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\* The share classes are launched during the year and hence the performance does not represent a full 12 month period.

## Appendix VIII (Additional Disclosures) – Publication of performance for Sub-funds distributed in Switzerland – Information concerning the Swiss Investors (continued)

| Sub-fund                       | Share Class | Share Class<br>Currency | Calendar Year Performance |         |         |
|--------------------------------|-------------|-------------------------|---------------------------|---------|---------|
|                                |             |                         | 2022                      | 2021    | 2020    |
| Global Lower Carbon Bond       | AC          | USD                     | (14.91)%                  | (1.00)% | 6.23%   |
|                                | ACH EUR     | EUR                     | (16.84)%                  | (1.94)% | 4.53%   |
|                                | ACH GBP     | GBP                     | (15.66)%                  | (1.24)% | 3.33%   |
|                                | AD          | USD                     | (14.91)%                  | (1.01)% | 6.24%   |
|                                | ADH EUR     | EUR                     | (16.84)%                  | (1.95)% | 0.14%   |
|                                | AM2         | USD                     | (14.91)%                  | (1.00)% | 6.23%   |
|                                | AM2 HKD     | HKD                     | (14.81)%                  | (0.46)% | 5.72%   |
|                                | AM3H AUD    | AUD                     | (15.76)%                  | (1.29)% | 1.87%   |
|                                | AM3H SGD    | SGD                     | (15.22)%                  | (1.10)% | 2.19%   |
|                                | BC          | USD                     | (14.57)%                  | (0.34)% | -       |
|                                | BCH EUR     | EUR                     | (16.54)%                  | (1.54)% | 6.31%   |
|                                | BCH GBP     | GBP                     | (15.33)%                  | (0.84)% | 5.56%   |
|                                | IC          | USD                     | (14.54)%                  | (0.56)% | 6.71%   |
|                                | XC          | USD                     | (14.44)%                  | (0.45)% | 6.83%   |
|                                | ZQ1         | USD                     | (14.14)%                  | (0.10)% | 7.20%   |
|                                | ZQ1H CHF    | CHF                     | (16.49)%                  | 0.47%   | -       |
|                                | ZQ1H EUR    | EUR                     | (16.14)%                  | (1.06)% | 4.68%   |
| ZQ1H GBP                       | GBP         | (14.93)%                | (0.39)%                   | 8.06%   |         |
| Global Securitised Credit Bond | AC          | USD                     | (3.67)%                   | 1.93%   | (1.79)% |
|                                | IC          | USD                     | (2.99)%                   | 2.64%   | (1.10)% |
|                                | XCH GBP     | GBP                     | (3.28)%                   | 2.47%   | (2.34)% |
|                                | XCH JPY     | JPY                     | (4.86)%                   | 2.31%   | (2.76)% |
|                                | XD          | USD                     | (2.90)%                   | 2.75%   | (0.99)% |
|                                | XDH GBP     | GBP                     | (3.37)%                   | 0.63%   | -       |
|                                | ZCH EUR     | EUR                     | (4.29)%                   | (0.21)% | -       |
|                                | ZQ1H GBP    | GBP                     | (2.65)%                   | 0.55%   | -       |
|                                | ZQ1         | USD                     | (2.28)%                   | 3.34%   | (0.30)% |
| Global Short Duration Bond     | AC          | USD                     | (5.38)%                   | 0.83%   | 4.63%   |
|                                | AC SGD      | SGD                     | (5.85)%                   | 3.16%   | 2.85%   |
|                                | ACH SGD     | SGD                     | (5.62)%                   | 0.74%   | 4.13%   |
|                                | AM2         | USD                     | (5.38)%                   | 0.82%   | 4.63%   |
|                                | AM2 HKD     | HKD                     | (5.46)%                   | 1.43%   | 4.13%   |
|                                | AM3H AUD    | AUD                     | (6.07)%                   | 0.47%   | 3.86%   |
|                                | AM3H RMB    | RMB                     | (4.85)%                   | 3.34%   | 6.19%   |
|                                | IC          | USD                     | (5.14)%                   | 1.09%   | 4.91%   |
|                                | ICH EUR     | EUR                     | (7.13)%                   | 0.28%   | 0.94%   |
|                                | S16CH GBP*  | GBP                     | (4.08)%                   | -       | -       |
|                                | XC          | USD                     | (5.01)%                   | 1.22%   | 5.04%   |
|                                | XCH EUR     | EUR                     | (7.01)%                   | 0.01%   | -       |
|                                | ZC          | USD                     | (4.83)%                   | 1.40%   | 5.20%   |
|                                | ZQ1         | USD                     | (2.28)%                   | 1.52%   | 3.77%   |
|                                | ZQ1H GBP    | GBP                     | (5.43)%                   | 1.10%   | 2.39%   |

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\* The share classes are launched during the year and hence the performance does not represent a full 12 month period.

## Appendix VIII (Additional Disclosures) – Publication of performance for Sub-funds distributed in Switzerland – Information concerning the Swiss Investors (continued)

| Sub-fund                                       | Share Class | Share Class<br>Currency | Calendar Year Performance |         |         |
|------------------------------------------------|-------------|-------------------------|---------------------------|---------|---------|
|                                                |             |                         | 2022                      | 2021    | 2020    |
| US Short Duration High Yield Bond <sup>2</sup> | AC          | USD                     | (7.67)%                   | 3.78%   | 4.84%   |
|                                                | ACH EUR     | EUR                     | (9.82)%                   | 2.79%   | 3.13%   |
|                                                | AD          | USD                     | (7.68)%                   | 3.79%   | 4.84%   |
|                                                | ADH EUR     | EUR                     | (9.87)%                   | 2.80%   | 3.13%   |
|                                                | EC          | USD                     | (8.04)%                   | 3.36%   | 4.42%   |
|                                                | ECH EUR     | EUR                     | (10.18)%                  | 2.38%   | 2.71%   |
|                                                | ED          | USD                     | (8.05)%                   | 3.37%   | 4.42%   |
|                                                | IC          | USD                     | (7.21)%                   | 4.30%   | 5.37%   |
|                                                | IC EUR      | EUR                     | (1.14)%                   | 12.21%  | (3.34)% |
|                                                | ICH EUR     | EUR                     | (9.37)%                   | 3.31%   | 3.61%   |
|                                                | ZC          | USD                     | (6.78)%                   | 4.78%   | 5.86%   |
|                                                | ZQ1         | USD                     | (6.75)%                   | 4.82%   | 5.92%   |
|                                                | ZQ1H CHF    | CHF                     | (9.30)%                   | 3.60%   | 3.96%   |
|                                                | ZQ1H EUR    | EUR                     | (8.93)%                   | 3.77%   | 4.13%   |
|                                                | ZQ1H GBP    | GBP                     | (7.60)%                   | 4.47%   | 4.70%   |
|                                                | ZQ1H JPY    | JPY                     | (8.87)%                   | 4.35%   | 4.43%   |
|                                                | ZQ1H SGD    | SGD                     | (7.14)%                   | 4.66%   | 5.25%   |
| India Fixed Income                             | AC          | USD                     | (9.47)%                   | 0.78%   | 6.72%   |
|                                                | AC EUR      | EUR                     | (3.54)%                   | 8.43%   | (2.09)% |
|                                                | AC SGD      | SGD                     | (9.93)%                   | 2.81%   | 4.89%   |
|                                                | AD          | USD                     | (9.48)%                   | 0.77%   | 6.72%   |
|                                                | AM2         | USD                     | (9.49)%                   | 0.78%   | 6.72%   |
|                                                | AM2 HKD     | HKD                     | (88.39)%                  | 1.33%   | 6.19%   |
|                                                | AM30 AUD    | AUD                     | (39.16)%                  | 0.28%   | 5.92%   |
|                                                | AM30 EUR    | EUR                     | (5.61)%                   | (0.27)% | 5.10%   |
|                                                | AM30 RMB    | RMB                     | (86.86)%                  | 3.32%   | 8.24%   |
|                                                | AM30 SGD    | SGD                     | (32.74)%                  | 0.59%   | 6.16%   |
|                                                | BC          | USD                     | (8.97)%                   | 1.34%   | 7.31%   |
|                                                | BD          | USD                     | (8.99)%                   | 1.33%   | 7.32%   |
|                                                | BD GBP      | GBP                     | 2.48%                     | 2.25%   | 4.01%   |
|                                                | EC          | USD                     | (9.74)%                   | 0.48%   | 6.40%   |
|                                                | IC          | USD                     | (8.88)%                   | 1.43%   | 7.42%   |
|                                                | IC CHF      | CHF                     | (7.47)%                   | 4.56%   | (1.94)% |
|                                                | IC EUR      | EUR                     | (2.91)%                   | 9.14%   | (1.46)% |
|                                                | IC GBP      | GBP                     | 2.60%                     | 2.38%   | 4.08%   |
|                                                | ID          | USD                     | (8.90)%                   | 1.43%   | 7.42%   |
|                                                | ID EUR      | EUR                     | (2.95)%                   | 9.15%   | (1.44)% |
|                                                | ID GBP      | GBP                     | 2.58%                     | 2.36%   | 4.11%   |
|                                                | IM2         | USD                     | (8.89)%                   | 1.44%   | 7.42%   |
|                                                | XC          | USD                     | (8.74)%                   | 1.60%   | 7.56%   |
| XCO EUR                                        | EUR         | (10.47)%                | 0.81%                     | 5.86%   |         |
| XD                                             | USD         | (8.77)%                 | 1.57%                     | 7.56%   |         |
| XM2                                            | USD         | (8.77)%                 | 1.60%                     | 7.54%   |         |
| ZD                                             | USD         | (8.32)%                 | 2.05%                     | 8.03%   |         |

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<sup>2</sup> Until 3 July 2023, the sub-fund was named Global Short Duration High Yield Bond.



## Appendix VIII (Additional Disclosures) – Publication of performance for Sub-funds distributed in Switzerland – Information concerning the Swiss Investors (continued)

| Sub-fund                     | Share Class | Share Class<br>Currency | Calendar Year Performance |         |        |
|------------------------------|-------------|-------------------------|---------------------------|---------|--------|
|                              |             |                         | 2022                      | 2021    | 2020   |
| RMB Fixed Income             | AC          | USD                     | (10.95)%                  | 2.27%   | 11.80% |
|                              | AC EUR      | EUR                     | (5.06)%                   | 10.04%  | 2.56%  |
|                              | AC RMB      | RMB                     | (2.62)%                   | (0.33)% | 4.97%  |
|                              | ACO EUR     | EUR                     | (13.14)%                  | 1.20%   | 9.95%  |
|                              | ACO SGD     | SGD                     | (11.40)%                  | 2.07%   | 11.22% |
|                              | AD          | USD                     | (10.95)%                  | 2.28%   | 11.78% |
|                              | AD EUR      | EUR                     | (5.07)%                   | 10.05%  | 2.56%  |
|                              | AM2         | USD                     | (10.94)%                  | 2.27%   | 11.79% |
|                              | AM2 HKD     | HKD                     | (11.05)%                  | (0.07)% | -      |
|                              | AM2 RMB     | RMB                     | (2.60)%                   | (0.33)% | 0.58%  |
|                              | AM30 SGD    | SGD                     | (11.37)%                  | 2.06%   | 11.12% |
|                              | BC          | USD                     | (10.61)%                  | 2.66%   | 12.21% |
|                              | BD GBP      | GBP                     | 0.44%                     | 3.60%   | 8.75%  |
|                              | EC          | USD                     | (11.21)%                  | 1.97%   | 11.46% |
|                              | ECO EUR     | EUR                     | (13.40)%                  | 0.91%   | 9.62%  |
|                              | IC          | USD                     | (10.56)%                  | 2.70%   | 12.28% |
|                              | IC EUR      | EUR                     | (4.65)%                   | 10.51%  | 2.99%  |
|                              | IC RMB      | RMB                     | (2.20)%                   | 0.09%   | 5.41%  |
|                              | ICO EUR     | EUR                     | (12.77)%                  | 1.63%   | 10.41% |
|                              | ID          | USD                     | (10.58)%                  | 2.71%   | 12.27% |
| XD                           | USD         | (10.50)%                | 2.76%                     | 11.44%  |        |
| XD10 EUR*                    | EUR         | (12.04)%                | -                         | -       |        |
| XD EUR*                      | EUR         | (6.63)%                 | -                         | -       |        |
| ZC                           | USD         | (10.18)%                | 3.10%                     | 12.70%  |        |
| Singapore Dollar Income Bond | AC          | SGD                     | (10.70)%                  | (3.31)% | 4.31%  |
|                              | ACH AUD     | AUD                     | (11.30)%                  | (3.69)% | 3.83%  |
|                              | AM2         | SGD                     | (10.71)%                  | (3.31)% | 4.30%  |
|                              | AM3H AUD    | AUD                     | (11.29)%                  | (3.69)% | 3.83%  |
|                              | AM3H USD    | USD                     | (10.59)%                  | (3.34)% | 4.63%  |
|                              | IC          | SGD                     | (10.26)%                  | (2.82)% | 4.82%  |

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\* The share classes are launched during the year and hence the performance does not represent a full 12 month period.

## Appendix VIII (Additional Disclosures) – Publication of performance for Sub-funds distributed in Switzerland – Information concerning the Swiss Investors (continued)

| Sub-fund                  | Share Class | Share Class<br>Currency | Calendar Year Performance |         |       |
|---------------------------|-------------|-------------------------|---------------------------|---------|-------|
|                           |             |                         | 2022                      | 2021    | 2020  |
| Ultra Short Duration Bond | AC          | USD                     | 1.08%                     | 0.01%   | -     |
|                           | BC          | USD                     | 1.23%                     | 0.06%   | -     |
|                           | BM2         | USD                     | 1.21%                     | 0.13%   | -     |
|                           | BM3H GBP    | GBP                     | 0.68%                     | (0.09)% | -     |
|                           | PC          | USD                     | 1.18%                     | 0.13%   | -     |
|                           | PC HKD      | HKD                     | 1.29%                     | 0.40%   | -     |
|                           | PCH AUD     | AUD                     | 0.48%                     | (0.02)% | -     |
|                           | PCH GBP*    | GBP                     | 0.63%                     | -       | -     |
|                           | PCH RMB     | RMB                     | 1.71%                     | 1.25%   | -     |
|                           | PM2         | USD                     | 1.18%                     | 0.13%   | -     |
|                           | PM2 HKD     | HKD                     | 1.29%                     | 0.43%   | -     |
|                           | PM3H AUD    | AUD                     | 0.51%                     | (0.07)% | -     |
|                           | PM3H EUR    | EUR                     | (0.29)%                   | (0.30)% | -     |
|                           | PM3H GBP    | GBP                     | 0.66%                     | (0.11)% | -     |
|                           | PM3H RMB    | RMB                     | 1.69%                     | 0.83%   | -     |
|                           | PM3H SGD    | SGD                     | 0.98%                     | (0.07)% | -     |
|                           | UC*         | USD                     | 1.34%                     | -       | -     |
|                           | UM2*        | USD                     | 1.42%                     | -       | -     |
|                           | UM2 HKD*    | HKD                     | 0.92%                     | -       | -     |
|                           | XCH EUR*    | EUR                     | 0.69%                     | -       | -     |
| XCH GBP*                  | GBP         | 0.79%                   | -                         | -       |       |
| ZM                        | USD         | 1.41%                   | 0.23%                     | -       |       |
| US Dollar Bond            | AC          | USD                     | (14.78)%                  | (1.75)% | 6.73% |
|                           | AD          | USD                     | (14.78)%                  | (1.75)% | 6.71% |
|                           | AM2         | USD                     | (14.78)%                  | (1.75)% | 6.71% |
|                           | AM2 HKD     | HKD                     | (14.69)%                  | (1.22)% | 6.18% |
|                           | EC          | USD                     | (15.03)%                  | (2.05)% | 6.39% |
|                           | IC          | USD                     | (14.37)%                  | (1.29)% | 7.22% |
|                           | ID          | USD                     | (14.37)%                  | (1.29)% | 7.22% |
|                           | PD          | USD                     | (14.56)%                  | (1.50)% | 6.97% |
|                           | WD          | USD                     | (13.92)%                  | (0.76)% | 7.78% |
|                           | ZC          | USD                     | (14.05)%                  | (0.91)% | 7.62% |
| ZD                        | USD         | (14.05)%                | (0.92)%                   | 7.63%   |       |
| US High Yield Bond        | AC          | USD                     | (14.46)%                  | 4.04%   | 7.06% |
|                           | AM2         | EUR                     | (14.46)%                  | 4.03%   | 7.08% |
|                           | AM2 HKD     | HKD                     | (14.37)%                  | 4.61%   | 6.52% |
|                           | AM3H AUD    | AUD                     | (15.55)%                  | 3.60%   | 5.77% |
|                           | AM3H RMB    | RMB                     | (14.18)%                  | 6.74%   | 8.51% |
|                           | AQ1         | USD                     | (14.45)%                  | 4.03%   | 7.02% |
|                           | IC          | USD                     | (13.91)%                  | 4.71%   | 7.78% |
|                           | IQ1         | USD                     | (13.88)%                  | 4.71%   | 7.73% |
|                           | XC          | USD                     | (13.86)%                  | 4.75%   | 7.81% |
|                           | XQ1         | USD                     | (13.83)%                  | 4.77%   | 7.78% |
|                           | ZC          | USD                     | (13.47)%                  | 5.23%   | 8.31% |
|                           | ZD          | USD                     | (13.49)%                  | 5.25%   | 8.30% |
|                           | ZQ1         | USD                     | (13.45)%                  | 5.25%   | 8.25% |

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\* The share classes are launched during the year and hence the performance does not represent a full 12 month period.

## Appendix VIII (Additional Disclosures) – Publication of performance for Sub-funds distributed in Switzerland – Information concerning the Swiss Investors (continued)

| Sub-fund                                      | Share Class | Share Class<br>Currency | Calendar Year Performance |         |        |
|-----------------------------------------------|-------------|-------------------------|---------------------------|---------|--------|
|                                               |             |                         | 2022                      | 2021    | 2020   |
| Global Emerging Markets Multi-Asset Income    | AC          | USD                     | (13.37)%                  | (5.51)% | 6.19%  |
|                                               | AM2         | USD                     | (13.37)%                  | (5.51)% | 6.21%  |
|                                               | AM2 HKD     | HKD                     | (13.44)%                  | (4.92)% | 5.74%  |
|                                               | AM30 AUD    | AUD                     | (14.63)%                  | (6.14)% | 4.50%  |
|                                               | AM30 EUR    | EUR                     | (15.72)%                  | (6.54)% | 4.27%  |
|                                               | AM30 GBP    | GBP                     | (14.42)%                  | (5.92)% | 4.65%  |
|                                               | AM30 RMB    | RMB                     | (13.16)%                  | (3.18)% | 7.45%  |
|                                               | AM30 SGD    | SGD                     | (13.83)%                  | (5.76)% | 5.34%  |
| Managed Solutions - Asia Focused Conservative | AC          | USD                     | (13.18)%                  | (3.38)% | 11.44% |
|                                               | AC HKD      | HKD                     | (13.09)%                  | (2.86)% | 10.91% |
|                                               | ACO AUD     | AUD                     | (14.15)%                  | (3.91)% | 10.22% |
|                                               | ACO EUR     | EUR                     | (15.25)%                  | (4.38)% | 9.66%  |
|                                               | ACO SGD     | SGD                     | (13.55)%                  | (3.56)% | 10.71% |
|                                               | AM2         | USD                     | (13.19)%                  | (3.38)% | 11.44% |
|                                               | AM2 HKD     | HKD                     | (13.10)%                  | (2.85)% | 10.89% |
|                                               | AM30RMB     | RMB                     | (12.90)%                  | (0.96)% | 12.92% |
| Managed Solutions - Asia Focused Growth       | AC          | USD                     | (24.83)%                  | (5.29)% | 19.98% |
|                                               | AC HKD      | HKD                     | (24.74)%                  | (4.78)% | 19.39% |
|                                               | ACO AUD     | AUD                     | (26.43)%                  | (6.15)% | 17.38% |
|                                               | ACO EUR     | EUR                     | (27.09)%                  | (6.37)% | 17.73% |
|                                               | ACO SGD     | SGD                     | (25.48)%                  | (5.62)% | 18.74% |
|                                               | AM2         | USD                     | (24.82)%                  | (5.29)% | 17.57% |
| Managed Solutions - Asia Focused Income       | AC          | USD                     | (16.56)%                  | (4.71)% | 10.03% |
|                                               | ACO SGD     | SGD                     | (16.97)%                  | (4.91)% | 9.24%  |
|                                               | AM2         | USD                     | (16.57)%                  | (4.70)% | 10.04% |
|                                               | AM2 HKD     | HKD                     | (16.48)%                  | (4.17)% | 9.49%  |
|                                               | AM30 AUD    | AUD                     | (17.55)%                  | (5.27)% | 8.58%  |
|                                               | AM30 EUR    | EUR                     | (18.62)%                  | (5.68)% | 8.17%  |
|                                               | AM30 RMB    | RMB                     | (16.35)%                  | (2.32)% | 11.45% |
|                                               | AM30 SGD    | SGD                     | (16.97)%                  | (4.89)% | 9.25%  |
|                                               | EC          | USD                     | (16.81)%                  | (4.99)% | 9.70%  |
|                                               | ECHEUR      | EUR                     | (18.86)%                  | (5.96)% | 7.86%  |
| XC                                            | USD         | (15.90)%                | (4.46)%                   | -       |        |

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## Appendix VIII (Additional Disclosures) – Publication of performance for Sub-funds distributed in Switzerland – Information concerning the Swiss Investors (continued)

| Sub-fund                     | Share Class | Share Class<br>Currency | Calendar Year Performance |         |         |
|------------------------------|-------------|-------------------------|---------------------------|---------|---------|
|                              |             |                         | 2022                      | 2021    | 2020    |
| Multi-Asset Style Factors    | AC          | EUR                     | 0.09%                     | (3.62)% | (0.93)% |
|                              | AD          | EUR                     | 0.09%                     | (3.62)% | (0.93)% |
|                              | BC          | EUR                     | 0.79%                     | (2.95)% | (0.23)% |
|                              | BCH GBP     | GBP                     | 2.31%                     | (2.38)% | 0.61%   |
|                              | EC          | EUR                     | (0.40)%                   | (4.10)% | (1.43)% |
|                              | IC          | EUR                     | 0.79%                     | (2.95)% | (0.23)% |
|                              | ICH CHF     | CHF                     | 0.43%                     | (3.19)% | (3.18)% |
|                              | ID          | EUR                     | 0.79%                     | (2.95)% | 0.74%   |
|                              | XC          | EUR                     | 1.04%                     | (2.85)% | -       |
|                              | XCH JPY     | JPY                     | 1.13%                     | (2.21)% | 0.57%   |
|                              | ZC          | EUR                     | 1.59%                     | (2.15)% | 0.57%   |
|                              | ZCH CHF     | CHF                     | 1.20%                     | (2.47)% | (1.95)% |
|                              | ZCH GBP     | GBP                     | 3.14%                     | (1.66)% | 1.25%   |
|                              | ZCH USD     | USD                     | 3.68%                     | (1.36)% | 1.82%   |
| Multi-Strategy Target Return | AC          | EUR                     | (4.70)%                   | (1.06)% | 4.33%   |
|                              | BC          | EUR                     | (3.80)%                   | (0.03)% | 4.89%   |
|                              | BCH GBP*    | GBP                     | 0.26%                     | -       | -       |
|                              | IC          | EUR                     | (3.78)%                   | (0.02)% | 6.14%   |
|                              | ICH GBP     | GBP                     | (2.50)%                   | 0.51%   | 6.66%   |
|                              | ID          | EUR                     | (3.78)%                   | (0.05)% | 6.14%   |
|                              | XC          | EUR                     | (3.79)%                   | (0.12)% | 6.21%   |
|                              | ZCH GBP     | GBP                     | (2.50)%                   | 0.39%   | 6.76%   |
| US Income Focused            | AM2         | USD                     | (14.89)%                  | 11.32%  | 2.53%   |
|                              | AM2 HKD     | HKD                     | (14.95)%                  | 11.98%  | 2.31%   |
|                              | AM3H AUD    | AUD                     | (16.33)%                  | 11.08%  | 0.70%   |
|                              | AM3H CAD    | CAD                     | (15.50)%                  | 11.07%  | 1.58%   |
|                              | AM3H EUR    | EUR                     | (17.19)%                  | 11.49%  | 0.80%   |
|                              | AM3H GBP    | GBP                     | (16.06)%                  | 11.37%  | 1.00%   |
|                              | AM3H RMB    | RMB                     | (14.63)%                  | 12.47%  | 3.77%   |

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\* The share classes are launched during the year and hence the performance does not represent a full 12 month period.

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