



HSBC Global Investment Funds

Semi Annual Report for the year from
1 April 2023 to 30 September 2023

Important Notice for Singapore Shareholders

This Annual Report of HSBC Global Investment Funds (“the Company”) covers the complete range of sub-funds in the Company, which are available for distribution in various jurisdictions.

Singapore shareholders are advised that the Monetary Authority of Singapore has registered only the following sub-funds of the Company for distribution in Singapore pursuant to the Securities and Futures Act:

Recognised Schemes

- Asia Bond
- Asia ESG Bond
- Asia High Yield Bond
- ESG Short Duration Credit Bond
- Global Investment Grade Securitised Credit Bond
- Global Bond
- Global Emerging Markets Bond
- Global High Income Bond
- Global High Yield Bond
- Global Lower Carbon Bond
- Global Short Duration Bond
- US Short Duration High Yield Bond
- India Fixed Income
- RMB Fixed Income
- Singapore Dollar Income Bond
- Ultra Short Duration Bond
- Global Emerging Market Multi Asset Income
- Managed Solutions - Asia Focused Conservative
- Managed Solutions - Asia Focused Growth
- Managed Solutions - Asia Focused Income
- ASEAN Equity
- Asia ex Japan Equity
- Asia ex Japan Equity Smaller Companies
- Asia Pacific ex Japan Equity High Dividend
- BRIC Equity
- Economic Scale US Equity
- Euroland Equity Smaller Companies
- Euroland Value
- Europe Value
- Global Emerging Markets Equity
- Global Equity Climate Change
- Global Equity Sustainable Healthcare
- Global Equity Volatility Focused
- Global Lower Carbon Equity
- Global Real Estate Equity
- Brazil Equity
- Chinese Equity
- Indian Equity
- Russia Equity
- Turkey Equity

Restricted Schemes^

- Asia Bond
- Asia ESG Bond
- Asia High Yield Bond
- Asia ex Japan Equity
- Asia ex Japan Equity Smaller Companies
- Asia High Yield Bond
- Asia Pacific ex Japan Equity High Dividend
- Brazil Equity
- BRIC Equity
- Chinese Equity
- Economic Scale US Equity
- Euro Credit Bond
- Euro Bond Total Return
- Euro High Yield Bond
- Euroland Value
- Euroland Equity Smaller Companies
- Europe Value
- Frontier Markets
- GEM Debt Total Return
- Global Securitised Credit Bond
- Global Investment Grade Securitised Credit Bond
- Global High Yield Securitised Credit Bond
- Global Securitised Credit Bond
- Global Bond
- Global Bond Total Return
- Global Corporate Bond
- Global Credit Floating Rate Fixed Term Bond 2023 - 2
- Global Emerging Markets Bond
- Global Emerging Markets Equity
- Global Emerging Markets Local Debt
- Global Emerging Markets Multi-Asset Income
- Global Equity Climate Change
- Global Equity Volatility Focused
- Global High Income Bond
- Global High Yield Bond
- Global Inflation Linked Bond
- Global Lower Carbon Bond
- Global Lower Carbon Equity
- Global Real Estate Equity
- Global Short Duration Bond
- US Short Duration High Yield Bond
- Hong Kong Equity
- India Fixed Income
- Indian Equity
- Managed Solutions - Asia Focused Conservative
- Managed Solutions - Asia Focused Income
- Multi-Asset Style Factors
- Multi-Strategy Target Return
- RMB Fixed Income
- Singapore Dollar Income Bond
- US Dollar Bond
- US Income Focused
- Ultra Short Duration Bond Fund
- Global Equity Climate Change

- Global Equity Sustainable Healthcare
- Global Equity Circular Economy
- Global Infrastructure Equity
- ESG Short Duration Credit Bond

[^] This document and any other document or material issued in connection with the offer or sale is not a prospectus as defined in the Securities and Futures Act, Chapter 289 of Singapore ("SFA") and has not been registered as a prospectus with the Monetary Authority of Singapore (the "MAS"). Accordingly, statutory liability under the SFA in relation to the content of prospectuses does not apply. You should consider carefully whether the investment is suitable for you. The offer or invitation of the Units, which is the subject of this document, does not relate to a collective investment scheme which is authorised by the MAS under Section 286 of the SFA or recognised by the MAS under Section 287 of the SFA and the Units are not allowed to be offered to the retail public.

No document or material in connection with the offer or sale of the Units may be circulated or distributed, nor may the Units be offered or sold, or be made the subject of an invitation for subscription or purchase, whether directly or indirectly, to persons in Singapore other than (i) to an institutional investor pursuant to Section 304 of the SFA, in accordance with the conditions specified in that section, (ii) to a relevant person pursuant to Section 305(1), or any person pursuant to Section 305(2), and in accordance with the conditions specified in Section 305 of the SFA, or (iii) otherwise pursuant to, and in accordance with the conditions of, any other applicable provision of the SFA.

Where the Units are subscribed or purchased under Section 305 of the SFA by a relevant person which is (a) a corporation (which is not an accredited investor (as defined in Section 4A of the SFA)) the sole business of which is to hold investments and the entire share capital of which is owned by one or more individuals, each of whom is an accredited investor; or (b) a trust (where the trustee is not an accredited investor) whose sole purpose is to hold investments and each beneficiary of the trust is an individual who is an accredited investor, the securities (as defined in Section 239(1) of the SFA) of that corporation or the beneficiaries' rights and interest (howsoever described) in that trust shall not be transferable within 6 months after that corporation or that trust has acquired the Units pursuant to an offer made under Section 305 of the SFA except (1) to an institutional investor or to a relevant person as defined in Section 305(5) of the SFA, or to any person arising from an offer referred to in Section 275(1A) or Section 305A(3)(i)(B) of the SFA; (2) where no consideration is or will be given for the transfer; (3) where the transfer is by operation of law; or (4) as specified in Section 305A(5) of the SFA.

Disclaimer

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HSBC Global Asset Management (Singapore) Limited

10 Marina Boulevard, Marina Bay Financial Centre .Tower 2 Level 48-01, Singapore 018983

Telephone: (65) 6658 2900

Website: www.assetmanagement.hsbc.com/sg

Company Registration No. 198602036R

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
Global Emerging Markets ESG Bond	(launched as at 30 June 2023)
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	HSBC Global Asset Management (France) Immeuble Cœur Défense - Tour A, 110 Esplanade du Général de Gaulle - La Défense 4, 75419 Paris Cedex 08, France. HSBC Global Asset Management (Hong Kong) Limited Level 22, HSBC Main Building, 1 Queen's Road, Central, Hong Kong SAR. 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. HSBC Global Asset Management (UK) Limited 8. Canada Square. London E14 5HQ. United Kingdom. HSBC Global Asset Management (USA) Inc. 452 Fifth Avenue. 7th Floor. New York. NY 10018. USA. HSBC Portfoy Yonetimi A.S. Esentepe Mahallesi, Büyükdere Caddesi, No:128, 34394 Sisli, Istanbul, Turkey.

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

	Total Expense Ratio (TER) / Synthetic TER 30 September 2023 (see Note 16)	Shares Outstanding 30 September 2023	Net Asset Value per Share*		
Sub-fund			30 September 2023	31 March 2023	31 March 2022
Asean Equity ¹					
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		Shares Outstanding 30 September 2023	Net Asset Value per Share*		
	30 September 2023 (see Note 16)	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

	Total Expense Ratio (TER) / Synthetic TER 30 September 2023 (see Note 16)	Shares Outstanding 30 September 2023	Net Asset Value per Share*		
Sub-fund			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

	Total Expense Ratio (TER) / Synthetic TER 30 September 2023 (see Note 16)	Shares Outstanding 30 September 2023	Net Asset Value per Share*		
Sub-fund			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	-
ZBFX8.5 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	-
ZBFX8.5 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
ZBFX8.5 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

	Total Expense Ratio (TER) / Synthetic TER 30 September 2023 (see Note 16)	Shares Outstanding 30 September 2023	Net Asset Value per Share*		
Sub-fund			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

	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		
Sub-fund						
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

	Total Expense Ratio (TER) / Synthetic TER			Net Asset Value per Share*		
	30 September 2023		Shares Outstanding	30 September 2023	31 March 2023	31 March 2022
Sub-fund	(see Note 16)		30 September 2023			
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

	Total Expense Ratio (TER) / Synthetic TER					
	30 September 2023	Shares Outstanding		Net Asset Value per Share*		
Sub-fund	(see Note 16)	30 September 2023	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

	Total Expense Ratio (TER) / Synthetic TER 30 September 2023 (see Note 16)	Shares Outstanding 30 September 2023	Net Asset Value per Share*		
Sub-fund			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

	Total Expense Ratio (TER) / Synthetic TER				
	30 September 2023	Shares Outstanding	Net Asset Value per Share*		
Sub-fund	(see Note 16)	30 September 2023	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		Shares Outstanding 30 September 2023	Net Asset Value per Share*		
	30 September 2023 (see Note 16)			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		Shares Outstanding 30 September 2023	Net Asset Value per Share*		
	30 September 2023 (see Note 16)			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

	Total Expense Ratio (TER) / Synthetic TER 30 September 2023 (see Note 16)	Shares Outstanding 30 September 2023	Net Asset Value per Share*		
Sub-fund			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		Shares Outstanding 30 September 2023	Net Asset Value per Share*		
	30 September 2023 (see Note 16)			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	
ZBFIX8.5 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		Shares Outstanding 30 September 2023	Net Asset Value per Share*		
	30 September 2023 (see Note 16)	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

	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		
Sub-fund						
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

	Total Expense Ratio (TER) / Synthetic TER 30 September 2023 (see Note 16)	Shares Outstanding 30 September 2023	Net Asset Value per Share*		
Sub-fund			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

	Total Expense Ratio (TER) / Synthetic TER 30 September 2023 (see Note 16)	Shares Outstanding 30 September 2023	Net Asset Value per Share*		
Sub-fund			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		Shares Outstanding 30 September 2023	Net Asset Value per Share*		
	30 September 2023 (see Note 16)			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

	Total Expense Ratio (TER) / Synthetic TER					
	30 September 2023	Shares Outstanding		Net Asset Value per Share*		
Sub-fund	(see Note 16)	30 September 2023	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

	Total Expense Ratio (TER) / Synthetic TER 30 September 2023 (see Note 16)	Shares Outstanding 30 September 2023	Net Asset Value per Share*		
Sub-fund			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 Bond ² 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

	Total Expense Ratio (TER) / Synthetic TER 30 September 2023 (see Note 16)	Shares Outstanding 30 September 2023	Net Asset Value per Share*		
Sub-fund			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

	Total Expense Ratio (TER) / Synthetic TER 30 September 2023 (see Note 16)	Shares Outstanding 30 September 2023	Net Asset Value per Share*		
Sub-fund			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 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
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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Global High Yield Bond	239		
Global High Yield ESG Bond	249		
Global High Yield Securitised Credit Bond	254		

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									
TRANSFERABLE SECURITIES ADMITTED TO AN OFFICIAL STOCK EXCHANGE LISTING									
SHARES									
HONG KONG					DELTA ELECTRONICS				
AIA GROUP	88,800	HKD	723,952	2.48	THAILAND	118,000	THB	268,163	0.92
			723,952	2.48	HOME PRODUCT CENTER	2,325,400	THB	798,284	2.73
INDONESIA					KASIKORNBANK	167,600	THB	579,955	1.98
AVIA AVIAN	13,894,300	IDR	503,449	1.72	MAJOR CINEPLEX GROUP	1,486,500	THB	571,535	1.96
BANK MANDIRI	3,558,700	IDR	1,387,329	4.75	SCB X PCL	51,200	THB	144,126	0.49
BANK RAKYAT INDONESIA	5,116,600	IDR	1,729,812	5.92				4,048,314	13.86
INDOFOOD CBP SUKSES								26,445,928	90.51
MAKMUR	725,800	IDR	520,106	1.78	TOTAL SHARES				
TELEKOMUNIKASI					DEPOSITARY RECEIPTS				
INDONESIA PERSERO "B"	5,782,800	IDR	1,403,138	4.80	SINGAPORE				
UNILEVER INDONESIA	1,654,000	IDR	400,256	1.37	SEA LTD	29,098	USD	1,301,554	4.45
			5,944,090	20.34				1,301,554	4.45
MALAYSIA					TOTAL DEPOSITARY RECEIPTS				
CIMB GROUP HOLDINGS	920,300	MYR	1,064,316	3.64	TOTAL TRANSFERABLE SECURITIES				
IHH HEALTHCARE	608,100	MYR	757,656	2.59	ADMITTED TO AN OFFICIAL STOCK				
INARI AMERTON	522,800	MYR	322,905	1.11	EXCHANGE LISTING				
MALAYSIA AIRPORTS					TRANSFERABLE SECURITIES TRADED ON ANOTHER REGULATED				
HOLDINGS	312,300	MYR	474,245	1.62	MARKET				
			2,619,122	8.96	SHARES				
PHILIPPINES					THAILAND				
BDO UNIBANK	400,160	PHP	1,003,653	3.44	AIRPORTS OF THAILAND	226,100	THB	433,106	1.48
GLOBE TELECOM	22,040	PHP	698,489	2.39				433,106	1.48
INTERNATIONAL CONTAINER								433,106	1.48
TERMINAL	124,860	PHP	457,279	1.57	TOTAL SHARES				
SM PRIME HOLDINGS	1,393,500	PHP	746,307	2.55	TOTAL TRANSFERABLE SECURITIES				
WILCON DEPOT	1,053,700	PHP	409,739	1.40	TRADED ON ANOTHER REGULATED MARKET				
			3,315,467	11.35				433,106	1.48
SINGAPORE					COLLECTIVE INVESTMENT SCHEMES				
CAPITALAND INVESTMENT	313,900	SGD	712,939	2.44	IRELAND				
CAPITAMALL REIT	598,300	SGD	810,942	2.78	HSBC GLOBAL LIQUIDITY				
DBS GROUP	115,500	SGD	2,846,669	9.74	FUND	618,995	USD	618,995	2.12
GRAB HOLDINGS	232,761	USD	827,465	2.83				618,995	2.12
OVERSEAS CHINESE								618,995	2.12
BANKING CORP	236,900	SGD	2,223,378	7.61	TOTAL COLLECTIVE INVESTMENT SCHEMES				
SATS	322,100	SGD	613,569	2.10	TOTAL INVESTMENTS				
SINGAPORE					OTHER NET ASSETS				
TELECOMMUNICATIONS	415,600	SGD	736,869	2.52	TOTAL NET ASSETS				
UNITED OVERSEAS BANK	49,000	SGD	1,023,152	3.50				29,219,065	100.00
			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
SHARES					KB FINANCIAL GROUP	84,644	KRW	3,468,811	0.94
CHINA					SAMSUNG ELECTRONICS	441,861	KRW	22,397,578	6.05
ALIBABA GROUP HOLDING	1,577,900	HKD	17,246,020	4.66	SAMSUNG SDI	11,261	KRW	4,272,738	1.15
BAIDU	345,600	HKD	5,886,609	1.59	SK HYNIX	142,029	KRW	12,072,570	3.26
BYD "H"	180,500	HKD	5,577,354	1.51				49,764,636	13.44
CHINA CONSTRUCTION BANK "H"	13,848,000	HKD	7,815,288	2.11	TAIWAN				
CHINA LONGYUAN POWER "H"	4,360,000	HKD	3,796,702	1.03	HON HAI PRECISION INDUSTRIES	3,057,000	TWD	9,848,918	2.66
CONTEMPORARY AMPEREX TECHNOLOGY	265,960	CNY	7,392,865	2.00	MEDIATEK	303,000	TWD	6,899,057	1.86
LI AUTO	205,200	HKD	3,623,558	0.98	QUANTA COMPUTER	260,000	TWD	1,929,028	0.52
MEITUAN DIANPING	788,440	HKD	11,536,894	3.12	TAIWAN SEMICONDUCTOR MANUFACTURING	1,912,849	TWD	30,991,466	8.38
NARI TECHNOLOGY DEVELOPMENT	1,937,845	CNY	5,887,252	1.59	UNIMICRON TECHNOLOGY	1,218,000	TWD	6,546,460	1.77
PING AN INSURANCE "H"	1,979,000	HKD	11,332,974	3.06	YAGEO CORP	444,000	TWD	7,221,078	1.95
SHENZHEN MINDRAY BIO MEDICAL ELECTRONICS	160,101	CNY	5,914,096	1.60				63,436,007	17.14
TENCENT HOLDINGS	580,200	HKD	22,683,943	6.12	THAILAND				
TRIP COM GROUP	179,950	HKD	6,415,092	1.73	CP ALL	1,074,100	THB	1,784,636	0.48
ZHEJIANG SANHUA	1,504,846	CNY	6,119,061	1.65				1,784,636	0.48
			121,227,708	32.75	TOTAL SHARES				
HONG KONG								351,710,707	95.01
AIA GROUP	1,473,600	HKD	12,013,682	3.25	DEPOSITARY RECEIPTS				
BUDWEISER BREWING	2,070,500	HKD	4,087,148	1.10	SINGAPORE				
CHINA RESOURCES GAS GROUP	1,758,700	HKD	5,153,593	1.39	SEA LTD	68,008	USD	3,041,998	0.82
			21,254,423	5.74				3,041,998	0.82
INDIA					TOTAL DEPOSITARY RECEIPTS				
BHARTI AIRTEL	780,718	INR	8,709,613	2.35	PREFERRED SHARES				
DLF	1,502,035	INR	9,602,822	2.59	SOUTH KOREA				
EICHER MOTORS	125,219	INR	5,197,702	1.40	SAMSUNG ELECTRONICS	65,631	KRW	2,650,726	0.72
HDFC BANK	334,482	INR	6,147,787	1.66				2,650,726	0.72
HINDUSTAN UNILEVER	253,251	INR	7,519,343	2.03	TOTAL PREFERRED SHARES				
ICICI BANK	772,797	INR	8,858,555	2.39	TOTAL TRANSFERABLE SECURITIES ADMITTED TO AN OFFICIAL STOCK EXCHANGE LISTING				
POWER GRID CORPORATION OF INDIA	627,178	INR	1,508,633	0.41				357,403,431	96.55
RELIANCE INDUSTRIES	448,788	INR	12,673,314	3.43	TRANSFERABLE SECURITIES TRADED ON ANOTHER REGULATED MARKET				
SHRIRAM TRANSPORT FINANCE	430,605	INR	9,952,665	2.70	SHARES				
			70,170,434	18.96	TAIWAN				
INDONESIA					E INK HOLDINGS	1,170,000	TWD	6,505,940	1.76
BANK RAKYAT INDONESIA	37,572,700	IDR	12,702,514	3.43				6,505,940	1.76
			12,702,514	3.43	TOTAL SHARES				
LUXEMBOURG					TOTAL TRANSFERABLE SECURITIES TRADED ON ANOTHER REGULATED MARKET				
L'OCCITANE INTERNATIONAL	1,368,000	HKD	4,087,310	1.10				6,505,940	1.76
			4,087,310	1.10	TOTAL INVESTMENTS				
SINGAPORE								363,909,371	98.31
DBS GROUP	295,500	SGD	7,283,039	1.97	OTHER NET ASSETS				
			7,283,039	1.97				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	2,187,928	INR	3,948,170	0.82
TRANSFERABLE SECURITIES ADMITTED TO AN OFFICIAL STOCK EXCHANGE LISTING					SHEELA FOAM	278,294	INR	3,825,982	0.79
SHARES					SJS ENTERPRISES	545,221	INR	4,496,167	0.93
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	556,237	INR	1,772,041	0.37
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					HARTALEGA HOLDINGS	5,620,800	MYR	2,382,278	0.49
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 CHUNGJU 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				
ELITE MATERIAL	562,000	TWD	7,451,434	1.54				23,565,415	4.88
EVERGREEN MAR CORP	946,000	TWD	3,399,452	0.70	TOTAL INVESTMENTS				
GOLD CIRCUIT ELECTRONICS	925,000	TWD	6,289,788	1.30				469,472,900	97.17
KURA SUSHI ASIA	1,493,000	TWD	6,081,984	1.26	OTHER NET ASSETS				
MAKALOT INDUSTRIAL	712,000	TWD	7,411,038	1.53				13,676,882	2.83
NIEN MADE ENTERPRISE	709,000	TWD	6,808,755	1.41	TOTAL NET ASSETS				
PARADE TECHNOLOGIES	128,000	TWD	3,901,798	0.81				483,149,782	100.00
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 TECHNOLOGY	1,168,000	TWD	3,925,838	1.04
SOUTH32	5,607,435	AUD	12,268,538	3.25	MEDIATEK	392,000	TWD	8,925,512	2.36
TELSTRA CORP	4,564,168	AUD	11,340,997	3.00	TAIWAN SEMICONDUCTOR MANUFACTURING	1,693,161	TWD	27,432,140	7.26
			61,882,313	16.39	UNITED MICRO ELECTRONICS	4,118,000	TWD	5,766,131	1.53
CHINA								46,049,621	12.19
ALIBABA GROUP HOLDING	947,400	HKD	10,354,825	2.74	TOTAL SHARES				
BAIDU	877,450	HKD	14,945,617	3.96				333,218,505	88.23
CHINA CONSTRUCTION BANK "H"	19,785,400	HKD	11,166,132	2.96	DEPOSITARY RECEIPTS				
CHINA STATE CONSTRUCTION INTERNATIONAL	8,272,000	HKD	8,703,088	2.30	INDIA				
ICBC "H"	7,740,955	HKD	3,726,246	0.99	HDFC BANK	110,987	USD	6,568,211	1.74
PING AN INSURANCE "H"	1,982,000	HKD	11,350,154	3.01	INFOSYS	118,388	USD	2,041,009	0.54
TINGYI	11,552,000	HKD	16,136,530	4.26				8,609,220	2.28
UNI-PRESIDENT CHINA 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 & CLEARING	158,000	HKD	5,902,922	1.56	HYUNDAI MOTOR	12,509	KRW	974,282	0.26
			23,933,229	6.34	SAMSUNG ELECTRONICS	351,409	KRW	14,192,819	3.76
INDIA								15,167,101	4.02
INDIA GRID TRUST	2,438,150	INR	4,039,153	1.07	TOTAL PREFERRED SHARES				
INFOSYS	303,972	INR	5,254,456	1.39				15,167,101	4.02
MINDSPACE BUSINESS PARKS	1,259,722	INR	4,743,759	1.26	TOTAL TRANSFERABLE SECURITIES ADMITTED TO AN OFFICIAL STOCK EXCHANGE LISTING				
POWER GRID CORPORATION OF INDIA	2,860,387	INR	6,880,463	1.82				356,994,826	94.53
			20,917,831	5.54	COLLECTIVE INVESTMENT SCHEMES				
INDONESIA					IRELAND				
TELEKOMUNIKASI INDONESIA PERSERO "B"	71,154,100	IDR	17,264,825	4.57	HSBC GLOBAL LIQUIDITY FUND	11,677,911	USD	11,677,911	3.09
			17,264,825	4.57				11,677,911	3.09
LUXEMBOURG					TOTAL COLLECTIVE INVESTMENT SCHEMES				
L'OCCITANE INTERNATIONAL	3,995,000	HKD	11,936,260	3.16				11,677,911	3.09
			11,936,260	3.16	TOTAL INVESTMENTS				
SINGAPORE								368,672,737	97.62
DBS GROUP	710,900	SGD	17,521,193	4.64	OTHER NET ASSETS				
			17,521,193	4.64				8,985,241	2.38
SOUTH KOREA					TOTAL NET ASSETS				
HYUNDAI MARINE & FIRE INSURANCE	260,182	KRW	6,256,785	1.66				377,657,978	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

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									
TRANSFERABLE SECURITIES ADMITTED TO AN OFFICIAL STOCK EXCHANGE LISTING									
SHARES									
CHINA									
AGRICULTURAL BANK OF CHINA	1,476,600	CNY	727,783	2.53	NANJING BESTWAY INTELLIGENT CONTROL TECHNOLOGY	69,750	CNY	425,812	1.48
BEIJING NEW BUILDING MATERIAL "A"	149,900	CNY	616,712	2.14	NANJING DEVELOP ADVANCED MANUFACTURING	62,923	CNY	272,056	0.94
CHINA MERCHANTS PORT GROUP	128,900	CNY	281,482	0.98	NANJING TANKER	683,900	CNY	308,989	1.07
CHINA NATIONAL NUCLEAR POWER	547,300	CNY	546,997	1.90	NANJING YUNHAI SPECIAL METALS	281,900	CNY	763,410	2.65
CHINA PACIFIC INSURANCE	161,800	CNY	633,328	2.20	NINGBO ORIENT WIRES & CABLES	119,800	CNY	652,958	2.27
CHINA STATE CONSTRUCTION ENGINEERING CORP	569,200	CNY	430,949	1.50	NORTH HUAJIN CHEMICAL INDUSTRIES	279,588	CNY	225,460	0.78
CHINA TELECOM	418,900	CNY	332,067	1.15	PING AN INSURANCE	170,007	CNY	1,124,217	3.90
CITIC SECURITIES "A"	171,700	CNY	509,173	1.77	POSTAL SAVINGS BANK OF CHINA	1,051,200	CNY	715,283	2.48
CONTEMPORARY AMPEREX TECHNOLOGY	37,100	CNY	1,031,265	3.58	SAIC MOTOR CORP	326,200	CNY	660,970	2.29
DONGGUAN AOHAI TECHNOLOGY	61,800	CNY	308,913	1.07	SHANDONG NANSHAN ALUMINUM SHANGHAI	423,100	CNY	181,890	0.63
GUANGXI LIUZHOU PHARMACEUTICAL	59,000	CNY	174,317	0.61	PHARMACEUTICAL	256,400	CNY	634,677	2.20
GUOTAI JUNAN SECURITIES COMPANY	431,400	CNY	858,778	2.98	SHANGHAI SIYUAN ELECTRIC	72,100	CNY	510,145	1.77
HAITONG SECURITIES	635,200	CNY	865,306	3.00	SHENGYI TECHNOLOGY	232,300	CNY	488,514	1.70
HBIS RESOURCES	112,800	CNY	247,405	0.86	SHENZHEN FUANNA BEDDING AND FURNISHING	271,400	CNY	328,472	1.14
HEILAN HOME	380,700	CNY	400,295	1.39	TCL CORP	1,253,500	CNY	700,198	2.43
HISENSE VISUAL TECHNOLOGY COMPANY	95,700	CNY	294,278	1.02	TITAN WIND ENERGY				
HUATAI SECURITIES	126,800	CNY	274,465	0.95	SUZHOU TONGKUN GROUP	204,900	CNY	362,163	1.26
HUAYU AUTOMOTIVE SYSTEMS	258,139	CNY	663,367	2.30	TSINGHUA UNISPLENDOR	219,000	CNY	442,255	1.54
INDUSTRIAL BANK	219,500	CNY	489,544	1.70	XCMG CONSTRUCTION MACHINERY	91,000	CNY	293,655	1.02
JCET GROUP	79,000	CNY	329,885	1.15	YANTAI JEREH OILFIELD SERVICES	553,600	CNY	482,805	1.68
JIANGSU CHANGSHU AUTOMOTIVE TRIM GROUP	208,900	CNY	554,279	1.92	YTO EXPRESS GROUP				
JIANGSU GENERAL SCIENCE TECHNOLOGY	900,100	CNY	462,124	1.60	ZHEJIANG CONBA	111,400	CNY	229,235	0.80
KWEICHOW MOUTAI	6,000	CNY	1,477,441	5.12	PHARMACEUTICAL	711,300	CNY	550,221	1.91
LONGI GREEN ENERGY TECHNOLOGY	118,300	CNY	441,840	1.53	ZHEJIANG DAHUA TECHNOLOGY	54,900	CNY	167,390	0.58
LONGYAN ZHUOYUE NEW ENERGY	83,226	CNY	560,609	1.95	ZHEJIANG WANMA	164,700	CNY	239,697	0.83
LUXSHARE PRECISION INDUSTRY	253,535	CNY	1,035,099	3.59	ZHONGMAN PETROLEUM AND NATURAL GAS GROUP	246,200	CNY	734,483	2.55
MIDEA GROUP	53,200	CNY	404,096	1.40	ZTE CORPORATION	78,900	CNY	353,017	1.23
MING YANG SMART ENERGY	127,400	CNY	275,241	0.96				27,803,707	96.51
					HONG KONG				
					CHINA MOBILE	34,500	CNY	457,320	1.58
					CNOOC	125,200	CNY	362,364	1.26
								819,684	2.84
					TOTAL SHARES				
					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				
ALIBABA GROUP HOLDING	4,197,928	HKD	45,882,216	7.15	TECHNOLOGY GROUP	387,900	HKD	2,709,210	0.42
BAIDU	670,036	HKD	11,412,732	1.78	TENCENT HOLDINGS	1,522,700	HKD	59,532,645	9.27
BEIJING KINGSOFT OFFICE SOFTWARE	34,068	CNY	1,729,508	0.27	TRIP COM GROUP	307,042	HKD	10,945,834	1.70
BEIJING NEW BUILDING MATERIAL "A"	1,689,100	CNY	6,949,221	1.08	TSINGTAO BREWERY "H"	338,000	HKD	2,766,371	0.43
BYD "H"	281,500	HKD	8,698,200	1.35	WUXI APPTec	638,500	CNY	7,533,619	1.17
CHINA COMMUNICATIONS CONSTRUCTION "H"	7,959,000	HKD	3,831,206	0.60	WUXI BIOLOGICS	1,117,500	HKD	6,513,643	1.01
CHINA CONSTRUCTION BANK "H"	42,896,480	HKD	24,209,151	3.77	XIAOMI	2,084,800	HKD	3,284,847	0.51
CHINA CONSTRUCTIONS BANK	9,007,200	CNY	7,769,027	1.21	ZHEJIANG SANHUA	3,326,400	CNY	13,525,932	2.10
CHINA MERCHANTS BANK "H"	1,296,000	HKD	5,411,135	0.84	ZHEJIANG SHUANGHUAN				
CHINA MOLYBDENUM	8,188,400	CNY	6,625,563	1.03	DRIVELINE	847,504	CNY	3,304,593	0.51
CHINA RESOURCES LAND	3,282,000	HKD	13,074,612	2.03	ZHONGJI INNOLIGHT	366,500	CNY	5,810,571	0.90
CHINA TELECOM CORP "H"	29,844,000	HKD	14,937,528	2.32				499,044,765	77.62
CITIC SECURITIES "A"	2,156,600	CNY	6,395,350	0.99	HONG KONG				
CONTEMPORARY AMPEREX TECHNOLOGY	333,202	CNY	9,261,985	1.44	BEIGENE	284,905	HKD	3,914,245	0.61
FOXCONN INDUSTRIAL					CHINA MOBILE	1,624,000	HKD	13,623,448	2.12
INTERNET	1,748,500	CNY	4,715,938	0.73	CHINA RESOURCES ENTERPRISES	756,000	HKD	4,145,917	0.64
HITHINK ROYALFLUSH INFORMATION	35,200	CNY	720,284	0.11	CNOOC	10,110,000	HKD	17,788,363	2.77
HUATAI SECURITIES	3,511,200	CNY	7,600,177	1.18	JIUMAOJIU INTERNATIONAL HOLDINGS	2,188,000	HKD	2,978,106	0.46
HUNAN VALIN STEEL	7,078,455	CNY	5,795,300	0.90	LI NING	1,299,500	HKD	5,467,230	0.85
JCET GROUP	447,100	CNY	1,866,985	0.29				47,917,309	7.45
JD.COM	182,150	HKD	2,676,949	0.42	TAIWAN				
JIANGSU HENGRUI MEDICINE	541,807	CNY	3,333,603	0.52	TAIWAN SEMICONDUCTOR MANUFACTURING	1,634,000	TWD	26,473,630	4.12
KUAISHOU TECHNOLOGY	898,100	HKD	7,207,184	1.12				26,473,630	4.12
KWEICHOU MOUTAI	122,854	CNY	30,251,581	4.71	TOTAL DEPOSITARY RECEIPTS				
LI AUTO	474,334	HKD	8,376,104	1.30	TOTAL TRANSFERABLE SECURITIES ADMITTED TO AN OFFICIAL STOCK EXCHANGE LISTING				
LUXSHARE PRECISION INDUSTRY	2,021,375	CNY	8,252,600	1.28				601,716,422	93.59
MAXSCEND	119,500	CNY	1,909,304	0.30					
MICROELECTRONICS									
MEITUAN DIANPING	2,097,170	HKD	30,686,962	4.77					
MIDEA GROUP	1,323,978	CNY	10,056,653	1.56					
NETEASE	1,652,615	HKD	33,656,428	5.24					
PING AN INSURANCE	2,332,100	CNY	15,421,640	2.40					

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	76,900	EUR	862,049	0.89
SHARES					DE LONGHI	45,481	EUR	942,366	0.97
AUSTRIA					DIASORIN	15,983	EUR	1,390,841	1.44
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	350,095	EUR	1,739,972	1.80
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	52,614	EUR	1,455,303	1.50
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			83,415,398	86.08
BECHTLE	44,642	EUR	1,976,301	2.04	PREFERRED SHARES				
BRENTAG	42,255	EUR	3,110,813	3.21	GERMANY				
COMMERZBANK	174,637	EUR	1,869,489	1.93	SIXT	10,000	EUR	589,000	0.61
ENCAVIS	103,811	EUR	1,384,839	1.43				589,000	0.61
HELLOFRESH	52,628	EUR	1,496,740	1.54	TOTAL PREFERRED SHARES			589,000	0.61
HUGO BOSS	24,700	EUR	1,491,386	1.54	TOTAL TRANSFERABLE SECURITIES ADMITTED TO AN OFFICIAL STOCK EXCHANGE LISTING			84,004,398	86.69
PUMA	11,600	EUR	685,096	0.71	TRANSFERABLE SECURITIES TRADED ON ANOTHER REGULATED MARKET				
STABILUS	19,700	EUR	1,046,070	1.08	SHARES				
STROEER	41,245	EUR	1,743,839	1.80	AUSTRIA				
SYMRISE	35,521	EUR	3,218,913	3.32	WIENERBERGER	70,416	EUR	1,704,067	1.76
			18,023,486	18.60				1,704,067	1.76
GREAT BRITAIN					FINLAND				
ALLFUNDS GROUP	69,852	EUR	369,168	0.38	KCI KONECRANES	35,998	EUR	1,129,977	1.17
			369,168	0.38				1,129,977	1.17
IRELAND									
KINGSPAN GROUP	38,546	EUR	2,750,643	2.84					
SMURFIT KAPPA	90,861	EUR	2,856,669	2.95					
			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"	227,799	EUR	3,201,715	1.38
SHARES								3,201,715	1.38
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 DISEÑO				
FRANCE					TEXTIL	157,316	EUR	5,543,816	2.38
AIR LIQUIDE	70,417	EUR	11,256,861	4.83				9,495,359	4.08
ALSTOM	115,943	EUR	2,633,066	1.13	TOTAL SHARES				
AMUNDI	41,005	EUR	2,195,818	0.94				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				
DASSAULT SYSTEMES	176,805	EUR	6,272,157	2.69				226,469,778	97.26
EDENRED	97,467	EUR	5,801,236	2.49	TRANSFERABLE SECURITIES TRADED ON ANOTHER REGULATED MARKET				
ESSILOR INTERNATIONAL	25,372	EUR	4,197,544	1.80	SHARES				
HERMES INTERNATIONAL	5,785	EUR	10,042,760	4.31	FRANCE				
KERING	9,346	EUR	4,046,351	1.74	SR TELEPERFORMANCE	20,982	EUR	2,518,889	1.08
LEGRAND PROMESSES	47,055	EUR	4,117,313	1.77				2,518,889	1.08
L'OREAL	26,397	EUR	10,447,933	4.49	TOTAL SHARES				
LVMH	23,019	EUR	16,571,377	7.11				2,518,889	1.08
PERNOD RICARD	32,678	EUR	5,189,266	2.23	TOTAL TRANSFERABLE SECURITIES TRADED ON ANOTHER REGULATED MARKET				
SCHNEIDER ELTE	58,006	EUR	9,146,386	3.93				228,988,667	98.34
			99,366,298	42.66	TOTAL INVESTMENTS				
GERMANY								3,857,360	1.66
ALLIANZ	45,877	EUR	10,359,027	4.45	OTHER NET ASSETS				
CARL ZEISS MEDITEC	26,953	EUR	2,239,794	0.96				232,846,027	100.00
DEUTSCHE BOERSE	30,862	EUR	5,062,911	2.17	TOTAL NET ASSETS				
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	528,029	EUR	5,262,337	2.25
SHARES					PRYSMIAN	74,504	EUR	2,862,444	1.22
AUSTRIA								8,124,781	3.47
ERSTE BANK	145,948	EUR	4,779,797	2.04	LUXEMBOURG				
OMV	129,636	EUR	5,851,769	2.50	ARCELORMITTAL	103,830	EUR	2,468,039	1.06
			10,631,566	4.54				2,468,039	1.06
BELGIUM					NETHERLANDS				
SOLVAY	37,219	EUR	3,900,551	1.67	AHOLD DELHAIZE	212,238	EUR	6,078,496	2.60
			3,900,551	1.67	HEINEKEN	54,645	EUR	4,561,765	1.95
FINLAND					ING GROEP	505,938	EUR	6,355,593	2.72
OUTOTEC	524,770	EUR	5,226,709	2.23	KONINKLIJKE KPN	1,718,187	EUR	5,365,898	2.29
			5,226,709	2.23	PHILIPS LIGHTING	69,258	EUR	1,774,390	0.76
FRANCE					STELLANTIS	233,922	EUR	4,269,077	1.82
ALSTOM	122,331	EUR	2,778,137	1.19				28,405,219	12.14
ARKEMA	25,330	EUR	2,370,381	1.01	PORTUGAL				
AXA	264,049	EUR	7,452,783	3.19	GALP ENERGIA "B"	405,394	EUR	5,697,813	2.44
CAP GEMINI	27,380	EUR	4,556,032	1.95				5,697,813	2.44
CARREFOUR	281,291	EUR	4,585,043	1.96	SPAIN				
CREDIT AGRICOLE	289,573	EUR	3,378,159	1.44	ACTIV DE CONSTR Y SERVICE	167,759	EUR	5,692,063	2.43
ELIS	188,752	EUR	3,174,809	1.36	BANCO SANTANDER	1,214,284	EUR	4,395,708	1.88
FAURECIA	82,456	EUR	1,617,374	0.69	GRIFOLS "B"	409,789	EUR	3,567,213	1.52
GDF SUEZ	378,358	EUR	5,489,975	2.35	IBERDROLA	739,379	EUR	7,837,417	3.36
MICHELIN	201,297	EUR	5,873,846	2.51	REPSOL	119,307	EUR	1,858,803	0.79
PUBLICIS GROUPE	58,647	EUR	4,214,373	1.80	TELEFONICA	423,462	EUR	1,635,834	0.70
SAINT GOBAIN	60,995	EUR	3,476,105	1.49				24,987,038	10.68
SANOFI	69,228	EUR	7,026,642	3.00				218,841,271	93.55
SEB	32,346	EUR	2,880,411	1.23	TOTAL SHARES				
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				
GERMANY					TOTAL TRANSFERABLE SECURITIES ADMITTED TO AN OFFICIAL STOCK EXCHANGE LISTING				
ALLIANZ	43,616	EUR	9,848,493	4.21				220,739,798	94.36
DEUTSCHE ANNINGTON					TRANSFERABLE SECURITIES TRADED ON ANOTHER REGULATED MARKET				
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									
TRANSFERABLE SECURITIES ADMITTED TO AN OFFICIAL STOCK EXCHANGE LISTING									
SHARES									
AUSTRIA					IRELAND				
ERSTE BANK	27,987	EUR	916,574	1.32	BANK OF IRELAND GROUP	88,439	EUR	821,421	1.19
OMV	50,652	EUR	2,286,432	3.31	CRH	28,974	EUR	1,458,552	2.11
			3,203,006	4.63	SMURFIT KAPPA	22,768	EUR	715,826	1.03
BELGIUM								2,995,799	4.33
KBC GROUP	37,436	EUR	2,218,457	3.20	ITALY				
SOLVAY	9,210	EUR	965,208	1.40	ENEL	164,201	EUR	954,172	1.38
			3,183,665	4.60				954,172	1.38
DENMARK					JERSEY				
NOVO NORDISK	22,122	DKK	1,910,202	2.76	FERGUSON NEWCO	7,716	GBP	1,211,077	1.75
			1,910,202	2.76				1,211,077	1.75
FRANCE					NETHERLANDS				
AIR LIQUIDE	5,803	EUR	927,668	1.34	HEINEKEN	20,758	EUR	1,732,878	2.50
ALSTOM	34,822	EUR	790,808	1.14	ING GROEP	162,532	EUR	2,041,727	2.96
AXA	47,944	EUR	1,353,219	1.96	KONINKLIJKE KPN	554,090	EUR	1,730,423	2.50
CAP GEMINI	7,156	EUR	1,190,758	1.72				5,505,028	7.96
GDF SUEZ	55,273	EUR	802,011	1.16	SPAIN				
GROUPE OTUNNEL	61,047	EUR	917,842	1.33	ACTIV DE CONSTR Y SERVICE	27,219	EUR	923,541	1.33
SAINT GOBAIN	26,720	EUR	1,522,773	2.20	GRIFOLS "A"	91,875	EUR	1,137,412	1.65
SEB	9,594	EUR	854,346	1.23	INDUSTRIA DE DISENO				
THALES	5,871	EUR	781,430	1.13	TEXTIL	29,271	EUR	1,031,510	1.49
TOTAL	24,850	EUR	1,545,669	2.24				3,092,463	4.47
VERALLIA SASU	24,259	EUR	907,772	1.31	SWEDEN				
			11,594,296	16.76	VOLVO AB "B"	41,806	SEK	820,494	1.19
GERMANY								820,494	1.19
ALLIANZ	6,973	EUR	1,574,503	2.28	SWITZERLAND				
BMW	9,225	EUR	891,043	1.29	NOVARTIS	17,814	CHF	1,730,370	2.50
COMMERZBANK	187,035	EUR	2,002,210	2.89	UBS GROUP	81,443	CHF	1,905,434	2.76
DEUTSCHE POST	21,691	EUR	837,056	1.21				3,635,804	5.26
DEUTSCHE TELEKOM	67,348	EUR	1,341,033	1.94	TOTAL SHARES				
SAP	10,449	EUR	1,285,854	1.86				65,366,397	94.49
SIEMENS	10,713	EUR	1,458,896	2.11	TOTAL TRANSFERABLE SECURITIES ADMITTED TO AN OFFICIAL STOCK EXCHANGE LISTING				
THYSSENKRUPP NUCERA AG & CO	52,631	EUR	978,410	1.41				65,366,397	94.49
			10,369,005	14.99	TRANSFERABLE SECURITIES TRADED ON ANOTHER REGULATED MARKET				
GREAT BRITAIN					SHARES				
ANGLO AMERICAN	49,791	GBP	1,310,732	1.89	BELGIUM				
ASTRAZENECA	19,302	GBP	2,478,847	3.58	ANHEUSER BUSCH INBEV	30,900	EUR	1,623,177	2.34
BARCLAYS	821,962	GBP	1,511,004	2.18				1,623,177	2.34
BP	239,250	GBP	1,467,874	2.12					
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				
TRADED ON ANOTHER REGULATED MARKET			2,562,448	3.70
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
SHARES								3,690,296	0.95
BRAZIL					SAUDI ARABIA				
B3 SA BRASIL BOLSA BALCAO	1,709,300	BRL	4,234,660	1.09	TADAWUL	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	1,466,971	ZAR	8,774,853	2.25
BAIDU	400,494	HKD	6,821,619	1.75				8,774,853	2.25
BYD "H"	186,500	HKD	5,762,751	1.48	SOUTH KOREA				
CHINA CONSTRUCTION BANK "H"	5,963,000	HKD	3,365,292	0.86	HYUNDAI MOTOR	71,796	KRW	10,167,642	2.61
CHINA LONGYUAN POWER "H"	7,564,000	HKD	6,586,755	1.69	SAMSUNG ELECTRONICS	527,567	KRW	26,741,947	6.87
CIMC ENRIC HOLDING	7,760,000	HKD	6,767,341	1.74	SK HYNIX	112,394	KRW	9,553,573	2.45
CONTEMPORARY AMPEREX TECHNOLOGY	273,040	CNY	7,589,668	1.95				46,463,162	11.93
ESTUN AUTOMATION "A"	1,442,493	CNY	4,356,678	1.12	TAIWAN				
MEITUAN DIANPING	685,820	HKD	10,035,301	2.58	CHROMA ATE	1,042,000	TWD	8,909,156	2.29
NARI TECHNOLOGY DEVELOPMENT	1,856,478	CNY	5,640,055	1.45	HON HAI PRECISION INDUSTRIES	3,221,000	TWD	10,377,287	2.67
NIO COM	241,771	USD	2,160,224	0.55	MEDIATEK	299,000	TWD	6,807,980	1.75
PING AN INSURANCE "H"	1,616,500	HKD	9,257,075	2.38	TAIWAN SEMICONDUCTOR MANUFACTURING	1,836,000	TWD	29,746,378	7.63
SHENZHEN MINDRAY BIO MEDICAL ELECTRONICS	169,746	CNY	6,270,380	1.61				55,840,801	14.34
TENCENT HOLDINGS	452,200	HKD	17,679,557	4.54	TURKEY				
WEICHAI POWER "H"	4,167,000	HKD	5,671,740	1.46	TURKCELL ILETISM	3,042,555	TRY	5,898,661	1.52
			116,669,750	29.97				5,898,661	1.52
GREAT BRITAIN					TOTAL SHARES				
AIRTEL AFRICA	5,387,230	GBP	8,212,652	2.11				350,613,981	90.05
ANGLO AMERICAN	371,674	ZAR	10,384,515	2.67	DEPOSITARY RECEIPTS				
XINYI SOLAR HOLDINGS	6,887,839	HKD	5,153,666	1.32	BRAZIL				
			23,750,833	6.10	BANCO BRADESCO	2,769,559	USD	7,934,787	2.03
INDIA					CENTRAIS ELECTRICAS	891,006	USD	6,486,524	1.67
BANDHAN BANK	3,274,233	INR	9,920,335	2.55				14,421,311	3.70
HINDUSTAN UNILEVER	313,992	INR	9,322,821	2.39	CHINA				
INFOSYS	232,681	INR	4,022,121	1.03	BAIDU	14,744	USD	1,996,927	0.51
RELIANCE INDUSTRIES	632,486	INR	17,860,757	4.59				1,996,927	0.51
SHRIRAM TRANSPORT FINANCE	695,452	INR	16,074,129	4.13	INDIA				
			57,200,163	14.69	INFOSYS	193,352	USD	3,333,388	0.86
INDONESIA								3,333,388	0.86
BANK RAKYAT INDONESIA	34,831,801	IDR	11,775,876	3.02	TURKEY				
			11,775,876	3.02	TURKCELL ILETISM	229,750	USD	1,094,759	0.28
KENYA								1,094,759	0.28
SAFARICOM	44,414,308	KES	4,375,499	1.12	TOTAL DEPOSITARY RECEIPTS				
			4,375,499	1.12				20,846,385	5.35
LUXEMBOURG					TOTAL TRANSFERABLE SECURITIES ADMITTED TO AN OFFICIAL STOCK EXCHANGE LISTING				
GLOBALANT	26,040	USD	5,323,357	1.37				371,460,366	95.40
			5,323,357	1.37					

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					BEFESA	14,449	EUR	443,639	1.51
SHARES								443,639	1.51
AUSTRALIA					NETHERLANDS				
BRAMBLES	74,026	AUD	684,158	2.33	ADVANCED METALLURGICAL	8,888	EUR	270,448	0.92
			684,158	2.33	ADYEN	235	EUR	176,229	0.60
BELGIUM					ASML HOLDING	1,544	EUR	917,400	3.12
ELIA GROUP	3,489	EUR	343,355	1.17				1,364,077	4.64
			343,355	1.17	NORWAY				
CANADA					ADEVINTA ASA "B"	71,862	NOK	715,186	2.43
SHOPIFY	7,141	CAD	394,445	1.34	NORSK HYDRO	97,086	NOK	613,126	2.09
STANTEC	11,550	USD	756,179	2.57	TOMRA SYSTEMS	20,802	NOK	238,793	0.81
			1,150,624	3.91				1,567,105	5.33
DENMARK					SPAIN				
NOVOZYMES	9,695	DKK	391,891	1.33	CELLNEX TELECOM	7,649	EUR	267,894	0.91
			391,891	1.33				267,894	0.91
FINLAND					SWEDEN				
MARIMEKKO	13,571	EUR	151,873	0.52	TELIASONERA	114,854	SEK	237,865	0.81
VALMET CORP	20,368	EUR	468,599	1.59				237,865	0.81
			620,472	2.11	SWITZERLAND				
FRANCE					ON HOLDING AG	14,302	USD	401,743	1.37
CARREFOUR	17,568	EUR	303,182	1.03				401,743	1.37
KERING	530	EUR	242,944	0.83	UNITED STATES				
L'OREAL	2,262	EUR	947,899	3.22	ADVANCED DRAINAGE SYSTEMS	6,266	USD	717,144	2.44
VEOLIA ENVIRONNEMENT	26,089	EUR	759,874	2.59	ANSYS	2,015	USD	603,130	2.05
			2,253,899	7.67	AUTODESK	4,601	USD	968,049	3.29
GERMANY					CINTAS	1,407	USD	685,927	2.33
BMW	6,415	EUR	656,028	2.23	CISCO SYSTEMS	16,440	USD	885,130	3.01
MUENCHENER RUECK	1,606	EUR	628,960	2.14	COPART	11,180	USD	487,001	1.66
			1,284,988	4.37	CROWN HOLDING	3,661	USD	326,342	1.11
GREAT BRITAIN					ECOLAB	5,464	USD	931,503	3.17
SEGRO REIT	27,435	GBP	242,169	0.82	ENPHASE ENERGY	913	USD	109,688	0.37
SSE	28,401	GBP	559,837	1.91	EQUINIX REIT	984	USD	721,794	2.46
			802,006	2.73	ETSY	5,805	USD	380,866	1.30
IRELAND					HOME DEPOT	3,098	USD	940,800	3.20
KINGSPAN GROUP	6,460	EUR	488,069	1.66	INGEVITY CORP	5,603	USD	268,272	0.91
			488,069	1.66	KROGER	12,485	USD	560,951	1.91
ITALY					SPROUTS FARMERS MARKETS	20,342	USD	874,096	2.97
AQUAFIL	25,936	EUR	70,846	0.24	TRIMBLE NAVIGATION	10,698	USD	581,650	1.98
			70,846	0.24	UNITED RENTALS	2,237	USD	1,011,369	3.45
JAPAN					WASTE MAN	5,399	USD	832,904	2.83
AJINOMOTO	20,800	JPY	803,426	2.73	WESTROCK	8,508	USD	308,245	1.05
CANON	21,400	JPY	516,984	1.76				12,194,861	41.49
KURITA WATER INDUSTRIES	11,700	JPY	408,804	1.39	TOTAL SHARES				
MITSUBISHI ELECTRIC	31,500	JPY	390,307	1.33				27,040,760	91.99
SUMITOMO CHEMICAL	129,700	JPY	353,747	1.20					
			2,473,268	8.41					

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

Portfolio of Investments and Other Net Assets

as at 30 September 2023

Global 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			27,558,132	93.75
EXCHANGE LISTING				
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				
					37,000	USD	4,234,650	1.61	
SHARES					AGILENT TECHNOLOGIES				
					41,506	USD	4,667,350	1.78	
CHINA					AUTODESK				
BYD "H"	134,500	HKD	4,155,978	1.59	51,516	USD	10,838,966	4.13	
CIMC ENRIC HOLDING	4,612,000	HKD	4,022,033	1.53	BALL				
NARI TECHNOLOGY DEVELOPMENT	888,648	CNY	2,699,749	1.03	109,353	USD	5,467,650	2.08	
SUNGROW POWER SUPPLY	96,800	CNY	1,186,269	0.45	DANAHER				
			12,064,029	4.60	24,109	USD	5,975,175	2.28	
DENMARK					DEERE				
DONG ENERGY	34,936	DKK	1,910,190	0.73	30,610	USD	11,633,331	4.43	
VESTAS WIND SYSTEM	214,100	DKK	4,607,138	1.76	ECOLAB				
			6,517,328	2.49	69,626	USD	11,869,840	4.52	
FINLAND					ENPHASE ENERGY				
NESTE OIL	117,036	EUR	3,988,723	1.52	22,644	USD	2,720,450	1.04	
			3,988,723	1.52	FIRST SOLAR				
FRANCE					42,072	USD	6,801,360	2.59	
CAP GEMINI	39,267	EUR	6,917,903	2.64	HUBBELL				
SCHNEIDER ELTE	74,601	EUR	12,454,168	4.74	26,675	USD	8,482,117	3.23	
			19,372,071	7.38	MICROSOFT				
GERMANY					40,168	USD	12,754,143	4.86	
BRENNTAG	22,664	EUR	1,766,550	0.67	PROLOGIS				
INFINEON TECHNOLOGIES	302,555	EUR	10,082,390	3.84	62,496	USD	7,062,048	2.69	
			11,848,940	4.51	SOLAREGE TECHNOLOGIES				
GREAT BRITAIN					10,852	USD	1,422,155	0.54	
CRODA INTERNATIONAL	94,743	GBP	5,667,445	2.16	TRIMBLE NAVIGATION				
SENSATA TECHNOLOGIES HOLDING	168,447	USD	6,454,889	2.46	49,300	USD	2,680,441	1.02	
SSE	261,609	GBP	5,156,804	1.96	VERISK ANALYTICS				
			17,279,138	6.58	53,618	USD	12,818,991	4.89	
IRELAND					WASTE MAN				
ACCENTURE CORP	37,297	USD	11,505,005	4.39	17,379	USD	2,681,058	1.02	
SMURFIT KAPPA	98,929	GBP	3,291,584	1.25	WATTS WATER TECHNOLOGIES				
TRANE TECHNOLOGIES	64,634	USD	13,201,495	5.03	56,054	USD	9,817,858	3.74	
			27,998,084	10.67			121,927,583	46.45	
ITALY					TOTAL SHARES				
PRYSMIAN	295,844	EUR	12,034,099	4.58	TOTAL TRANSFERABLE SECURITIES ADMITTED TO AN OFFICIAL STOCK EXCHANGE LISTING				
			12,034,099	4.58			252,610,385	96.24	
JAPAN					TRANSFERABLE SECURITIES TRADED ON ANOTHER REGULATED MARKET				
AZBIL CORP	198,700	JPY	6,095,819	2.33	SHARES				
OMRON	84,300	JPY	3,766,313	1.43	SWEDEN				
			9,862,132	3.76	NIBE INDUSTRIER				
SPAIN					1,030,999	SEK	6,798,546	2.59	
EDP RENOVAVEIS	468,540	EUR	7,696,476	2.93			6,798,546	2.59	
			7,696,476	2.93	TOTAL SHARES				
SWITZERLAND					TOTAL TRANSFERABLE SECURITIES TRADED ON ANOTHER REGULATED MARKET				
DSM FIRMENICH	23,657	EUR	2,021,782	0.77			6,798,546	2.59	
			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	BROADSTONE NET LEASE				
BELGIUM						605,391	USD	8,699,469	1.83
WAREHOUSES DE PAUW	492,443	EUR	12,252,290	2.58	CAMDEN PROPERTY REIT				
			12,252,290	2.58		74,138	USD	7,109,834	1.50
CANADA					COUSINS PROPERTIES				
RIOCAN REIT	482,985	CAD	6,537,445	1.38		213,603	USD	4,398,086	0.93
			6,537,445	1.38	CUBESMART				
FRANCE						323,278	USD	12,397,711	2.61
KLEPIERRE	154,793	EUR	3,813,653	0.80	DIGITAL REALTY TRUST REIT				
			3,813,653	0.80		59,024	USD	7,228,669	1.52
GERMANY					EQUINIX REIT				
DEUTSCHE ANNINGTON						5,259	USD	3,857,634	0.81
IMMOBILIEN	237,982	EUR	5,780,042	1.22	EQUITY LIFESTYLE				
LEG IMMOBILIEN GMBH	133,823	EUR	9,303,044	1.95		184,352	USD	11,887,017	2.50
			15,083,086	3.17	PROPERTIES REIT				
GREAT BRITAIN						151,675	USD	9,024,663	1.90
BIG YELLOW GROUP REIT	393,774	GBP	4,563,494	0.96	EQUITY RESIDENTIAL				
BRITISH LAND REIT	1,319,078	GBP	5,148,781	1.08		30,395	USD	6,494,500	1.37
DERWENT LONDON REIT	199,883	GBP	4,715,885	0.99	FEDERAL REALTY				
GREAT PORTLAND ESTATES	1,098,735	GBP	5,648,547	1.19		141,145	USD	12,965,580	2.73
LAND SECURITIES	710,510	GBP	5,156,447	1.09	INVESTMENT TRUST				
LONDONMETRIC PROPERTY	2,481,725	GBP	5,249,376	1.10		690,349	USD	12,881,912	2.71
SEGRO REIT	1,619,040	GBP	14,291,290	3.01	INVITATION HOMES REIT				
UNITE GROUP	673,444	GBP	7,451,175	1.57		411,423	USD	13,181,993	2.77
			52,224,995	10.99	KIMCO REALTY				
HONG KONG						712,877	USD	12,703,468	2.67
THE LINK REIT	996,474	HKD	4,885,768	1.03	NATIONAL RETAIL				
			4,885,768	1.03		345,687	USD	12,299,543	2.59
JAPAN					PROLOGIS				
ADVANCE RESIDENCE						244,293	USD	27,605,110	5.82
INVESTMENT	5,098	JPY	11,581,318	2.45	PUBLIC STORAGE				
GLP REIT "J"	10,996	JPY	9,852,003	2.07		49,862	USD	13,201,463	2.78
JAPAN REAL ESTATE					REALTY INCOME				
INVESTMENT	1,012	JPY	3,953,734	0.83		245,417	USD	12,344,475	2.60
NIPPON BUILDING FUND	962	JPY	3,906,664	0.82	REGENCY CENTERS				
NIPPON PROLOGIS REIT	4,875	JPY	9,121,126	1.92		214,959	USD	12,989,972	2.73
			38,414,845	8.09	REXFORD INDUSTRIAL				
SINGAPORE						234,743	USD	11,720,718	2.47
CAPITAMALL REIT	10,292,999	SGD	13,951,240	2.93	REALTY				
MAPLETREE LOGISTICS REIT	10,257,700	SGD	12,625,787	2.66		87,030	USD	9,518,471	2.00
			26,577,027	5.59	SIMON PROPERTY GROUP				
SPAIN						296,159	USD	12,539,372	2.64
INMOBILIARIA COLONIAL	745,190	EUR	4,268,327	0.90	VENTAS				
			4,268,327	0.90				252,115,530	53.07
					TOTAL SHARES				
					TOTAL TRANSFERABLE SECURITIES				
					ADMITTED TO AN OFFICIAL STOCK EXCHANGE LISTING				
								424,363,284	89.32
					TRANSFERABLE SECURITIES TRADED ON ANOTHER REGULATED MARKET				
					SHARES				
					UNITED STATES				
					WELLTOWER				
						177,749	USD	14,671,402	3.09
								14,671,402	3.09
					TOTAL SHARES				
					TOTAL TRANSFERABLE SECURITIES				
					TRADED ON ANOTHER REGULATED MARKET				
								14,671,402	3.09
					COLLECTIVE INVESTMENT SCHEMES				
					FRANCE				
					GECINA				
						79,810	EUR	8,196,388	1.73
								8,196,388	1.73

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

Portfolio of Investments and Other Net Assets

as at 30 September 2023

Global 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	15,150	USD	7,704,684	5.12
TRANSFERABLE SECURITIES ADMITTED TO AN OFFICIAL STOCK EXCHANGE LISTING					VERTEX PHARMACEUTICALS	17,841	USD	6,295,018	4.18
SHARES					TOTAL SHARES			110,460,108	73.28
DENMARK					DEPOSITARY RECEIPTS			139,422,195	92.50
COLOPLAST "B"	30,545	DKK	3,242,197	2.15	CHINA				
NOVO NORDISK	70,362	DKK	6,432,601	4.27	BEIGENE	12,279	USD	2,190,205	1.45
			9,674,798	6.42				2,190,205	1.45
GREAT BRITAIN					NETHERLANDS				
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			6,814,694	4.52
			10,687,928	7.09	TOTAL TRANSFERABLE SECURITIES ADMITTED TO AN OFFICIAL STOCK EXCHANGE LISTING			146,236,889	97.02
IRELAND					TOTAL INVESTMENTS			146,236,889	97.02
ICON	17,149	USD	4,265,128	2.83	OTHER NET ASSETS			4,489,171	2.98
			4,265,128	2.83	TOTAL NET ASSETS			150,726,060	100.00
SWITZERLAND									
LONZA GROUP	4,727	CHF	2,211,583	1.47					
ZUR ROSE GROUP	38,000	CHF	2,122,650	1.41					
			4,334,233	2.88					
UNITED STATES									
ADDUS HOMECARE	35,763	USD	3,070,611	2.04					
ANTHEM	11,113	USD	4,919,947	3.26					
ARCUTIS BIOTHERAPEUTICS	143,935	USD	806,036	0.53					
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 BIOROBOTICS	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
SHARES					UNITED STATES				
AUSTRALIA					AMERICAN TOWER	188,388	USD	31,159,374	5.60
TRANSURBAN GROUP	361,152	AUD	2,957,880	0.53	ATMOS ENERGY	116,225	USD	12,331,473	2.22
			2,957,880	0.53	CHENIERE ENERGY	139,656	USD	23,170,327	4.16
BRAZIL					CROWN CASTLE REIT	246,261	USD	22,981,077	4.13
ECORODOVIAS					CSX	413,049	USD	12,837,563	2.31
INFRAESTRUTURA E LOGISTICA	6,331,800	BRL	9,917,948	1.78	DOMINION RESOURCES	247,619	USD	11,028,950	1.98
			9,917,948	1.78	EDISON INTERNATIONAL	297,523	USD	18,907,587	3.40
CANADA					EVERSOURCE ENERGY	252,689	USD	14,749,457	2.65
ENBRIDGE	240,229	CAD	8,034,878	1.44	EXELON	329,211	USD	12,485,327	2.24
GIBSON ENERGY	1,041,397	CAD	14,881,502	2.67	NISOURCE	772,073	USD	19,162,852	3.44
KEYERA	725,699	CAD	17,031,383	3.06	PINNACLE WEST CAPITAL				
PEMBINA PIPELINE CORP	763,358	CAD	23,036,246	4.15	PUBLIC SERVICE	128,918	USD	9,516,727	1.71
			62,984,009	11.32	ENTERPRISE GROUP	92,127	USD	5,236,499	0.94
CHINA					SEMPRA	308,290	USD	21,025,378	3.78
CHINA TOWER CORP	108,808,000	HKD	10,419,760	1.87	TARGA RESOURCES	236,230	USD	20,254,360	3.64
ENN ENERGY HOLDINGS	1,326,100	HKD	11,005,893	1.98	WILLIAMS COMPANIES	978,937	USD	33,097,859	5.95
ZHEJIANG EXPRESSWAY "H"	11,292,000	HKD	8,420,141	1.51				267,944,810	48.15
			29,845,794	5.36	TOTAL SHARES				
FRANCE								509,995,104	91.66
VINCI	169,045	EUR	18,835,476	3.39	DEPOSITARY RECEIPTS				
			18,835,476	3.39	MEXICO				
GREAT BRITAIN					GRUPO AEROPORTUARIO DEL SURESTE	27,161	USD	6,898,079	1.24
NATIONAL GRID	2,036,316	GBP	24,372,076	4.38				6,898,079	1.24
PENNON GROUP	397,388	GBP	2,871,388	0.52	TOTAL DEPOSITARY RECEIPTS				
			27,243,464	4.90	TOTAL TRANSFERABLE SECURITIES ADMITTED TO AN OFFICIAL STOCK EXCHANGE LISTING				
HONG KONG								516,893,183	92.90
CHINA RESOURCES GAS GROUP	3,741,500	HKD	10,963,875	1.97	TRANSFERABLE SECURITIES TRADED ON ANOTHER REGULATED MARKET				
CHINA WATER AFFAIRS GROUP	5,488,000	HKD	3,552,693	0.64	SHARES				
			14,516,568	2.61	FRANCE				
ITALY					EIFPAGE	180,854	EUR	17,298,229	3.11
RAI WAY	3,309,135	EUR	17,412,628	3.13				17,298,229	3.11
			17,412,628	3.13	ITALY				
NETHERLANDS					ITALGAS	1,806,825	EUR	9,320,019	1.68
FERROVIAL INTERNATIONAL	257,915	EUR	7,932,611	1.43				9,320,019	1.68
VOPAK KON	491,465	EUR	16,884,988	3.03					
			24,817,599	4.46					
SPAIN									
CELLNEX TELECOM	670,091	EUR	23,468,900	4.22					
			23,468,900	4.22					

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

Portfolio of Investments and Other Net Assets

as at 30 September 2023

Global 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				
TRADED ON ANOTHER REGULATED MARKET			39,036,436	7.02
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					AXA	79,344	EUR	2,371,054	0.86
SHARES					BOUYGUES	6,300	EUR	221,381	0.08
AUSTRALIA					BUREAU VERITAS	210	EUR	5,238	0.00
ARISTOCRAT LEISURE	23,401	AUD	616,958	0.22	DANONE	9,642	EUR	533,188	0.19
BHP BILLITON	48,043	AUD	1,372,057	0.49	KERING	2,070	EUR	948,859	0.34
BLUESCOPE STEEL	1,769	AUD	22,195	0.01	KLEPIERRE	2,205	EUR	54,325	0.02
BRAMBLES	64,671	AUD	597,698	0.22	MICHELIN	30,756	EUR	950,186	0.34
FORTESCUE METALS GROUP	5,235	AUD	70,682	0.03	SAINT GOBAIN	35	EUR	2,112	0.00
MIRVAC GROUP	67,155	AUD	92,318	0.03	SOCIETE GENERALE	33,875	EUR	825,975	0.30
PILBARA MINERALS	134,388	AUD	372,956	0.13	UNIBAIL-RODAMCO-				
QBE INSURANCE GROUP	65,687	AUD	666,016	0.24	WESTFIELD	5,735	EUR	284,227	0.10
RIO TINTO (AU000000RIO1)	4,147	AUD	303,914	0.11	VALEO	10,044	EUR	173,814	0.06
SONIC HEALTHCARE	6,163	AUD	118,532	0.04				6,370,359	2.29
WESTPAC BANKING CORP	3,160	AUD	43,135	0.02	GERMANY				
WOODSIDE ENERGY GROUP	90,380	AUD	2,128,506	0.77	ALLIANZ	7,477	EUR	1,787,495	0.64
			6,404,967	2.31	BRENNTAG	5,114	EUR	398,612	0.14
AUSTRIA					GEA GROUP	7,177	EUR	267,700	0.10
OMV	40,479	EUR	1,934,571	0.69	HENKEL	3,145	EUR	199,520	0.07
VOESTALPINE	1,725	EUR	47,120	0.02	LEG IMMOBILIEN GMBH	360	EUR	25,026	0.01
			1,981,691	0.71	LUFTHANSA	15,699	EUR	124,976	0.04
CANADA					MERCK KGAA	5,657	EUR	946,317	0.34
AGNICO EAGLE MINES	258	CAD	11,698	0.00	MUENCHENER RUECK	209	EUR	81,851	0.03
ARC RESOURCES	124,596	CAD	1,995,195	0.72	SAP	16,843	EUR	2,194,470	0.80
BANK OF NOVA SCOTIA	57,629	CAD	2,613,338	0.94				6,025,967	2.17
CANADIAN NATIONAL					GREAT BRITAIN				
RAILWAY	1,851	CAD	201,310	0.07	3I GROUP	44,477	GBP	1,129,700	0.41
CGI	5,489	CAD	547,926	0.20	AVIVA	72,131	GBP	345,643	0.12
FRANCO NEVADA	8,983	CAD	1,199,616	0.43	BARRATT DEVELOPMENTS	46,187	GBP	250,186	0.09
KINROSS GOLD	15,402	CAD	70,574	0.03	BERKELEY GROUP HOLDINGS	2,561	GBP	129,003	0.05
MANULIFE FINANCIAL CORP	77,406	CAD	1,439,912	0.52	BT GROUP	125,117	GBP	178,214	0.06
NATIONAL BANK OF CANADA	15,673	CAD	1,053,175	0.38	BUNZL	1,607	GBP	57,685	0.02
OPEN TEXT CORP	12,843	CAD	452,355	0.16	BURBERRY GROUP	13,363	GBP	312,667	0.11
RB GLOBAL	6,008	CAD	380,521	0.14	COCA-COLA EUROPEAN				
SUN LIFE FINANCIAL					PARTNERS	8,747	USD	550,886	0.20
SERVICES	27,905	CAD	1,373,681	0.49	DIAGEO	54,969	GBP	2,043,634	0.74
WEST FRASER TIMBER	1,199	CAD	88,009	0.03	HSBC HOLDINGS	276,571	GBP	2,186,432	0.79
			11,427,310	4.11	KINGFISHER	9,610	GBP	26,199	0.01
DENMARK					LAND SECURITIES	21,821	GBP	158,363	0.06
A P MOLLER - MAERSK	77	DKK	136,985	0.05	NATIONAL GRID	103	GBP	1,233	0.00
A P MOLLER -					NEXT	678	GBP	60,757	0.02
MAERSK (DK0010244508)	222	DKK	401,404	0.14	PEARSON	20,477	GBP	218,191	0.08
PANDORA	2,692	DKK	279,627	0.10	REED ELSEVIER	82,776	GBP	2,818,800	1.02
			818,016	0.29	RIO TINTO	21,965	GBP	1,393,551	0.50
FINLAND					SAGE GROUP	30,294	GBP	367,979	0.13
ELISA	1,198	EUR	55,682	0.02	SAINSBURY (J)	42,816	GBP	132,738	0.05
NOKIA	234,163	EUR	886,067	0.32	SCHRODERS	35,643	GBP	178,671	0.06
OUTOTEC	21,360	EUR	225,244	0.08	SEGRO REIT	4,531	GBP	39,995	0.01
			1,166,993	0.42	SMITHS GROUP	11,247	GBP	223,442	0.08
					TAYLOR WIMPEY	175,915	GBP	253,898	0.09
					VODAFONE GROUP	1,133,150	GBP	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					WOLTERS KLUWER CERT	5,213	EUR	637,199	0.23
ACCENTURE CORP	7,739	USD	2,387,248	0.87				5,194,652	1.87
AIB GROUP	58,612	EUR	263,612	0.09	NORWAY				
DCC	4,551	GBP	257,073	0.09	AKER BP	892	NOK	24,813	0.01
JOHNSON CONTROLS					DNB BANK	25,915	NOK	525,078	0.19
INTERNATIONAL	30,752	USD	1,643,387	0.59	KONGSBERG GRUPPEN	1,140	NOK	47,268	0.02
PENTAIR	7,465	USD	486,270	0.18	STATOIL	63,713	NOK	2,102,540	0.75
TRANE TECHNOLOGIES	10,922	USD	2,230,819	0.80	TELENOR	34,849	NOK	397,915	0.14
			7,268,409	2.62				3,097,614	1.11
ISRAEL					PORTUGAL				
BANK HAPOLIM	55,471	ILS	493,804	0.18	GALP ENERGIA "B"	16,714	EUR	248,717	0.09
			493,804	0.18				248,717	0.09
ITALY					SINGAPORE				
GENERALI	45,330	EUR	931,547	0.34	KEPPEL CORP	42,953	SGD	213,994	0.08
			931,547	0.34				213,994	0.08
JAPAN					SPAIN				
ANA HOLDINGS	5,713	JPY	119,945	0.04	BANCO BILBAO VIZCAYA	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				
INPEX CORP	49,869	JPY	753,925	0.27	CORPORACION	13,250	EUR	209,445	0.08
KDDI	71,977	JPY	2,207,664	0.79				4,996,190	1.80
KEIO	100	JPY	3,446	0.00	SWEDEN				
MARUBENI	68,204	JPY	1,065,852	0.38	ATLAS COPCO	30,649	SEK	361,947	0.13
MITSUBI	17,033	JPY	618,998	0.22	VOLVO AB "B"	67,202	SEK	1,396,408	0.50
MS & AD INSURANCE GROUP	17,133	JPY	630,899	0.23				1,758,355	0.63
NGK INSULATORS	9,844	JPY	130,748	0.05	SWITZERLAND				
NIPPON EXPRESS HOLDINGS	1,598	JPY	83,560	0.03	BALOISE HOLDING	2,181	CHF	318,281	0.11
NIPPON YUSEN	1,411	JPY	36,744	0.01	GEHERIT	102	CHF	51,390	0.02
NKSJ HOLDINGS	13,970	JPY	602,238	0.22	KUEHNE & NAGEL				
OBAYASHI CORP	3,130	JPY	27,614	0.01	INTERNATIONAL	2,254	CHF	642,099	0.23
ONO PHARMACEUTICALS	16,200	JPY	311,353	0.11	LINDT & SPRUENGLI	35	CHF	391,014	0.14
ORIX	57,187	JPY	1,070,352	0.39	LOGITECH INTERNATIONAL	8,190	CHF	568,859	0.20
RESONA	9,800	JPY	54,397	0.02	SGS	7,341	CHF	619,668	0.22
SCSK CORP	7,400	JPY	129,379	0.05	SWISS REINSURANCE	15,022	CHF	1,552,778	0.57
SECOM	5,745	JPY	390,379	0.14	SWISSCOM	98	CHF	58,363	0.02
SHIMIZU	2,735	JPY	19,052	0.01	TEMENOS GROUP	313	CHF	22,096	0.01
SHIONOGI	12,300	JPY	551,099	0.20	VAT GROUP	31	CHF	11,169	0.00
SOFTBANK CORP	10,100	JPY	114,418	0.04	ZURICH INSURANCE GROUP	2,110	CHF	969,198	0.35
TOKIO MARINE HOLDINGS	88,967	JPY	2,065,811	0.74				5,204,915	1.87
TOTO	2,339	JPY	60,550	0.02	UNITED STATES				
YAMAHA MOTOR	13,600	JPY	358,262	0.13	3M CO	19,924	USD	1,871,860	0.67
			15,102,835	5.44	ADOBE SYSTEMS	6,767	USD	3,488,389	1.26
JERSEY					ALLY FINANCIAL	13,139	USD	353,570	0.13
AMCOR	5,713	USD	52,617	0.02	ALPHABET "A"	29,175	USD	3,875,024	1.39
FERGUSON NEWCO	9,873	USD	1,640,892	0.59	AMAZON.COM	27,905	USD	3,580,212	1.29
			1,693,509	0.61	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				
ARISTA NETWORKS	1,032	USD	191,240	0.07	MACHINES	21,970	USD	3,108,096	1.12
AUTODESK	10,469	USD	2,202,678	0.79	IRON MOUNTAIN				
AUTOMATIC DATA					INCORPORATED REIT	2,460	USD	148,879	0.05
PROCESSING	11,814	USD	2,868,794	1.03	J.B. HUNT TRANSPORT				
BANK OF NEW YORK MELLON	37,637	USD	1,623,660	0.58	SERVICES	3,880	USD	730,759	0.26
BEST BUY	8,212	USD	570,077	0.21	KEYSIGHT TECHNOLOGIES	8,618	USD	1,154,295	0.42
BIOGEN IDEC	6,440	USD	1,665,126	0.60	LABORATORY AMER	3,962	USD	807,773	0.29
BUILDERS FIRSTSOURCE	5,601	USD	706,454	0.25	LAM RESEARCH	4,652	USD	2,949,647	1.06
CARRIER GLOBAL	2,370	USD	132,341	0.05	LENNOX INTERNATIONAL	111	USD	42,022	0.02
CBRE GROUP	14,333	USD	1,067,665	0.38	LKQ	12,538	USD	626,398	0.23
CH ROBINSON WORLDWIDE	4,558	USD	397,868	0.14	LULULEMON ATHLETICA	4,559	USD	1,751,796	0.63
CISCO SYSTEMS	63,823	USD	3,436,230	1.24	MARATHON PETROLEUM	11,294	USD	1,701,102	0.61
CITIGROUP	49,906	USD	2,072,097	0.75	MERCK & CO	36,117	USD	3,746,055	1.35
COCA-COLA	56,412	USD	3,164,431	1.14	MICROSOFT	42,873	USD	13,613,034	4.89
COGNIZANT TECHNOLOGY					MORGAN STANLEY	32,460	USD	2,670,484	0.96
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					ON SEMICONDUCTOR	481	USD	45,286	0.02
PARTNERS	1,272	USD	122,277	0.04	ONEOK	26,857	USD	1,705,151	0.61
DECKERS OUTDOOR	1,044	USD	542,609	0.20	OVINTIV	42,061	USD	2,015,563	0.73
DELTA AIR LINES	7,329	USD	273,738	0.10	OWENS CORNING	4,488	USD	622,934	0.22
DISCOVER FINANCIAL					PEPSICO	13,723	USD	2,327,832	0.84
SERVICES	11,184	USD	974,909	0.35	PFIZER	49,441	USD	1,628,587	0.59
DISCOVERY	1,295	USD	14,135	0.01	PRINCIPAL FINANCIAL GROUP	10,817	USD	788,343	0.28
DR HORTON	15,288	USD	1,663,793	0.60	PROLOGIS	11,158	USD	1,260,854	0.45
ELECTRONIC ARTS	12,228	USD	1,468,705	0.53	PRUDENTIAL FINANCIAL	11,462	USD	1,094,277	0.39
ELI LILLY	246	USD	132,537	0.05	PUBLIC STORAGE	238	USD	63,013	0.02
EOG RESOURCES	15,637	USD	1,991,841	0.72	PULTE GROUP	11,117	USD	832,330	0.30
EXPEDITOR INTERNATIONAL	6,457	USD	748,625	0.27	QUALCOMM	1,428	USD	159,422	0.06
EXXON MOBIL	617	USD	72,343	0.03	QUEST DIAGNOSTICS	4,704	USD	581,508	0.21
FASTENAL	26,923	USD	1,487,765	0.54	REGENCY CENTERS	7,134	USD	431,108	0.16
FORTUNE BRANDS HOME &					REGENERON PHARMS	1,986	USD	1,643,336	0.59
SECURITY	4,394	USD	276,470	0.10	REGIONS FINANCIAL	3,778	USD	65,662	0.02
GENERAL MILLS	27,892	USD	1,798,476	0.65	RELIANCE STEEL				
GENERAL MOTORS	43,754	USD	1,443,882	0.52	& ALUMINUM	2,414	USD	636,113	0.23
GILEAD SCIENCES	38,225	USD	2,890,575	1.04	ROBERT HALF				
GRACO	6,724	USD	494,012	0.18	INTERNATIONAL	5,230	USD	386,183	0.14
GRAINGER W W	2,064	USD	1,440,115	0.52	SNAP-ON	2,503	USD	644,422	0.23
HALFMOON PARENT	10,171	USD	2,928,638	1.05	STARBUCKS	16,113	USD	1,477,240	0.53
HEALTHPEAK	25,320	USD	472,471	0.17	STATE STREET	16,088	USD	1,091,732	0.39
HESS	12,067	USD	1,842,993	0.66	STEEL DYNAMICS	6,718	USD	714,594	0.26
HEWLETT PACKARD					SYNCHRONY FINANCIAL	17,847	USD	550,223	0.20
ENTERPRISE	62,025	USD	1,082,957	0.39	TESLA MOTORS	6,389	USD	1,615,523	0.58
HOLOGIC	10,275	USD	718,531	0.26	TEXAS INSTRUMENTS	19,218	USD	3,076,417	1.11
HOME DEPOT	12,314	USD	3,739,516	1.35	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					
VERIZON COMMUNICATIONS	61,018	USD	1,987,051	0.72	OTHER TRANSFERABLE SECURITIES				
VIACOMCBS	2,096	USD	27,196	0.01	SHARES				
VISA "A"	868	USD	201,367	0.07	SWEDEN				
VMWARE	6,832	USD	1,144,702	0.41	BOLIDEN	9,569	SEK	276,566	0.10
WAL MART STORES	193	USD	31,094	0.01				276,566	0.10
WALGREENS BOOTS					TOTAL SHARES			276,566	0.10
ALLIANCE	430	USD	9,585	0.00	TOTAL OTHER TRANSFERABLE SECURITIES			276,566	0.10
WALT DISNEY	278	USD	22,446	0.01	TOTAL INVESTMENTS			274,658,918	98.86
WATERS	2,503	USD	691,078	0.25	OTHER NET ASSETS			3,169,403	1.14
WESTERN DIGITAL	12,799	USD	586,834	0.21	TOTAL NET ASSETS			277,828,321	100.00
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			145,061	0.05					
ADMITTED TO AN OFFICIAL STOCK									
EXCHANGE LISTING			272,527,193	98.09					
TRANSFERABLE SECURITIES TRADED ON ANOTHER REGULATED									
MARKET									
SHARES									
FRANCE									
EIFPAGE	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			1,684,987	0.61					
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 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
					IRELAND				
AUSTRALIA					ACCENTURE CORP	5,424	USD	1,673,141	0.93
DEXUS PROPERTY	48,435	AUD	228,198	0.13	AIB GROUP	203,834	EUR	916,758	0.51
TRANSURBAN GROUP	72,139	AUD	590,827	0.33	SEAGATE TECHNOLOGY HOLDINGS	25,416	USD	1,666,781	0.92
WOODSIDE ENERGY GROUP	74,775	AUD	1,760,999	0.97	TRANE TECHNOLOGIES	8,777	USD	1,792,703	0.98
			2,580,024	1.43				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
DENMARK								9,418,927	5.20
A P MOLLER - MAERSK	111	DKK	197,471	0.11	JERSEY				
A P MOLLER - MAERSK (DK0010244508)	229	DKK	414,061	0.23	FERGUSON NEWCO	11,269	USD	1,872,908	1.04
NOVO NORDISK	28,912	DKK	2,643,179	1.46				1,872,908	1.04
			3,254,711	1.80	NETHERLANDS				
FINLAND					ASML HOLDING	3,528	EUR	2,096,234	1.16
KESKO UYJ "B"	75,403	EUR	1,359,155	0.75	KONINKLIJKE KPN	381,994	EUR	1,263,054	0.70
OUTOTEC	29,683	EUR	313,012	0.17	NXP SEMICONDUCTORS	577	USD	115,994	0.06
			1,672,167	0.92	ST MICROELECTRONICS	5,609	EUR	244,163	0.14
FRANCE								3,719,445	2.06
CREDIT AGRICOLE	40,757	EUR	503,405	0.28	NORWAY				
FONCIERE DES REGIONS	14,401	EUR	642,816	0.36	STATOIL	53,597	NOK	1,768,711	0.98
KLEPIERRE	24,745	EUR	609,645	0.34				1,768,711	0.98
SOCIETE GENERALE	62,999	EUR	1,536,106	0.84	SPAIN				
			3,291,972	1.82	RED ELECTRICA CORPORACION	85,172	EUR	1,346,326	0.74
GERMANY								1,346,326	0.74
ALLIANZ	6,668	EUR	1,594,090	0.88	SWITZERLAND				
			1,594,090	0.88	KUEHNE & NAGEL				
GREAT BRITAIN					INTERNATIONAL	5,221	CHF	1,487,312	0.82
AVIVA	60,140	GBP	288,184	0.16	NOVARTIS	22,977	CHF	2,363,004	1.31
BARRATT DEVELOPMENTS	262,820	GBP	1,423,643	0.79	UBS GROUP	50,913	CHF	1,261,137	0.70
BURBERRY GROUP	4,128	GBP	96,587	0.05				5,111,453	2.83
KINGFISHER	297,233	GBP	810,337	0.45	UNITED STATES				
MONDI	21,872	GBP	367,469	0.20	3M CO	18,309	USD	1,720,131	0.95
NATIONAL GRID	27,572	GBP	330,001	0.18	ADOBE SYSTEMS	4,597	USD	2,369,754	1.31
					ALPHABET "A"	6,780	USD	900,520	0.50
					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				
APPLE	47,336	USD	8,161,199	4.50	INTERNATIONAL	19,518	USD	1,441,209	0.80
APPLIED MATERIALS	14,639	USD	2,050,192	1.13	SALESFORCE	3,026	USD	622,085	0.34
AXON ENTERPRISE	5,311	USD	1,059,438	0.59	STARBUCKS	17,218	USD	1,578,546	0.87
BAKER HUGHES	15,795	USD	559,775	0.31	STATE STREET	3,146	USD	213,488	0.12
BEST BUY	21,163	USD	1,469,135	0.81	STEEL DYNAMICS	16,362	USD	1,740,426	0.96
BRISTOL MYERS SQUIBB	29,724	USD	1,733,801	0.96	SYNCHRONY FINANCIAL	54,431	USD	1,678,108	0.93
CBRE GROUP	9,550	USD	711,380	0.39	TARGET	6,573	USD	730,326	0.40
CH ROBINSON WORLDWIDE	11,112	USD	969,966	0.54	TESLA MOTORS	2,696	USD	681,711	0.38
CISCO SYSTEMS	43,541	USD	2,344,247	1.30	TEXAS INSTRUMENTS	12,681	USD	2,029,974	1.12
COCA-COLA	40,139	USD	2,251,597	1.25	TRACTOR SUPPLY	5,107	USD	1,047,752	0.58
CONS EDISON	13,340	USD	1,143,772	0.63	UNITED PARCEL SERVICES	6,663	USD	1,045,691	0.58
COSTCO WHOLESALE	2,126	USD	1,207,430	0.67	UNITEDHEALTH GP	567	USD	288,354	0.16
DECKERS OUTDOOR	251	USD	130,455	0.07	VERIZON COMMUNICATIONS	34,104	USD	1,110,597	0.61
EXPEDITOR INTERNATIONAL	14,670	USD	1,700,840	0.94	WALGREENS BOOTS				
FASTENAL	28,011	USD	1,547,888	0.86	ALLIANCE	67,275	USD	1,499,560	0.83
FIRST SOLAR	8,946	USD	1,446,210	0.80	WEST PHARMACEUTICAL				
FORTUNE BRANDS HOME & SECURITY	9,693	USD	609,884	0.34	SERVICES	378	USD	143,009	0.08
GENERAL MILLS	25,678	USD	1,655,717	0.92	WEYERHAEUSER	27,185	USD	836,754	0.46
GILEAD SCIENCES	25,912	USD	1,959,465	1.08	ZOETIS	8,070	USD	1,410,475	0.78
GOLDMAN SACHS GROUP	832	USD	270,941	0.15				112,764,215	62.34
GRAINGER W W	2,397	USD	1,672,459	0.92	TOTAL SHARES			173,446,161	95.90
HALFMOON PARENT	5,888	USD	1,695,391	0.94	PREFERRED SHARES				
HASBRO	20,207	USD	1,342,553	0.74					
HEWLETT PACKARD					GERMANY				
ENTERPRISE	52,423	USD	915,306	0.51	BMW	7,020	EUR	660,371	0.37
HOME DEPOT	8,669	USD	2,632,601	1.45				660,371	0.37
HP	62,498	USD	1,628,698	0.90	TOTAL PREFERRED SHARES			660,371	0.37
HUBSPOT	1,766	USD	885,119	0.49	TOTAL TRANSFERABLE SECURITIES				
INTERPUBLIC GROUP	21,019	USD	606,819	0.34	ADMITTED TO AN OFFICIAL STOCK			174,106,532	96.27
JOHNSON & JOHNSON	941	USD	147,041	0.08	EXCHANGE LISTING				
KELLOGG	27,869	USD	1,660,156	0.92					
KEYCORP	127,523	USD	1,392,551	0.77	TRANSFERABLE SECURITIES TRADED ON ANOTHER REGULATED				
KIMBERLY-CLARK	12,007	USD	1,463,653	0.81	MARKET				
LAM RESEARCH	3,101	USD	1,966,220	1.09	SHARES				
LENNOX INTERNATIONAL	1,364	USD	516,383	0.29					
LOWES	9,545	USD	2,002,541	1.11	UNITED STATES				
MERCK & CO	21,969	USD	2,278,625	1.26	ALPHABET	18,134	USD	2,424,516	1.34
MICROSOFT	29,575	USD	9,390,653	5.18	WELLTOWER	20,376	USD	1,681,835	0.93
MORGAN STANLEY	12,838	USD	1,056,182	0.58				4,106,351	2.27
NVIDIA	9,104	USD	3,995,745	2.20	TOTAL SHARES			4,106,351	2.27
OMNICOM	17,449	USD	1,298,904	0.72	TOTAL TRANSFERABLE SECURITIES				
ONEOK	11,923	USD	756,991	0.42	TRADED ON ANOTHER REGULATED MARKET			4,106,351	2.27
OTIS WORLDWIDE	13,345	USD	1,078,276	0.60					
OWENS CORNING	5,629	USD	781,305	0.43	COLLECTIVE INVESTMENT SCHEMES				
PEPSICO	12,837	USD	2,177,540	1.20					
PFIZER	54,233	USD	1,786,435	0.99	AUSTRALIA				
PUBLIC SERVICE					STOCKLAND TRUST	535,639	AUD	1,355,149	0.75
ENTERPRISE GROUP	24,696	USD	1,403,721	0.78				1,355,149	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 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	7,163	USD	1,739,391	6.21
AUSTRALIA					COLGATE-PALMOLIVE	11,511	USD	822,921	2.94
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	3,109	USD	1,612,048	5.76
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"	6,317	USD	1,465,481	5.24
KONE "B"	31,584	EUR	1,343,936	4.81				10,793,774	38.59
			1,343,936	4.81	TOTAL SHARES			27,671,192	98.93
FRANCE					TOTAL TRANSFERABLE SECURITIES ADMITTED TO AN OFFICIAL STOCK EXCHANGE LISTING			27,671,192	98.93
AIR LIQUIDE	3,683	EUR	623,354	2.23	TOTAL INVESTMENTS			27,671,192	98.93
DANONE	11,157	EUR	616,966	2.21	OTHER NET ASSETS			298,288	1.07
ESSILOR INTERNATIONAL	3,256	EUR	570,320	2.04	TOTAL NET ASSETS			27,969,480	100.00
L'OREAL	2,100	EUR	880,011	3.14					
			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				
TRANSFERABLE SECURITIES ADMITTED TO AN OFFICIAL STOCK EXCHANGE LISTING					TOTAL SHARES				
SHARES					TOTAL TRANSFERABLE SECURITIES				
AUSTRALIA					ADMITTED TO AN OFFICIAL STOCK EXCHANGE LISTING				
CSL	250	AUD	40,467	0.34	TOTAL INVESTMENTS				
			40,467	0.34	OTHER NET ASSETS				
DENMARK					TOTAL NET ASSETS				
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					AIA GROUP	728,400	HKD	5,938,360	4.63
SHARES					BEIGENE	23,538	HKD	323,383	0.25
CHINA					CHINA MOBILE	608,500	HKD	5,104,599	3.97
AGRICULTURAL BANK OF CHINA "H"	2,890,000	HKD	1,077,498	0.84	CHINA OVERSEAS LAND & INVESTMENT	370,500	HKD	768,263	0.60
ALIBABA GROUP HOLDING	844,100	HKD	9,225,784	7.17	CHINA OVERSEAS PROPERTY HOLDINGS	1,110,000	HKD	1,252,884	0.97
BAIDU	131,150	HKD	2,233,880	1.74	CHINA RESOURCES ENTERPRISES	278,000	HKD	1,524,557	1.19
BYD "H"	52,000	HKD	1,606,772	1.25	CHINA RESOURCES GAS GROUP	184,500	HKD	540,648	0.42
CHINA COMMUNICATIONS CONSTRUCTION "H"	1,755,000	HKD	844,800	0.66	CK ASSET HOLDINGS	247,000	HKD	1,300,938	1.01
CHINA CONSTRUCTION BANK "H"	11,043,680	HKD	6,232,635	4.85	CK HUTCHISON HOLDINGS	104,000	HKD	556,395	0.43
CHINA INTERNATIONAL CAPITAL CORP	366,800	HKD	672,542	0.52	CNOOC	1,982,000	HKD	3,487,294	2.71
CHINA LIFE INSURANCE "H"	500,000	HKD	778,871	0.61	GALAXY ENTERTAINMENT GROUP	257,000	HKD	1,547,214	1.20
CHINA MERCHANTS BANK "H"	265,500	HKD	1,108,531	0.86	HK EXCHANGES & CLEARING	111,900	HKD	4,180,614	3.25
CHINA MOLYBDENUM	2,094,000	HKD	1,344,870	1.05	JIUMAOJIU INTERNATIONAL HOLDINGS	256,000	HKD	348,444	0.27
CHINA RESOURCES LAND	580,000	HKD	2,310,565	1.80	LENOVO GROUP	1,474,000	HKD	1,518,821	1.18
CHINA TELECOM CORP "H"	2,770,000	HKD	1,386,441	1.08	LI NING	261,500	HKD	1,100,177	0.86
CITIC SECURITIES "H"	653,000	HKD	1,324,035	1.03	POWER ASSETS HOLDINGS	661,500	HKD	3,201,140	2.49
ENN ENERGY HOLDINGS	59,000	HKD	489,667	0.38	SWIRE PROPERTIES	409,600	HKD	854,570	0.66
FOXCONN INDUSTRIAL INTERNET	259,659	CNY	700,335	0.54	THE LINK REIT	173,400	HKD	850,190	0.66
HUAZHU GROUP	256,000	HKD	1,008,395	0.78				34,398,491	26.75
JD.COM	34,400	HKD	505,556	0.39	TAIWAN				
KUAISHOU TECHNOLOGY	206,800	HKD	1,659,554	1.29	TAIWAN SEMICONDUCTOR MANUFACTURING	220,000	TWD	3,564,381	2.77
LI AUTO	84,000	HKD	1,483,328	1.15				3,564,381	2.77
MEITUAN DIANPING	402,700	HKD	5,892,531	4.58	TOTAL SHARES				
NETEASE	266,615	HKD	5,429,763	4.22				122,047,510	94.90
PING AN INSURANCE "H"	795,000	HKD	4,552,660	3.54	DEPOSITARY RECEIPTS				
POLY PROPERTY SERVICES	129,600	HKD	523,738	0.41	CHINA				
SHENZOU INTERNATIONAL GROUP HOLDINGS	18,200	HKD	174,288	0.14	BAIDU	2,151	USD	291,331	0.23
SINOPHARM GROUP "H"	71,200	HKD	206,368	0.16				291,331	0.23
SUNNY OPTICAL TECHNOLOGY GROUP	93,600	HKD	653,731	0.51	TOTAL DEPOSITARY RECEIPTS				
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 TRANSFERABLE SECURITIES ADMITTED TO AN OFFICIAL STOCK EXCHANGE LISTING				
TSINGTAO BREWERY "H"	132,000	HKD	1,080,358	0.84				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					
			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					MARUTI SUZUKI INDIA	20,736	INR	2,649,543	2.58
					RELIANCE INDUSTRIES	258,584	INR	7,302,148	7.10
					SHRIRAM TRANSPORT				
					FINANCE	201,890	INR	4,666,326	4.54
					STATE BANK OF INDIA	236,306	INR	1,703,261	1.66
					ZOMATO	2,964,196	INR	3,623,090	3.53
								32,285,570	31.42
								77,105,109	75.03
SHARES					TOTAL SHARES				
BRAZIL					DEPOSITARY RECEIPTS				
B3 SA BRASIL BOLSA									
BALCAO	929,000	BRL	2,301,526	2.24	BRAZIL				
CENTRAIS ELECTRICAS					VALE	529,867	USD	7,129,361	6.94
BRASILEIRAS	336,000	BRL	2,458,979	2.39				7,129,361	6.94
HAPVIDA PARTICIPACOES E					CHINA				
INVESTIMENTOS	1,271,888	BRL	1,176,545	1.14	ALIBABA GROUP HOLDING	6,522	USD	567,414	0.55
LOCALIZA RENT A CAR	239,600	BRL	2,782,696	2.71	BAIDU	18,767	USD	2,541,802	2.48
LOCALIZA RENT A CAR	1,756	BRL	4,052	0.00				3,109,216	3.03
LOJAS RENNER	473,200	BRL	1,285,767	1.25	INDIA				
PETRO RIO	75,100	BRL	704,306	0.69	ICICI BANK	27,880	USD	645,701	0.63
PETROBRAS	112,694	BRL	847,029	0.82	INFOSYS	100,468	USD	1,732,068	1.68
WEG	432,900	BRL	3,142,183	3.07				2,377,769	2.31
			14,703,083	14.31	TOTAL DEPOSITARY RECEIPTS				
CHINA								12,616,346	12.28
ALIBABA GROUP HOLDING	418,052	HKD	4,569,195	4.45	PREFERRED SHARES				
BYD "H"	17,000	HKD	525,291	0.51	BRAZIL				
CHINA CONSTRUCTION BANK					BANCO BRADESCO	1,127,197	BRL	3,220,434	3.13
"H"	1,602,000	HKD	904,108	0.88	ITAU UNIBANCO BANCO				
CHINA LONGYUAN POWER					MULTIPLLO	886,000	BRL	4,814,833	4.69
"H"	1,817,000	HKD	1,582,249	1.54	PETROBRAS	690,800	BRL	4,761,568	4.63
CIMC ENRIC HOLDING	2,020,000	HKD	1,761,602	1.71				12,796,835	12.45
CONTEMPORARY AMPEREX								12,796,835	12.45
TECHNOLOGY	73,840	CNY	2,052,524	2.00	TOTAL PREFERRED SHARES				
ESTUN AUTOMATION "A"	354,867	CNY	1,071,784	1.04	TOTAL TRANSFERABLE SECURITIES				
MEITUAN DIANPING	205,770	HKD	3,010,941	2.93	ADMITTED TO AN OFFICIAL STOCK				
NARI TECHNOLOGY					EXCHANGE LISTING				
DEVELOPMENT	699,950	CNY	2,126,476	2.07				102,518,290	99.76
NIO COM	94,210	USD	841,766	0.82	OTHER TRANSFERABLE SECURITIES				
PING AN INSURANCE "H"	346,500	HKD	1,984,273	1.93	SHARES				
SHENZHEN MINDRAY BIO					NETHERLANDS				
MEDICAL ELECTRONICS	46,532	CNY	1,718,882	1.67	YANDEX*	71,467	RUB	-	0.00
TENCENT HOLDINGS	128,100	HKD	5,008,297	4.87	YANDEX (NL0009805522)*	21,591	USD	-	0.00
WEICHAI POWER "H"	1,124,000	HKD	1,529,886	1.49				-	0.00
			28,687,274	27.91	RUSSIAN FEDERATION				
GREAT BRITAIN					GAZPROM*	2,815,769	RUB	-	0.00
XINYI SOLAR HOLDINGS	1,910,092	HKD	1,429,182	1.39	MAGNIT*	30,810	RUB	-	0.00
			1,429,182	1.39	ROSNEFT OIL*	438,327	RUB	-	0.00
INDIA					SBERBANK*	1,497,604	RUB	-	0.00
BANDHAN BANK	1,055,739	INR	3,198,699	3.11				-	0.00
BHARTI AIRTEL	197,023	INR	2,197,969	2.14	TOTAL SHARES				
HDFC BANK	107,343	INR	1,972,967	1.92				-	0.00
HINDUSTAN UNILEVER	85,237	INR	2,530,795	2.46				-	0.00
ICICI BANK	142,184	INR	1,629,852	1.59				-	0.00
INFOSYS	46,912	INR	810,920	0.79				-	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
SHARES					STATE BANK OF INDIA	88,312	INR	636,541	1.61
BRAZIL					ZOMATO	1,132,252	INR	1,383,934	3.51
B3 SA BRASIL BOLSA								11,826,937	29.99
BALCAO	349,100	BRL	864,869	2.19	TOTAL SHARES				
CENTRAIS ELECTRICAS								28,629,748	72.60
BRASILEIRAS	126,600	BRL	926,508	2.35	DEPOSITARY RECEIPTS				
HAPVIDA PARTICIPACOES E					BRAZIL				
INVESTIMENTOS	476,422	BRL	440,708	1.12	VALE	203,024	USD	2,731,688	6.93
LOCALIZA RENT A CAR	91,100	BRL	1,058,028	2.68				2,731,688	6.93
LOCALIZA RENT A CAR	667	BRL	1,539	0.00	CHINA				
LOJAS RENNER	179,800	BRL	488,548	1.24	ALIBABA GROUP HOLDING	2,466	USD	214,542	0.54
PETRO RIO	28,200	BRL	264,467	0.67	BAIDU	7,102	USD	961,895	2.44
PETROBRAS	40,741	BRL	306,217	0.78				1,176,437	2.98
WEG	162,800	BRL	1,181,676	3.00	INDIA				
			5,532,560	14.03	ICICI BANK	26,932	USD	623,745	1.58
CHINA					INFOSYS	36,896	USD	636,087	1.61
ALIBABA GROUP HOLDING	159,932	HKD	1,748,013	4.42				1,259,832	3.19
BYD "H"	6,500	HKD	200,847	0.51	TOTAL DEPOSITARY RECEIPTS				
CHINA CONSTRUCTION BANK								5,167,957	13.10
"H"	450,000	HKD	253,963	0.64	PREFERRED SHARES				
CHINA LONGYUAN POWER "H"	683,000	HKD	594,759	1.51	BRAZIL				
CIMC ENRIC HOLDING	758,000	HKD	661,037	1.68	BANCO BRADESCO	431,435	BRL	1,232,622	3.13
CONTEMPORARY AMPEREX					ITAU UNIBANCO BANCO				
TECHNOLOGY	27,680	CNY	769,418	1.95	MULTIPLO	332,600	BRL	1,807,464	4.58
ESTUN AUTOMATION "A"	134,100	CNY	405,014	1.03	PETROBRAS	263,931	BRL	1,819,232	4.61
MEITUAN DIANPING	76,820	HKD	1,124,073	2.85				4,859,318	12.32
NARI TECHNOLOGY					TOTAL PREFERRED SHARES				
DEVELOPMENT	261,915	CNY	795,708	2.02				4,859,318	12.32
NIO COM	35,976	USD	321,446	0.82	TOTAL TRANSFERABLE SECURITIES ADMITTED TO AN OFFICIAL STOCK EXCHANGE LISTING				
PING AN INSURANCE "H"	129,500	HKD	741,597	1.88				38,657,023	98.02
SHENZHEN MINDRAY BIO					OTHER TRANSFERABLE SECURITIES				
MEDICAL ELECTRONICS	17,470	CNY	645,338	1.64	SHARES				
TENCENT HOLDINGS	48,700	HKD	1,904,012	4.82	NETHERLANDS				
WEICHAI POWER "H"	422,000	HKD	574,388	1.46	YANDEX*	7,899	USD	-	0.00
			10,739,613	27.23	YANDEX (NL0009805522)*	32,469	RUB	-	0.00
GREAT BRITAIN								-	0.00
XINYI SOLAR HOLDINGS	709,194	HKD	530,638	1.35	RUSSIAN FEDERATION				
			530,638	1.35	MAGNIT*	13,547	RUB	-	0.00
INDIA					ROSNEFT OIL*	193,000	RUB	-	0.00
BANDHAN BANK	382,523	INR	1,158,976	2.94	SBERBANK*	286,420	RUB	-	0.00
BHARTI AIRTEL	74,626	INR	832,520	2.11				-	0.00
HDFC BANK	44,411	INR	816,275	2.07	TOTAL SHARES				
HINDUSTAN UNILEVER	32,108	INR	953,327	2.42				-	0.00
ICICI BANK	18,417	INR	211,114	0.54				-	0.00
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									
TRANSFERABLE SECURITIES ADMITTED TO AN OFFICIAL STOCK EXCHANGE LISTING									
SHARES									
BANGLADESH					METROPOLITAN BANK & TRUST				
BRAC BANK	4,484,901	BDT	1,456,321	0.43		8,547,507	PHP	8,089,739	2.42
SQUARE PHARMACEUTICALS	193,148	BDT	367,551	0.11	PUREGOLD PRICE CLUB	9,547,771	PHP	4,819,990	1.43
			1,823,872	0.54	ROBINSONS RETAIL HOLDINGS	1,410,240	PHP	1,134,135	0.34
EGYPT					SSI GROUP	31,460,825	PHP	1,662,811	0.49
EGYPT KUWAIT HOLDING	1,643,420	EGP	2,122,086	0.63				19,728,899	5.87
TALAAAT MOSTAFA GROUP	6,775,664	EGP	3,015,061	0.90	QATAR				
			5,137,147	1.53	QATAR GAS TRANSPORT	6,709,636	QAR	6,857,101	2.04
GREAT BRITAIN					QATAR INDUSTRIES	1,635,411	QAR	6,141,777	1.83
GEORGIA CAPITAL	26,491	GBP	321,897	0.10	QATAR NATIONAL BANK	1,663,865	QAR	7,144,563	2.12
TBC BANK GROUP	90,469	GBP	3,255,098	0.96				20,143,441	5.99
			3,576,995	1.06	ROMANIA				
GREECE					AQUILA PART PROD	3,598,684	RON	666,134	0.20
NATIONAL BANK OF GREECE	1,176,637	EUR	6,767,890	2.01	BANCA TRANSILVANIA	3,209,885	RON	14,921,970	4.44
			6,767,890	2.01	BRD-GROUPE SOCIETE GENERALE ROMANIAN BANK FOR DEVELOPMENT	302,480	RON	990,700	0.29
ICELAND					OMV PETROM	37,833,759	RON	4,532,904	1.35
ARION BANKI	3,999,894	ISK	3,975,230	1.18	SOCIETATEA DE PRODUCERE A ENERGIEI ELECTRICE	60,000	RON	1,515,071	0.45
MAREL	1,894,242	ISK	5,592,720	1.66				22,626,779	6.73
			9,567,950	2.84	SAUDI ARABIA				
INDONESIA					ARABIAN CONTRACTING SERVICES	292,538	SAR	16,065,374	4.78
BANK RAKYAT INDONESIA	2,828,200	IDR	952,149	0.28	ETIHAD ETISALAT	253,934	SAR	3,036,160	0.90
			952,149	0.28	JAHEZ INTERNATIONAL	42,243	SAR	5,013,618	1.49
KENYA					LEEJAM SPORTS	161,670	SAR	6,137,349	1.82
SAFARICOM	16,852,044	KES	1,674,384	0.50	LUMI RENTAL	23,646	SAR	526,994	0.16
			1,674,384	0.50	NATIONAL COMMERCIAL BANK	371,844	SAR	3,261,355	0.97
KUWAIT					UNITED INTERNATIONAL TRANSPORTATION	215,714	SAR	3,835,708	1.14
ALI ALGHANIM SONS AUTOMOTIVE	825,032	KWD	3,093,703	0.92				37,876,558	11.26
GULF BANK OF KUWAIT	4,753,495	KWD	4,041,278	1.20	SLOVENIA				
MEZZAN HOLDING	1,121,841	KWD	1,842,234	0.55	KRKA	29,800	EUR	3,398,683	1.01
MOBILE					NOVA LJUBLJANSKA BANKA	10,303	EUR	799,254	0.24
TELECOMMUNICATIONS	1,829,688	KWD	2,880,420	0.86				4,197,937	1.25
NATIONAL BANK OF KUWAIT	1,407,494	KWD	4,122,159	1.22	UNITED ARAB EMIRATES				
			15,979,794	4.75	ABU DHABI ISLAMIC BANK	1,700,406	AED	5,184,941	1.54
LUXEMBOURG					ADNOC DRILLING	2,019,323	AED	2,210,065	0.66
GLOBANT	25,544	USD	5,074,060	1.51	ADNOC GAS	1,926,253	AED	1,809,279	0.54
			5,074,060	1.51	AGTHIA GROUP	1,828,498	AED	2,349,685	0.70
MAURITIUS					ALDAR PROPERTIES	3,969,478	AED	6,214,045	1.85
MCB GROUP	255,345	MUR	1,882,093	0.56	DUBAI ELECTRICITY & WATER AUTHORITY	3,547,136	AED	2,481,899	0.74
			1,882,093	0.56	EMAAR DEVELOPMENT	2,684,042	AED	4,998,257	1.49
PERU					EMAAR PROPERTIES	5,910,280	AED	12,390,017	3.67
CREDICORP	19,357	USD	2,504,409	0.74	EMIRATES NBD	1,460,190	AED	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				
GEMADEPT	1,878,950	VND	4,928,393	1.47	BANK	1,688,108	AED	3,980,075	1.18
MILITARY COMMERCIAL					ABU DHABI PORTS	2,040,333	AED	3,560,674	1.06
JOINT STOCK BANK	2,028,820	VND	1,538,245	0.46	AL YAH SATELLITE				
MOBILE WORLD INVESTMENT	392,100	VND	835,623	0.25	COMMUNICATION	6,961,662	AED	5,098,453	1.52
PETROVIETNAM DRILLING	4,662,500	VND	4,815,369	1.43				12,639,202	3.76
THAI NGUYEN					TOTAL SHARES			15,480,554	4.60
INTERNATIONAL HOSPITAL	1,561,284	VND	1,532,490	0.46					
VIETNAM DAIRY PRODUCTS	709,694	VND	2,227,974	0.66	TOTAL TRANSFERABLE SECURITIES			15,480,554	4.60
VIETNAM JS COMMERCIAL					TRADED ON ANOTHER REGULATED MARKET				
BANK	3,331,677	VND	4,232,868	1.26					
VIETNAM PROSPERITY	1,210,774	VND	1,042,060	0.31	OTHER TRANSFERABLE SECURITIES				
VINCOM RETAIL	4,339,971	VND	4,642,346	1.38					
VINHOMES JSC	2,464,541	VND	4,555,361	1.35	SHARES				
			37,968,077	11.29	EGYPT				
TOTAL SHARES			248,797,359	73.97	EFG-HERMES HOLDING	4,338,961	EGP	2,071,187	0.62
								2,071,187	0.62
DEPOSITARY RECEIPTS					TOTAL SHARES			2,071,187	0.62
					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					
			45,746,671	13.61					
SLOVENIA									
NOVA LJUBLJANSKA BANKA	287,960	EUR	4,388,993	1.30					
			4,388,993	1.30					
TOTAL DEPOSITARY RECEIPTS			50,135,664	14.91					
PREFERRED SHARES									
COLOMBIA									
BANCO DAVIVIENDA	277,646	COP	1,119,804	0.33					
			1,119,804	0.33					
TOTAL PREFERRED SHARES			1,119,804	0.33					
TOTAL TRANSFERABLE SECURITIES									
ADMITTED TO AN OFFICIAL STOCK			300,052,827	89.21					
EXCHANGE LISTING									
TRANSFERABLE SECURITIES TRADED ON ANOTHER REGULATED									
MARKET									
SHARES									
QATAR									
OOREDOO QSC	989,715	QAR	2,841,352	0.84					
			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									
TRANSFERABLE SECURITIES ADMITTED TO AN OFFICIAL STOCK EXCHANGE LISTING									
SHARES									
AUSTRALIA									
BRAMBLES	50,311	AUD	464,981	0.38	BANK OF NINGBO	4,065	CNY	14,954	0.01
COLES GROUP	6,365	AUD	63,920	0.05	BAOSHAN IRON AND STEEL	44,000	CNY	36,687	0.03
SONIC HEALTHCARE	16,854	AUD	324,152	0.27	CHINA CITIC BANK "H"	95,000	HKD	44,153	0.04
WESFARMERS	21,922	AUD	747,887	0.63	CHINA CONSTRUCTIONS BANK	13,600	CNY	11,730	0.01
WOOLWORTHS	3,257	AUD	78,449	0.06	CHINA COSCO HOLDINGS "H"	116,433	HKD	119,379	0.10
			1,679,389	1.39	CHINA EVERBRIGHT BANK	54,600	CNY	22,949	0.02
BRAZIL					CHINA INTERNATIONAL TRAVEL SERVICE "A"	2,700	CNY	39,173	0.03
ATACADAO DISTRIBUICAO					CHINA MERCHANTS BANK "A"	2,731	CNY	12,328	0.01
COMERCIO E INDUSTRIA LTD	19,000	BRL	34,278	0.03	CHINA PETROLEUM & CHEMICAL "H"	46,000	HKD	25,138	0.02
BB SEGURIDADE					CHINA RAILWAY SIGNAL & COMMUNICATION	6,502	CNY	4,700	0.00
PARTICIPACOES	19,619	BRL	123,590	0.10	CHINA SHENHUA ENERGY COMPANY	4,100	CNY	17,514	0.01
CPFL ENERGIA	8,887	BRL	59,339	0.05	CHINA SOUTH LOCOMOTIVE "H"	68,390	HKD	33,008	0.03
ENGIE BRASIL ENERGIA	1,387	BRL	11,417	0.01	CHINA TOWER CORP	1,709,511	HKD	163,707	0.15
VALE	3,958	BRL	53,385	0.04	CHINA UNITED NETWORK COMMUNICATIONS	75,600	CNY	50,821	0.04
			282,009	0.23	CITIC SECURITIES "A"	11,162	CNY	33,101	0.03
CANADA					HENGAN INTERNATIONAL GROUP	24,648	HKD	78,521	0.06
ALIMENTATION COUCH	13,313	CAD	690,661	0.58	HKT TRUST	133,000	HKD	138,912	0.11
CANADIAN TIRE "A"	1,836	CAD	197,465	0.16	INDUSTRIAL & COMMERCIAL BANK OF CHINA	45,532	CNY	29,174	0.02
CANADIAN UTILITIES "A"	4,853	CAD	103,593	0.09	JIANGSU YANGHE BREWERY				
CGI	8,164	CAD	814,951	0.68	JOINT-STOCK	2,600	CNY	46,062	0.04
GREAT WEST LIFECO	9,386	CAD	271,514	0.22	KUANG CHI TECHNOLOGY "A"	2,500	CNY	4,942	0.00
HYDRO ONE	9,931	CAD	254,225	0.21	KUNLUN ENERGY	72,383	HKD	62,384	0.05
IA FINANCIAL	3,139	CAD	198,532	0.16	LUZHOU LAOJIAO	1,774	CNY	52,620	0.04
LOBLAW	5,463	CAD	463,951	0.38	NEW CHINA LIFE INSURANCE "H"	15,400	HKD	37,124	0.03
MANULIFE FINANCIAL CORP	57,751	CAD	1,074,288	0.90	ORIENT OVERSEAS INTERNATIONAL	5,093	HKD	67,956	0.06
METRO, INC.	6,369	CAD	331,923	0.27	PEOPLE'S INSURANCE GROUP OF CHINA "H"	171,950	HKD	61,694	0.05
NORTHLAND POWER	3,125	CAD	51,220	0.04	PETROCHINA "H"	40,000	HKD	30,133	0.02
POWER CORP OF CANADA	6,576	CAD	169,799	0.14	PICC PROPERTY & CASUALTY "H"	266,056	HKD	341,748	0.29
SUN LIFE FINANCIAL SERVICES	6,014	CAD	296,052	0.24	PING AN BANK	20,270	CNY	31,082	0.03
TOURMALINE OIL	101	CAD	5,152	0.00	PING AN INSURANCE	17,505	CNY	115,757	0.10
			4,923,326	4.07	QINGDAO HAIER "A"	15,100	CNY	48,789	0.04
CHILE					SHAANXI COAL INDUSTRY	1,249	CNY	3,157	0.00
CENCOSUD	36,995	CLP	69,775	0.06	SHANDONG WEIGAO GP MEDICAL "H"	60,657	HKD	53,285	0.04
ENERSIS	234,518	CLP	14,173	0.01	SHANGHAI PUDONG DEVELOPMENT BANK	50,200	CNY	48,798	0.04
			83,948	0.07	SHENZHEN MINDRAY BIO MEDICAL ELECTRONICS	11	CNY	406	0.00
CHINA					SINOPHARM GROUP "H"	31,960	HKD	92,634	0.08
3SBIO	14,666	HKD	12,266	0.01	TONGWEI	2,312	CNY	10,211	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				
UNI-PRESIDENT CHINA HOLDINGS	23,000	HKD	17,474	0.01	BEIJING ENTERPRISE	2,822	HKD	9,729	0.01
WH GROUP	17,000	HKD	11,938	0.01	BUDWEISER BREWING	18,600	HKD	36,716	0.03
WUXI APPTec	271,000	HKD	142,215	0.13	CHINA MERCHANTS HOLDINGS	10,000	HKD	12,449	0.01
ZIGIN MINING GROUP "A"	1,986	CNY	23,433	0.02	CITIC PACIFIC	214,000	HKD	196,735	0.16
ZTE "H"	13,052	CNY	21,676	0.02	CK HUTCHISON HOLDINGS	100,345	HKD	536,841	0.45
	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					GALAXY ENTERTAINMENT GROUP	37,887	HKD	228,091	0.19
KOMERCNI BANKA	1,441	CZK	42,095	0.03	HANG SENG BANK	7,676	HKD	95,511	0.08
			42,095	0.03	JARDINE MATHESON	5,235	USD	243,009	0.20
DENMARK					KINGBOARD CHEMICALS	3,500	HKD	7,856	0.01
A P MOLLER - MAERSK	118	DKK	209,924	0.17	LENOVO GROUP	226,266	HKD	233,146	0.19
A P MOLLER - MAERSK (DK0010244508)	184	DKK	332,696	0.27	POWER ASSETS HOLDINGS	52,969	HKD	256,328	0.21
			542,620	0.44				2,320,400	1.92
EGYPT					INDIA				
COMMERCIAL INTERNATIONAL BANK	84,098	EGP	163,298	0.13	CIPLA	6,947	INR	99,230	0.08
EASTERN TOBACCO	15,176	EGP	11,826	0.01	COLGATE-PALMOLIVE (INDIA)	2,664	INR	64,339	0.05
			175,124	0.14	DR REDDYS LABORATORIES	4,175	INR	280,893	0.23
FINLAND					GODREJ CONSUMER PRODUCTS	4,981	INR	59,478	0.05
KESKO UYJ "B"	7,853	EUR	141,552	0.12	INDRAPRASTHA GAS	351	INR	1,923	0.00
NOKIA	17,422	EUR	65,924	0.05	ITC	107,491	INR	575,245	0.49
			207,476	0.17	NTPC	30,071	INR	88,919	0.07
FRANCE					POWER GRID CORPORATION OF INDIA	180,530	INR	434,252	0.36
CARREFOUR	6,021	EUR	103,908	0.09	SUN PHARMACEUTICALS	29,485	INR	411,395	0.34
DASSAULT AVIATION	641	EUR	121,684	0.10				2,015,674	1.67
IPSEN PROMESSES	1,418	EUR	187,513	0.15	INDONESIA				
THALES	3,418	EUR	481,663	0.40	ADARO ENERGY	353,724	IDR	65,229	0.05
UNIBAIL-RODAMCO-WESTFIELD	3,831	EUR	189,865	0.16	ASTRA INTERNATIONAL	134,100	IDR	54,013	0.04
			1,084,633	0.90	INDOFOOD SUKSES MAKmur	45,100	IDR	19,333	0.02
GERMANY					SUMBER ALFARIA TRIJAYA	308,034	IDR	58,996	0.05
DEUTSCHE TELEKOM	33,475	EUR	705,715	0.59	UNILEVER INDONESIA	47,614	IDR	11,522	0.01
FRESENIUS	8,476	EUR	264,463	0.22				209,093	0.17
GEA GROUP	5,866	EUR	218,800	0.18	IRELAND				
HENKEL	4,007	EUR	254,205	0.21	ACCENTURE CORP	1,254	USD	386,821	0.32
KNORR BREMSE	1,982	EUR	126,410	0.10	AIB GROUP	55,915	EUR	251,482	0.21
LUFTHANSA	16,948	EUR	134,919	0.11				638,303	0.53
TALANX	2,459	EUR	155,817	0.13	ITALY				
			1,860,329	1.54	GENERALI	36,205	EUR	744,025	0.61
GREAT BRITAIN					SNAM	68,293	EUR	322,481	0.27
3I GROUP	37,213	GBP	945,196	0.78				1,066,506	0.88
BUNZL	11,307	GBP	405,880	0.34	JAPAN				
NATIONAL GRID	53,670	GBP	642,361	0.53	BROTHER INDUSTRIES	5,432	JPY	87,673	0.07
NEXT	4,492	GBP	402,541	0.33	CHUBU ELECTRIC POWER	25,012	JPY	319,637	0.26
RIO TINTO	3,280	GBP	208,097	0.17	DAI NIPPON PRINTING	7,090	JPY	184,822	0.15
ROYALTY PHARMA	13,675	USD	365,943	0.30	FUJI PHOTO FILM	345	JPY	20,017	0.02
SAINSBURY	53,615	GBP	166,217	0.14	ITOCHU	29,749	JPY	1,077,723	0.90
TESCO	268,134	GBP	868,576	0.72	JAPAN POST HOLDINGS	81,399	JPY	653,210	0.54
VODAFONE GROUP	121,489	GBP	113,738	0.09	JAPAN TOBACCO	45,539	JPY	1,049,785	0.87
			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				1,087,092	0.90
NETAPP	7,405	USD	565,594	0.47	TOTAL PREFERRED SHARES			2,874,686	2.38
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			117,907,197	97.42
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				
PRINCIPAL FINANCIAL GROUP	9,362	USD	682,303	0.56	MARKET				
PROCTER AND GAMBLE	8,700	USD	1,273,767	1.05					
PUBLIC STORAGE	1,904	USD	504,103	0.42	SHARES				
QUEST DIAGNOSTICS	4,325	USD	534,657	0.44					
REGENERON PHARMS	1,528	USD	1,264,359	1.04	QATAR				
SCHEIN HENRY	4,758	USD	352,853	0.29	OOREDOO QSC	16,420	QAR	48,222	0.04
SIMON PROPERTY GROUP	10,270	USD	1,123,230	0.93				48,222	0.04
SNAP-ON	1,894	USD	487,629	0.40	SOUTH KOREA				
STATE STREET	804	USD	54,559	0.05	INDUSTRIAL BANK OF KOREA	9,186	KRW	76,312	0.06
SW AIRLINES	3,020	USD	82,506	0.07				76,312	0.06
TESLA MOTORS	1,363	USD	344,648	0.28	UNITED ARAB EMIRATES				
TEXAS INSTRUMENTS	7,501	USD	1,200,760	0.99	ABU DHABI COMMERCIAL				
T-MOBILE US	8,601	USD	1,206,376	1.00	BANK	24,945	AED	58,745	0.05
TRAVELERS COMPANIES	414	USD	68,211	0.06				58,745	0.05
TYSON FOODS "A"	752	USD	37,833	0.03	UNITED STATES				
UNITED RENTALS	1,630	USD	736,939	0.61	ALPHABET	6,667	USD	891,378	0.74
UNITED THERAPEUTICS	1,711	USD	386,943	0.32				891,378	0.74
UNITEDHEALTH GP	1,154	USD	586,878	0.48	TOTAL SHARES			1,074,657	0.89
UNIVERSAL HEALTH					TOTAL TRANSFERABLE SECURITIES			1,074,657	0.89
SERVICES "B"	2,316	USD	294,132	0.24	TRADED ON ANOTHER REGULATED MARKET				
VERIZON COMMUNICATIONS	40,784	USD	1,328,131	1.10					
VERTEX PHARMACEUTICALS	342	USD	120,671	0.10	OTHER TRANSFERABLE SECURITIES				
VMWARE	6,297	USD	1,055,062	0.87					
WAL MART STORES	3,954	USD	637,029	0.53	SHARES				
WASTE MAN	2,199	USD	339,240	0.28					
WATERS	1,177	USD	324,970	0.27	RUSSIAN FEDERATION				
WEYERHAEUSER	4,307	USD	132,569	0.11	INTER RAO UES*	1,320,800	RUB	-	0.00
WP CAREY REIT	7,417	USD	404,672	0.33				-	0.00
YUM BRANDS	457	USD	57,024	0.05	TOTAL SHARES			-	0.00
ZOETIS	6,122	USD	1,070,003	0.88					
			66,936,537	55.31	DEPOSITARY RECEIPTS				
TOTAL SHARES			115,032,511	95.04					
PREFERRED SHARES					NETHERLANDS				
					X5 RETAIL GROUP*	4,312	RUB	-	0.00
BRAZIL								-	0.00
CIA ENERGETICA MINAS	36,700	BRL	90,701	0.07	RUSSIAN FEDERATION				
			90,701	0.07	MAGNIT*	11,945	USD	-	0.00
GERMANY								-	0.00
DR ING HC F PORSCHE	4,231	EUR	400,474	0.33	TOTAL DEPOSITARY RECEIPTS			-	0.00
HENKEL	6,335	EUR	452,466	0.37	TOTAL OTHER TRANSFERABLE SECURITIES			-	0.00
VOLKSWAGEN	7,305	EUR	843,953	0.71	TOTAL INVESTMENTS			118,981,854	98.31
			1,696,893	1.41	OTHER NET ASSETS			2,046,064	1.69
					TOTAL NET ASSETS			121,027,918	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

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	3,905,014	BRL	11,156,737	7.77
BRAZIL					BRADSPAR BRASIL	269,600	BRL	1,224,867	0.85
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	MULTIPLO	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	TOTAL PREFERRED SHARES			40,424,057	28.15
CENTRAIS ELECTRICAS					TOTAL TRANSFERABLE SECURITIES ADMITTED TO AN OFFICIAL STOCK EXCHANGE LISTING			140,366,330	97.73
BRASILEIRAS	388,200	BRL	2,840,999	1.98	COLLECTIVE INVESTMENT SCHEMES				
COSAN INDUSTRIA					GERMANY				
COMERCIO	849,200	BRL	2,897,853	2.02	ISHARES MSCI BRAZIL UCITS	22,677	USD	829,411	0.58
ENERGISA	284,700	BRL	2,660,886	1.85				829,411	0.58
GPS PARTICIPACOES E					TOTAL COLLECTIVE INVESTMENT SCHEMES			829,411	0.58
EMPREENDIMENTOS	102,400	BRL	352,095	0.25	TOTAL INVESTMENTS			141,195,741	98.31
HAPVIDA PARTICIPACOES E					OTHER NET ASSETS			2,423,589	1.69
INVESTIMENTOS	3,670,838	BRL	3,395,665	2.36	TOTAL NET ASSETS			143,619,330	100.00
INTER & CO	368,964	BRL	1,505,283	1.05					
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
					LIBERIA				
					ROYAL CARIBBEAN CRUISES	724	USD	67,585	0.03
								67,585	0.03
CANADA					NETHERLANDS				
LIONS GATE					FRANKS INTERNATIONAL	1,301	USD	29,832	0.01
ENTERTAINMENT	8,599	USD	73,779	0.03	NXP SEMICONDUCTORS	1,676	USD	336,926	0.13
MASONITE INTERNATIONAL CORP	497	USD	46,519	0.02				366,758	0.14
PROGRESSIVE WASTE CONNECTIONS	854	USD	116,520	0.04	SINGAPORE				
			236,818	0.09	FLEXTRONICS INTERNATIONAL	29,175	USD	778,681	0.30
CHINA								778,681	0.30
SIGNET JEWELERS	1,527	USD	111,486	0.04	SWITZERLAND				
			111,486	0.04	ACE	1,819	USD	381,263	0.15
GREAT BRITAIN					GARMIN	938	USD	99,203	0.04
CAPRI HOLDINGS	2,064	USD	108,793	0.04	T E CONNECTIVITY	2,677	USD	333,420	0.13
CUSHMAN AND WAKEFIELD	26,491	USD	201,332	0.08				813,886	0.32
GATES INDUSTRIAL	5,575	USD	65,367	0.03	UNITED STATES				
JANUS HENDERSON GROUP	2,243	USD	58,363	0.02	3M CO	7,228	USD	679,071	0.26
NOBLE CORP	725	USD	36,468	0.01	AARON'S	2,210	USD	23,426	0.01
ROIVANT SCIENCES	2,848	USD	33,649	0.01	ABBOTT LABORATORIES	9,145	USD	895,387	0.35
ROYALTY PHARMA	2,521	USD	67,462	0.03	ABBVIE	8,389	USD	1,266,823	0.49
SENSATA TECHNOLOGIES HOLDING	2,495	USD	95,608	0.04	ABERCROMBIE & FITCH	3,158	USD	177,037	0.07
TRONOX HOLDINGS	3,563	USD	48,118	0.02	ABM INDUSTRIES	11,442	USD	462,371	0.18
			715,160	0.28	ACADEMY SPORTS & OUTDOORS	1,839	USD	87,739	0.03
IRELAND					ACADIA HEALTHCARE	1,073	USD	75,775	0.03
ACCENTURE CORP	8,460	USD	2,609,656	1.01	ACCO BRANDS	5,565	USD	32,110	0.01
ALLEGION	660	USD	69,241	0.03	ACI WORLDWIDE	949	USD	21,409	0.01
AON PLC IRELAND	1,413	USD	464,707	0.18	ACTIVISION	1,421	USD	133,354	0.05
CIMPRESS	1,255	USD	90,134	0.04	ACUITY BRANDS	439	USD	76,017	0.03
JAZZ PHARMACEUTICALS	198	USD	25,861	0.01	ACUSHNET HOLDINGS CORP	694	USD	37,261	0.01
JOHNSON CONTROLS INTERNATIONAL	10,056	USD	537,393	0.21	ADDUS HOMECARE	1,243	USD	106,724	0.04
MEDTRONIC	9,546	USD	753,561	0.29	ADOBE SYSTEMS	715	USD	368,583	0.14
NEW LINDE	2,190	USD	822,717	0.32	ADT INC	29,255	USD	177,578	0.07
NVENT ELECTRIC	919	USD	49,516	0.02	ADTALEM GLOBAL				
PENTAIR	918	USD	59,799	0.02	EDUCATION	746	USD	32,242	0.01
PERRIGO	1,994	USD	63,848	0.02	ADVANCE AUTO PARTS	3,564	USD	201,045	0.08
SEAGATE TECHNOLOGY HOLDINGS	4,249	USD	278,649	0.11	ADVANCED DRAINAGE SYSTEMS	186	USD	21,288	0.01
STERIS	416	USD	92,394	0.04	ADVANCED ENERGY INDUSTRIES	358	USD	37,107	0.01
TRANE TECHNOLOGIES	1,347	USD	275,125	0.11	ADVANCED MICRO DEVICES	1,573	USD	163,277	0.06
WEATHERFORD INTERNATIONAL	1,605	USD	145,076	0.06	AECOM TECHNOLOGY	3,610	USD	302,879	0.12
WILLIS TOWERS WATSON	1,439	USD	304,694	0.12	AES	1,845	USD	28,302	0.01
			6,642,371	2.59	AFFILIATED MANAGERS	703	USD	93,365	0.04
JERSEY					AFLAC	3,009	USD	231,994	0.09
AMCOR	24,608	USD	226,640	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	ATLASSIAN	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					CAMPBELL SOUP	1,804	USD	74,397	0.03
HOLDINGS	1,713	USD	124,312	0.05	CAMPING WORLD HOLDINGS	740	USD	15,259	0.01
BLACKROCK	768	USD	503,032	0.20	CAPITAL ONE FINANCIAL	5,302	USD	519,384	0.20
BLACKSTONE GROUP	4,686	USD	510,961	0.20	CARDINAL HEALTH	3,134	USD	273,849	0.11
BLOOMIN BRANDS	2,575	USD	64,272	0.03	CARLISLEPANIES	384	USD	100,332	0.04
BLUE OWL CAPITAL	2,425	USD	31,768	0.01	CARLYLE GROUP	2,869	USD	87,705	0.03
BLUEGREEN VACATIONS					CARMAX	569	USD	40,974	0.02
HOLDING	959	USD	35,483	0.01	CARNIVAL (PA1436583006)	7,674	USD	104,980	0.04
BOEING	3,066	USD	587,262	0.23	CARPENTER TECHNOLOGY	469	USD	31,700	0.01
BOISE CASCADE	2,867	USD	301,150	0.12	CARRIER GLOBAL	9,519	USD	531,541	0.21
BOK FINANCIAL	662	USD	53,046	0.02	CARTERS	859	USD	58,936	0.02
BOOKING HOLDINGS	125	USD	389,873	0.15	CASEY'S GENERAL STORES	571	USD	156,254	0.06
BOOZ ALLEN HAMILTON					CATALENT	1,173	USD	53,852	0.02
HOLDING	1,237	USD	136,033	0.05	CATERPILLAR	3,602	USD	989,109	0.39
BORGWARNER	5,439	USD	220,769	0.09	CBIZ	602	USD	31,593	0.01
BOSTON PROPERTIES	559	USD	33,551	0.01	CBOE HOLDINGS	320	USD	50,214	0.02
BOSTON SCIENTIFIC	2,840	USD	151,258	0.06	CBRE GROUP	7,032	USD	523,814	0.20
BOYD GAMING	962	USD	58,749	0.02	CDW	404	USD	82,141	0.03
BRADY "A"	743	USD	41,355	0.02	CELANESE "A"	876	USD	111,296	0.04
BRIGHT HORIZONS FAMILY SOLUTION	1,112	USD	90,884	0.04	CENTENE	4,413	USD	305,556	0.12
BRIGHTSPHERE INVESTMENT GROUP	1,823	USD	35,567	0.01	CENTERPOINT ENERGY	2,090	USD	56,263	0.02
BRIGHTVIEW HOLDINGS	13,183	USD	102,432	0.04	CERIDIAN HCM HOLDING	572	USD	39,674	0.02
BRINKER INTERNATIONAL	2,076	USD	67,470	0.03	CF INDUSTRIES HOLDINGS	1,808	USD	156,067	0.06
BRINK'S	2,645	USD	195,968	0.08	CH ROBINSON WORLDWIDE	1,160	USD	101,256	0.04
BRISTOL MYERS SQUIBB	12,652	USD	737,991	0.29	CHAMPIONX CORP	1,562	USD	55,670	0.02
BRIXMOR PROPERTY GROUP	2,020	USD	42,642	0.02	CHARLES RIVER				
BROADCOM CORP	732	USD	612,830	0.24	LABORATORIES	329	USD	65,093	0.03
BROADRIDGE FINANCIAL SOLUTIONS	518	USD	94,079	0.04	CHARLES SCHWAB	6,828	USD	378,817	0.15
BROOKDALE SENIOR LIVING	40,724	USD	171,041	0.07	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					COOPER COMPANIES	128	USD	41,404	0.02
EXCHANGE	953	USD	191,963	0.07	COPART	1,412	USD	61,507	0.02
CHICO'S FAS	5,569	USD	41,740	0.02	CORNING	11,309	USD	346,508	0.14
CHILDRENS PLACE RETAIL					CORTEVA	2,968	USD	152,021	0.06
STORES	2,290	USD	62,975	0.02	COSTCO WHOLESALE	1,891	USD	1,073,965	0.42
CHIPOTLE MEXIAN GRIL	62	USD	114,774	0.04	COTY "A"	9,491	USD	106,014	0.04
CHORD ENERGY	288	USD	47,100	0.02	CRACKER BARREL OLD				
CHURCH & DWIGHT	540	USD	49,923	0.02	COUNTRY STORE	628	USD	42,509	0.02
CIENA	1,033	USD	49,522	0.02	CRANE	684	USD	61,348	0.02
CINCINNATI FINANCE	677	USD	69,988	0.03	CREDIT ACCEPTANCE GROUP	82	USD	38,786	0.02
CINEMARK HOLDINGS	1,502	USD	27,547	0.01	CROSS COUNTRY				
CINTAS	347	USD	169,166	0.07	HEALTHCARE	1,116	USD	28,023	0.01
CISCO SYSTEMS	30,533	USD	1,643,897	0.64	CROWN CASTLE REIT	1,432	USD	133,634	0.05
CITIGROUP	41,163	USD	1,709,088	0.67	CROWN HOLDING	1,816	USD	161,878	0.06
CITIZENS FINANCIAL GROUP	5,984	USD	162,166	0.06	CSG SYSTEM INTERNATIONAL	585	USD	30,122	0.01
CIVITAS RESOURCES	405	USD	32,939	0.01	CSX	11,315	USD	351,670	0.14
CLEAN HARBORS	401	USD	67,564	0.03	CULLEN-FROST BANKERS	271	USD	25,092	0.01
CLEAR CHANNEL OUTDOOR					CUMMINS	1,701	USD	391,162	0.15
HOLDINGS	21,989	USD	35,292	0.01	CURTISS WRIGHT	267	USD	53,026	0.02
CLEARWAY ENERGY	2,490	USD	52,838	0.02	CVR ENERGY	1,030	USD	35,401	0.01
CLEVELAND CLIFFS	7,387	USD	114,646	0.04	CVS CAREMARK	17,119	USD	1,202,267	0.47
CMS ENERGY	498	USD	26,578	0.01	DANA HOLDING	11,260	USD	165,072	0.06
CNO FINANCIAL GROUP	1,192	USD	28,548	0.01	DANAHER	1,456	USD	360,855	0.14
COCA COLA BOTTLING	102	USD	65,971	0.03	DARDEN RESTAURANTS	1,044	USD	150,540	0.06
COCA-COLA (US1912161007)	14,617	USD	819,941	0.32	DARLING INTERNATIONAL	820	USD	43,116	0.02
COGNIZANT TECHNOLOGY					DAVITA HEALTHCARE				
SOLUTIONS	22,423	USD	1,529,473	0.60	PARTNERS	3,355	USD	322,516	0.13
COHERENT CORP	1,683	USD	55,438	0.02	DECKERS OUTDOOR	46	USD	23,908	0.01
COLGATE-PALMOLIVE	3,914	USD	279,812	0.11	DEERE	1,239	USD	470,882	0.18
COLUMBIA BANKING SYSTEM	1,627	USD	33,044	0.01	DELL TECHNOLOGIES	16,644	USD	1,155,426	0.45
COLUMBIA SPORTSWEAR	790	USD	58,610	0.02	DELTA AIR LINES	17,929	USD	669,648	0.26
COMCAST	49,389	USD	2,196,822	0.86	DELUXE	1,383	USD	26,540	0.01
COMERICA	2,273	USD	95,511	0.04	DENTSPLY SIRONA	2,227	USD	76,687	0.03
COMFORT SYSTEMS	330	USD	58,245	0.02	DESIGNER BRANDS	2,324	USD	29,956	0.01
COMMERCE BANCSHARES	1,039	USD	50,589	0.02	DEVON ENERGY	5,141	USD	247,231	0.10
COMMERCIAL METALS	1,193	USD	59,185	0.02	DIAMONDBACK ENERGY	858	USD	132,733	0.05
COMMSCOPE HOLDING	22,345	USD	72,398	0.03	DICK'S SPORTING GOODS	1,278	USD	139,187	0.05
COMMUNITY HEALTH					DIGITAL REALTY TRUST REIT	668	USD	81,810	0.03
SYSTEMS	81,630	USD	244,482	0.10	DIGITALBRIDGE GROUP	3,883	USD	69,312	0.03
COMPASS MINERALS					DILLARDS "A"	313	USD	103,231	0.04
INTERNATIONAL	747	USD	20,804	0.01	DIODES	577	USD	45,618	0.02
COMSTOCK RESOURCES	2,464	USD	27,548	0.01	DISCOVER FINANCIAL				
CONAGRA FOODS	3,423	USD	94,133	0.04	SERVICES	2,098	USD	182,883	0.07
CONCENTRIX	17,545	USD	1,406,407	0.55	DISCOVERY	89,770	USD	979,840	0.38
CONOCOPHILLIPS	9,315	USD	1,122,085	0.44	DISH NETWORK "A"	13,283	USD	80,030	0.03
CONS EDISON	949	USD	81,367	0.03	DOCUSIGN	703	USD	29,695	0.01
CONSOL ENERGY	1,901	USD	43,172	0.02	DOLBY LABORATORIES "A"	425	USD	33,996	0.01
CONSOL ENERGY CORP	412	USD	43,969	0.02	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					EXPEDITOR INTERNATIONAL	1,174	USD	136,114	0.05
DUPONT DE NEMOURS	3,704	USD	37,262	0.01	EXXON MOBIL	19,760	USD	2,316,859	0.90
DXC TECHNOLOGY	7,685	USD	576,682	0.22	EZCORP	3,481	USD	28,596	0.01
DYCOM INDUSTRIES	27,398	USD	573,988	0.22	F5 NETWORKS	342	USD	55,158	0.02
EAGLE MATERIALS	776	USD	69,902	0.03	FACEBOOK	6,493	USD	1,990,884	0.78
EAST WEST BANCORP	170	USD	28,900	0.01	FACTSET RESEARCH				
EASTMAN CHEMICALS	700	USD	37,373	0.01	SYSTEMS	170	USD	75,055	0.03
EATON	2,086	USD	160,705	0.06	FAIR ISSAC	34	USD	30,183	0.01
EBAY	2,763	USD	596,394	0.23	FASTENAL	2,039	USD	112,675	0.04
EBIX	7,987	USD	354,303	0.14	FEDERATED INVESTORS	1,012	USD	34,863	0.01
ECHOSTAR "A"	793	USD	7,573	0.00	FEDEX	6,747	USD	1,808,061	0.71
ECOLAB	3,786	USD	65,271	0.03	FIDELITY NATIONAL				
ECOVYST	1,558	USD	265,608	0.10	INFORMATION	6,212	USD	345,014	0.13
EDGEWELL PERSONAL CARE	4,262	USD	42,279	0.02	FIFTH THIRD BANCORP	8,863	USD	225,829	0.09
EDWARDS LIFESCIENCES	848	USD	31,825	0.01	FIRST ADVANTAGE	1,968	USD	27,276	0.01
ELANCO ANIMAL HEALTH	1,423	USD	99,382	0.04	FIRST AMERICAN FINANCIAL	2,109	USD	120,993	0.05
ELECTRONIC ARTS	4,296	USD	48,803	0.02	FIRST CITIZENS				
ELEMENT SOLUTION	760	USD	91,284	0.04	BANCSHARES "A"	121	USD	167,961	0.07
ELI LILLY	3,710	USD	73,050	0.03	FIRST HORIZON NATIONAL	6,949	USD	77,794	0.03
EMBECTA CORPORATION	934	USD	503,211	0.20	FIRST INTERSTATE				
EMCOR GROUP	7,064	USD	107,090	0.04	BANCYSYS "A"	1,451	USD	36,304	0.01
EMERSON ELECTRIC	885	USD	189,673	0.07	FIRST SOLAR	184	USD	29,745	0.01
ENCOMPASS HEALTH CORP	5,488	USD	532,446	0.21	FIRSTCASH HOLDINGS	989	USD	100,413	0.04
ENCORE CAPITAL GROUP	2,206	USD	149,434	0.06	FIRSTENERGY	2,615	USD	90,165	0.04
ENERSYS	539	USD	25,435	0.01	FISERV	3,098	USD	351,437	0.14
ENLINK MIDSTREAM	437	USD	41,978	0.02	FIVE BELOW	291	USD	47,215	0.02
ENOVIS	3,754	USD	46,512	0.02	FLEETCOR TECHNOLOGIES	443	USD	114,990	0.04
ENPRO INDUSTRIES	1,067	USD	56,775	0.02	FLOWER FOODS	2,122	USD	47,384	0.02
ENSIGN GROUP	222	USD	27,237	0.01	FLOWERVE	2,182	USD	88,676	0.03
ENTERGIS	943	USD	88,736	0.03	FLUOR	6,329	USD	232,274	0.09
ENTERGY	352	USD	33,356	0.01	FMC	508	USD	33,980	0.01
ENVISTA HOLDINGS	446	USD	41,407	0.02	FNB	2,767	USD	29,967	0.01
EOG RESOURCES	1,392	USD	39,240	0.02	FNFV GROUP	5,512	USD	229,299	0.09
EPAM SYSTEMS	2,841	USD	361,887	0.14	FOOT LOCKER	6,027	USD	105,593	0.04
EQT	746	USD	194,452	0.08	FORD MOTOR	100,552	USD	1,256,397	0.49
EQUIFAX	1,482	USD	60,006	0.02	FORTINET	962	USD	56,546	0.02
EQUINIX REIT	295	USD	54,731	0.02	FORTIVE CORP	1,357	USD	101,531	0.04
EQUITABLE HOLDINGS	81	USD	59,416	0.02	FORTREA HOLDINGS	1,455	USD	42,239	0.02
EQUITY COMMONWEALTH	5,660	USD	161,989	0.06	FORTUNE BRANDS HOME & SECURITY	1,808	USD	113,759	0.04
EQUITY LIFESTYLE	1,211	USD	22,325	0.01	FOX CORPORATIONS	3,111	USD	97,499	0.04
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	HAIR CELESTIAL GROUP	1,737	USD	18,082	0.01
FREEMORAN COPPER					HALFMOON PARENT	2,928	USD	843,088	0.33
"B"	7,475	USD	281,210	0.11	HALLIBURTON	9,979	USD	402,852	0.16
FRESH DEL MONTE PRODUCE	4,876	USD	125,898	0.05	HANCOCK HOLDING	639	USD	23,758	0.01
FRONTIER COMMUNICATIONS					HANESBRANDS	56,693	USD	215,150	0.08
PARENT	8,854	USD	139,008	0.05	HANOVER INSURANCE				
FRONTIER GROUP HOLDINGS	1,025	USD	5,007	0.00	GROUP	451	USD	50,611	0.02
FTI CONSULTING	215	USD	39,113	0.02	HARLEY-DAVIDSON	1,494	USD	49,705	0.02
GALLAGHER	816	USD	187,917	0.07	HARSCO	4,783	USD	34,438	0.01
GAMESTOP	1,798	USD	30,386	0.01	HARTF FINANCIAL				
GAMING AND LEISURE					SERVICES GROUP	2,475	USD	177,210	0.07
PROPERTIES	781	USD	36,020	0.01	HASBRO	1,107	USD	73,549	0.03
GAP	35,112	USD	377,805	0.15	HCA HOLDINGS	5,591	USD	1,385,003	0.54
GARRETT MOTION	3,688	USD	29,209	0.01	HEALTHCARE REALTY TRUST	1,836	USD	28,311	0.01
GARTNER "A"	339	USD	117,813	0.05	HEALTHPEAK	3,375	USD	62,978	0.02
GE HEALTHCARE					HEICO	224	USD	36,378	0.01
TECHNOLOGIES	5,898	USD	407,316	0.16	HEIDRICK & STRUGGLES				
GENERAC HOLDINGS	338	USD	37,437	0.01	INTERNATIONAL	720	USD	18,072	0.01
GENERAL DYNAMICS	2,495	USD	556,036	0.22	HELMERICH & PAYNE	1,774	USD	74,845	0.03
GENERAL ELECTRIC	14,231	USD	1,581,633	0.62	HERC HOLDINGS	193	USD	23,550	0.01
GENERAL MILLS	2,788	USD	179,770	0.07	HERMAN MILLER	1,702	USD	40,695	0.02
GENERAL MOTORS	30,381	USD	1,002,573	0.39	HERSHEY COMPANY	506	USD	101,807	0.04
GENESCO	3,624	USD	110,677	0.04	HERTZ GLOBAL HOLDINGS	12,593	USD	156,027	0.06
GENTEX	2,235	USD	72,749	0.03	HESS	972	USD	148,454	0.06
GENTHERM	891	USD	49,504	0.02	HEWLETT PACKARD				
GENUINE PARTS	1,301	USD	188,489	0.07	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	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					HUNTINGTON BANCSHARES	15,821	USD	164,934	0.06
HOLDING	4,111	USD	92,128	0.04	HUNTINGTON INGALLS				
GRAY TELEVISION	3,002	USD	21,164	0.01	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	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	(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	PEGASYSYSTEMS	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	10,160	USD	661,721	0.26	PHILLIPS 66	3,275	USD	394,638	0.15
OCEANEERING					PHINIA	582	USD	15,406	0.01
INTERNATIONAL	1,768	USD	46,180	0.02	PILGRIMS PRIDE	10,838	USD	246,456	0.10
OGE ENERGY	728	USD	24,308	0.01	PINNACLE FINANCIAL				
OLD DOMINION FREIGHT LINE	504	USD	208,344	0.08	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	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				
SALESFORCE	1,701	USD	349,692	0.14	HOLDINGS "A"	1,612	USD	26,421	0.01
SALLY BEAUTY	7,812	USD	65,777	0.03	SPIRIT AIRLINE	3,546	USD	57,232	0.02
					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
SYNOPSIS	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					UFP INDUSTRIES	938	USD	97,618	0.04
INTERNATIONAL	1,473	USD	63,928	0.02	UGI	1,531	USD	35,757	0.01
TENET HEALTHCARE	6,215	USD	415,286	0.16	ULTA SALON COSMETICS				
TERADATA	1,148	USD	52,452	0.02	AND FRAGRANCE	429	USD	172,861	0.07
TERRADYNE	610	USD	61,641	0.02	UMB FINANCIAL	392	USD	24,555	0.01
TEREX	731	USD	42,449	0.02	UNDER ARMOUR "A"	10,616	USD	73,091	0.03
TESLA MOTORS	1,837	USD	464,504	0.18	UNIFIRST	239	USD	39,488	0.02
TETRA TECH	609	USD	94,450	0.04	UNION PACIFIC	3,323	USD	682,411	0.27
TEXAS INSTRUMENTS	2,602	USD	416,528	0.16	UNITED BANKSHARES	737	USD	20,474	0.01
TEXAS PACIFIC LAND REITS	51	USD	97,104	0.04	UNITED NATURAL FOODS	2,590	USD	36,493	0.01
TEXAS ROADHOUSE	819	USD	80,098	0.03	UNITED PARCEL SERVICES	14,613	USD	2,293,363	0.89
THE CHEMOURS	1,432	USD	40,339	0.02	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					
WATERS	429	USD	118,447	0.05					
WATSCO	125	USD	47,835	0.02					
								240,877,987	93.97

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					UNITED STATES				
ADMITTED TO AN OFFICIAL STOCK			251,778,670	98.22	EXTRA SPACE STORAGE	242	USD	29,505	0.01
EXCHANGE LISTING					MIDAMERICA APARTMENT	489	USD	63,853	0.03
TRANSFERABLE SECURITIES TRADED ON ANOTHER REGULATED					OMEGA HEALTHCARE				
MARKET					INVESTORS	1,520	USD	50,935	0.02
SHARES								144,293	0.06
GREAT BRITAIN					TOTAL COLLECTIVE INVESTMENT SCHEMES			144,293	0.06
TECHNIPFMC	11,656	USD	236,966	0.09	TOTAL INVESTMENTS			253,853,087	99.03
			236,966	0.09	OTHER NET ASSETS			2,492,348	0.97
IRELAND					TOTAL NET ASSETS			256,345,435	100.00
ADIENT	9,280	USD	342,339	0.13					
			342,339	0.13					
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	1,000,000	INR	23,113,212	2.17
EXCHANGE LISTING					SONA BLW PRECISION				
SHARES					FORGINGS	1,711,293	INR	12,022,559	1.13
INDIA					STATE BANK OF INDIA	4,750,000	INR	34,237,352	3.21
APOLLO HOSPITALS					SUN PHARMACEUTICALS	3,000,000	INR	41,858,113	3.93
ENTERPRISE	250,000	INR	15,467,463	1.45	TATA CONSULTANCY				
ASIAN PAINTS	400,000	INR	15,226,409	1.43	SERVICE	675,000	INR	28,682,191	2.69
AVENUE SUPERMARTS	250,000	INR	11,065,585	1.04	TATA MOTORS	1,750,000	INR	13,280,749	1.25
AXIS BANK	3,400,000	INR	42,446,134	3.98	TECH MAHINDRA	900,000	INR	13,252,691	1.24
BHARAT ELECTRONICS	7,000,000	INR	11,658,062	1.09	TITAN INDUSTRIES	700,000	INR	26,542,953	2.49
BHARAT PETROLEUM	1,000,000	INR	4,173,829	0.39	ULTRATECH CEMENT	250,000	INR	24,851,655	2.33
BLUE STAR	824,433	INR	8,688,980	0.81	UNITED BREWERIES	250,000	INR	4,687,429	0.44
BRITANNIA INDUSTRIES	160,000	INR	8,741,969	0.82	UNITED SPIRITS	600,000	INR	7,277,708	0.68
CADILA HEALTHCARE	1,500,000	INR	11,108,937	1.04	ZOMATO	12,000,000	INR	14,667,409	1.38
CONCORD BIOTECH	759,882	INR	9,919,312	0.93				992,057,057	93.04
CONTAINER CORP	800,000	INR	6,899,703	0.65	TOTAL SHARES			992,057,057	93.04
DABUR INDIA	1,100,000	INR	7,306,730	0.69	DEPOSITARY RECEIPTS				
DALMIA BHARAT	775,000	INR	22,439,104	2.10	INDIA				
DLF	5,800,000	INR	37,080,608	3.48	HDFC BANK	52,652	USD	3,115,945	0.29
FSN E-COMMERCE					ICICI BANK	2,000,000	USD	46,320,000	4.35
VENTURES	3,123,347	INR	5,762,157	0.54	INFOSYS	2,300,000	USD	39,652,000	3.72
GODREJ CONSUMER								89,087,945	8.36
PRODUCTS	900,000	INR	10,746,948	1.01	TOTAL DEPOSITARY RECEIPTS			89,087,945	8.36
HCL TECHNOLOGIES	1,000,000	INR	14,869,718	1.39	TOTAL TRANSFERABLE SECURITIES				
HDFC BANK	5,150,000	INR	94,657,114	8.87	ADMITTED TO AN OFFICIAL STOCK			1,081,145,002	101.40
HINDUSTAN UNILEVER	750,000	INR	22,268,451	2.09	EXCHANGE LISTING				
ICICI BANK	2,500,000	INR	28,657,444	2.69	COLLECTIVE INVESTMENT SCHEMES				
INDUSIND BANK	1,100,000	INR	18,927,160	1.78	IRELAND				
INFOSYS	1,800,000	INR	31,114,777	2.92	HSBC GLOBAL LIQUIDITY				
JINDAL STEEL & POWER	3,100,000	INR	26,181,988	2.46	FUND	11,473,961	USD	11,473,961	1.08
JUPITER LIFE LINE								11,473,961	1.08
HOSPITALS	163,260	INR	2,115,526	0.20	TOTAL COLLECTIVE INVESTMENT SCHEMES			11,473,961	1.08
LARSEN & TOUBRO	1,725,000	INR	62,807,626	5.88	TOTAL INVESTMENTS			1,092,618,963	102.48
LUPIN	1,100,000	INR	15,514,880	1.46	OTHER NET LIABILITIES			(26,400,423)	(2.48)
MAHINDRA & MAHINDRA	750,000	INR	14,037,451	1.32	TOTAL NET ASSETS			1,066,218,540	100.00
MANKIND PHARMA	299,766	INR	6,480,754	0.61					
MARUTI SUZUKI INDIA	100,000	INR	12,777,505	1.20					
MULTI COMMODITY									
EXCHANGE OF INDIA	385,165	INR	9,506,994	0.89					
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					RUSSIAN FEDERATION				
INTERNATIONAL**	15,451	RUB	-	0.00	SURGUTNEFTEGAZ**	2,602,900	RUB	-	0.00
			-	0.00				-	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					
OAQ 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 HIZMETLERI				
TRANSFERABLE SECURITIES ADMITTED TO AN OFFICIAL STOCK EXCHANGE LISTING					5,000,000	TRY		9,155,701	7.60
SHARES					10,000,000	TRY		8,868,024	7.36
TURKEY					1,500,000	TRY		1,987,554	1.65
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	YAYLA AGRO GIDA SANAYI				
ANADOLU EFES BIRACILIK	700,000	TRY	2,529,833	2.10	VE NAKLIYAT	2,000,000	TRY	1,506,255	1.25
ASELSAN ELEKTRONIK								110,691,755	91.90
SANAYI VE TICARET	3,700,000	TRY	5,200,921	4.32	TOTAL SHARES			110,691,755	91.90
BIM BIRLESIK MAGAZALAR	360,000	TRY	3,409,538	2.83	TOTAL TRANSFERABLE SECURITIES				
BIOTREND CEVRE VE					ADMITTED TO AN OFFICIAL STOCK			110,691,755	91.90
ENERJI YATIRIMLARI	1,500,000	TRY	1,145,195	0.95	EXCHANGE LISTING				
ENERJISA ENERJI	200,000	TRY	356,926	0.30	TRANSFERABLE SECURITIES TRADED ON ANOTHER REGULATED MARKET				
ENKA INSAAT	100,000	TRY	119,825	0.10	SHARES				
EREGLI DEMIR VE CELIK					TURKEY				
FABRIK	1,500,000	TRY	2,305,893	1.91	AG ANADOLU GRUBU				
FORD OTOMOTIV SANAYI	30,000	TRY	872,643	0.72	HOLDING	100,000	TRY	737,968	0.61
GALATA WIND ENERJI	2,200,001	TRY	2,489,111	2.07	AKCANS A CIMENTO	300,000	TRY	1,788,075	1.49
GARANTI BANKASI	1,000,000	TRY	1,829,418	1.52	EBEBEK MAGAZACILIK	50,000	TRY	124,028	0.10
GEN ILAC VE SAGLIK					OYAK CIMENTO				
URUNLERI SANAYI VE TICARET	200,000	TRY	433,066	0.36	FABRIKALARI	200,000	TRY	551,926	0.46
KARDEMIR KARABUK DEMIR	800,000	TRY	811,421	0.67	PANELSAN CATI CEPHE				
KIMTEKS POLIURETAN					SISTEMLERI	650,000	TRY	1,417,540	1.18
SANAYI VE TICARET	600,000	TRY	1,764,303	1.46				4,619,537	3.84
KOC HOLDING	900,000	TRY	4,533,235	3.76	TOTAL SHARES			4,619,537	3.84
KOZA ALTIN ISLETMELERI	100,000	TRY	98,878	0.08	TOTAL TRANSFERABLE SECURITIES			4,619,537	3.84
LOGO YAZILIM SANAYI	200,000	TRY	554,682	0.46	TRADED ON ANOTHER REGULATED MARKET				
MAVI GIYIM SANAYI VE					TOTAL INVESTMENTS			115,311,292	95.74
TICARET	150,000	TRY	580,349	0.48	OTHER NET ASSETS			5,132,599	4.26
MEDITERA TIBBI MALZEME					TOTAL NET ASSETS			120,443,891	100.00
SANAYI VE TICARET	700,000	TRY	1,044,732	0.87					
MIGROS TICARET	750,000	TRY	9,470,078	7.86					
MLP SAGLIK HIZMETLERI	300,000	TRY	1,478,004	1.23					
OTOKAR OTOMOTIV VE									
SAVUNMA SANAYI	60,000	TRY	750,578	0.62					
PEGASUS HAVA									
TASIMACILIGI	180,000	TRY	5,113,067	4.25					
PETKIM PETROKIMYA									
HOLDING	3,000,000	TRY	2,030,964	1.69					
SABANCI HOLDING	1,100,000	TRY	2,264,378	1.88					
SOK MARKETLER TICARET	1,600,000	TRY	3,224,736	2.68					
TAV HAVALIMANLARI	50,000	TRY	214,810	0.18					
TOFAS TURK OTOMOBIL									
FABRIKASI	500,000	TRY	5,116,168	4.25					
TUPRAS-TURKIYE PETROL									
RAFINE	200,000	TRY	1,093,516	0.91					
TURK HAVA YOLLARI	1,000,000	TRY	8,371,911	6.95					
TURK SISE VE CAM									
FABRIKALARI	300,000	TRY	564,846	0.47					
TURK TELEKOMUNIKASYON	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									
TRANSFERABLE SECURITIES ADMITTED TO AN OFFICIAL STOCK EXCHANGE LISTING									
BONDS									
CANADA									
CNOOC FINANCE 4.875%					GEELY AUTOMOBILE				
30/04/2044	1,309,000	USD	1,140,559	0.30	HOLDINGS 4% VRN PERP	1,549,000	USD	1,483,098	0.39
NEXEN 7.5% 30/07/2039	1,407,000	USD	1,598,240	0.42	GREENTOWN CHINA				
			2,738,799	0.72	HOLDINGS 5.65% 13/07/2025	250,000	USD	193,273	0.05
CHINA					HENGJIAN INTERNATIONAL INVEST-				
ALIBABA GROUP HOLDING					MENT 1.875% 23/06/2025	821,000	USD	765,012	0.20
4% 06/12/2037	1,500,000	USD	1,165,774	0.31	HUARONG FINANCE 5.5%				
ALIBABA GROUP HOLDING					16/01/2025	550,000	USD	520,853	0.14
4.2% 06/12/2047	3,443,000	USD	2,418,276	0.63	HUARONG FINANCE II				
BAIDU 3.425% 07/04/2030	900,000	USD	775,092	0.20	4.875% 22/11/2026	3,492,000	USD	3,025,763	0.79
BAIDU 4.125% 30/06/2025	2,000,000	USD	1,940,619	0.51	HUARONG FINANCE II 5%				
BAIDU 4.375% 14/05/2024	2,200,000	USD	2,179,991	0.57	19/11/2025	300,000	USD	270,718	0.07
BANK OF CHINA 5%					INDUSTRIAL AND COMMERCIAL BANK				
13/11/2024	6,500,000	USD	6,422,094	1.68	OF CHINA 4.875% 21/09/2025	3,500,000	USD	3,435,449	0.90
CHALCO HONG KONG					INVENTIVE GLOBAL INVESTMENTS				
INVESTMENT 2.1% 28/07/2026	691,000	USD	625,983	0.16	1.65% 03/09/2025	1,300,000	USD	1,196,563	0.31
CHINA CONSTRUCTION BANK					JDCOM 3.375% 14/01/2030	1,500,000	USD	1,293,634	0.34
CORP 2.45% VRN 24/06/2030	4,300,000	USD	4,055,267	1.06	LEVCFINANCE 1.375%				
CHINA HUADIAN OVERSEAS					25/03/2024	309,000	USD	301,959	0.08
DEVELOPMENT 4% VRN PERP	800,000	USD	788,288	0.21	LONGFOR PROPERTIES 4.5%				
CHINA HUANENG GROUP					16/01/2028	2,070,000	USD	1,168,822	0.31
HONG KONG 2.85% VRN PERP	2,003,000	USD	1,990,039	0.52	RADIANCE HOLDINGS GROUP				
CHINA MENGNIU DAIRY					7.8% 20/03/2024	825,000	USD	457,875	0.12
1.875% 17/06/2025	1,900,000	USD	1,773,467	0.46	REDCO PROPERTIES GROUP				
CHINA MODERN DAIRY					9.9% 17/02/2024	973,000	USD	47,590	0.01
HOLDINGS 2.125% 14/07/2026	1,000,000	USD	858,937	0.22	REDCO PROPERTIES GROUP				
CHINA OVERSEAS FINANCE					11% 6/8/2023*	203,788	USD	7,392	0.00
5.95% 08/05/2024	1,916,000	USD	1,909,141	0.50	REDSUN PROPERTIES GROUP				
CHINALCO CAPITAL					7.3% 21/05/2024	299,000	USD	12,924	0.00
HOLDINGS 4.1% VRN PERP	2,350,000	USD	2,303,320	0.60	RONGSHI INTERNATIONAL				
CICC HONG KONG FINANCE					FINANCE 3.75% 21/05/2029	1,200,000	USD	1,111,749	0.29
2% 26/01/2026	1,804,000	USD	1,660,681	0.43	SANDS CHINA 3.75%				
CNOOC FINANCE 5.75%					08/08/2031	2,027,000	USD	1,602,459	0.42
26/01/2041	400,000	USD	389,681	0.10	SF HOLDING INVESTMENT				
CONTEMPORARY RUIDING					2.875% 20/02/2030	4,300,000	USD	3,610,039	0.94
DEVELOPMENT 1.5%					SHENZHEN EXPRESSWAY				
09/09/2026	800,000	USD	708,429	0.19	1.75% 08/07/2026	200,000	USD	178,806	0.05
CONTEMPORARY RUIDING					SHOUGANG GROUP 4%				
DEVELOPMENT 1.875%					23/05/2024	1,200,000	USD	1,183,132	0.31
17/09/2025	200,000	USD	185,480	0.05	SINOCHEM OFFSHORE				
ENN CLEAN ENERGY					CAPITAL 1.5% 23/09/2026	2,791,000	USD	2,456,074	0.64
INTERNATIONAL 3.375%					SINOPEC GROUP OVERSEAS DEVE-				
12/05/2026	2,678,000	USD	2,459,568	0.64	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	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	600,000	USD	501,593	0.13
					SINOPEC GROUP OVERSEAS DEVE-				
					LOPMENT 5.375% 17/10/2043	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	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	HKT CAPITAL NO 4 3% 14/07/2026	1,100,000	USD	1,020,155	0.27
			89,688,880	23.45	HONG KONG (GOVT) 4% 07/06/2033	6,125,000	USD	5,746,210	1.49
GREAT BRITAIN					HONGKONG ELECTRIC FINANCE 2.25% 09/06/2030	1,588,000	USD	1,294,099	0.34
PRUDENTIAL 2.95% VRN 03/11/2033	1,128,000	USD	936,896	0.25	HONGKONG LAND FINANCE 4.5% 07/10/2025	1,000,000	USD	974,726	0.26
			936,896	0.25	HOPSON DEVELOPMENT HOLDINGS 6.8% 28/12/2023	1,300,000	USD	1,202,812	0.31
HONG KONG					HUARONG FINANCE 2019 3.25% 13/11/2024	1,275,000	USD	1,196,547	0.31
AIA GROUP 2.7% VRN PERP	2,391,000	USD	2,099,362	0.55	HUARONG FINANCE 3.75% 29/05/2024	500,000	USD	483,761	0.13
AIA GROUP 3.2% 16/09/2040	3,000,000	USD	2,026,157	0.53	HUARONG FINANCE 4.625% 03/06/2026	500,000	USD	439,462	0.12
AIRPORT AUTHORITY 2.1% VRN PERP	4,800,000	USD	4,385,419	1.15	HUTCHINSON WHAM 7.45% 24/11/2033	1,000,000	USD	1,112,699	0.29
ANHUI TRANSPORTATION HOLDING 1.618% 26/08/2026	3,649,000	USD	3,237,244	0.85	HYSAN MTN 2.875% 02/06/2027	1,094,000	USD	978,143	0.26
BLOSSOM JOY 2.2% 21/10/2030	1,880,000	USD	1,514,864	0.40	JOY TREASURE ASSETS HOLDINGS 1.875% 17/11/2025	708,000	USD	640,600	0.17
CASTLE PEAK POWER FINANCE 2.2% 22/06/2030	884,000	USD	716,740	0.19	JOY TREASURE ASSETS HOLDINGS 3.5% 24/09/2029	200,000	USD	162,906	0.04
CHAMPION MTN 2.95% 15/06/2030	645,000	USD	518,874	0.14	KING POWER CAPITAL 5.625% 03/11/2024	1,700,000	USD	1,694,210	0.44
CHEUNG KONG INFRASTRUCTURE FINANCE 4% PERP	800,000	USD	513,581	0.13	LENOVO GROUP 6.536% 27/07/2032	600,000	USD	593,910	0.16
CHINA CINDA FINANCE 4.1% 09/03/2024	2,700,000	USD	2,670,930	0.70	LINK FINANCE 2.75% 19/01/2032	1,100,000	USD	878,750	0.23
CHINA CHINDA FINANCE 5.625% 14/05/2024	1,700,000	USD	1,690,740	0.44	MELCO RESORTS FINANCE 4.875% 06/06/2025	1,600,000	USD	1,518,816	0.40
CHINA OVERSEA FINANCE 6.375% 29/10/2043	950,000	USD	879,268	0.23					
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 NTERNATIONAL 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 NEGARA 3.375% 05/02/2030	3,500,000	USD	2,968,578	0.78	BOC AVIATION 3.5% 10/10/2024	1,200,000	USD	1,168,147	0.31
PERUSAHAAN LISTRIK NEGARA 4.375% 05/02/2050	450,000	USD	307,967	0.08	CONTINUUM ENERGY AURA 9.5% 24/02/2027	677,000	USD	675,537	0.18
PERUSAHAAN PERSEROAN PERSERO 4% 30/06/2050	700,000	USD	454,390	0.12	DBS GROUP HOLDINGS 3.3% VRN PERP	1,706,000	USD	1,620,870	0.42
SARANA MULTI INFRASTRUKTUR 2.05% 11/05/2026	518,000	USD	459,006	0.12	GLP 4.5% VRN PERP	420,000	USD	155,272	0.04
TOWER BERSAMA INFRASTRUCTURE 2.8% 02/05/2027	300,000	USD	266,637	0.07	HPHT FINANCE 1.5% 17/09/2026	3,426,000	USD	3,029,769	0.78
			34,197,543	8.95	INDIKA ENERGY CAPITAL III PTE 5.875% 09/11/2024	2,950,000	USD	2,895,593	0.76
IRELAND					MEDCO OAK TREE 7.375% 14/05/2026	1,190,000	USD	1,182,741	0.31
CCBL CAYMAN 1.99% 21/07/2025	1,500,000	USD	1,401,349	0.37	MEDCO PLATINUM ROAD 6.75% 30/01/2025	350,000	USD	350,155	0.09
			1,401,349	0.37	OVERSEA CHINESE BANKING 4.25% 19/06/2024	1,000,000	USD	987,592	0.26
MACAU					OVERSEACHINESE BANKING 1.832% VRN 10/09/2030	2,668,000	USD	2,453,704	0.64
MGM CHINA HOLDINGS 4.75% 01/02/2027	1,108,000	USD	999,757	0.26	TML HOLDINGS 4.35% 09/06/2026	377,000	USD	345,330	0.09
WYNN MACAU 5.625% 26/08/2028	1,300,000	USD	1,127,921	0.30	UNITED OVERSEAS BANK 1.75% VRN 16/03/2031	2,491,000	USD	2,247,805	0.59
			2,127,678	0.56				18,165,843	4.75
MAURITIUS					SOUTH KOREA				
DIAMOND 7.95% 28/07/2026	1,250,000	USD	1,233,683	0.32	GS CALTEX 5.375% 07/08/2028	5,863,000	USD	5,740,228	1.50
GREENKO SOLAR MAURITIUS 5.55% 29/01/2025	345,000	USD	333,913	0.09	KB KOOKMIN CARD 1.5% 13/05/2026	550,000	USD	490,557	0.13
GREENKO SOLAR MAURITIUS 5.95% 29/07/2026	1,600,000	USD	1,494,707	0.39	KODIT GLOBAL 3.619% 27/05/2025	8,057,000	USD	7,767,547	2.03
INDIA AIRPORT INFRA 6.25% 25/10/2025	950,000	USD	928,767	0.24	KOOKMIN BANK 2.5% 04/11/2030	723,000	USD	571,088	0.15
INDIA GREEN ENERGY HOLDINGS 5.375% 29/04/2024	940,000	USD	926,486	0.24	KOOKMIN BANK 4.35% VRN PERP	800,000	USD	781,673	0.20
NETWORK 3.975% VRN PERP	200,000	USD	182,342	0.05	KOOKMIN BANK 4.5% 01/02/2029	707,000	USD	653,547	0.17
			5,099,898	1.33	KOREA (GOVT) 5.625% 03/11/2025	3,000,000	USD	3,001,451	0.79
MONGOLIA					KOREA EXCHANGE BANK 4.25% 14/10/2024	1,900,000	USD	1,858,255	0.49
MONGOLIA (GOVT) 4.45% 07/07/2031	508,000	USD	394,354	0.10	KOREA NATIONAL OIL 2.125% 18/04/2027	2,054,000	USD	1,833,804	0.48
			394,354	0.10	KT CORP 2.5% 18/07/2026	600,000	USD	552,218	0.14
NETHERLANDS					LG ENERGY SOLUTION 5.75% 25/09/2028	1,021,000	USD	1,016,055	0.27
ROYAL CAPITAL 5% VRN PERP	1,700,000	USD	1,646,176	0.43	NONGHYUP BANK 4.875% 03/07/2028	2,463,000	USD	2,392,219	0.63
			1,646,176	0.43	SHINHAN BANK 3.875% 24/03/2026	1,900,000	USD	1,798,196	0.47
PAKISTAN					SHINHAN BANK 4% 23/04/2029	811,000	USD	725,853	0.19
PAKISTAN (GOVT) 6% 08/04/2026	1,650,000	USD	862,566	0.23	SHINHAN BANK 4.375% 13/04/2032	1,932,000	USD	1,694,042	0.44
			862,566	0.23					
PHILIPPINES									
DEVELOPMENT BANK OF THE PHILLIPINES 2.375% 11/03/2031	1,295,000	USD	1,019,293	0.27					
			1,019,293	0.27					
SINGAPORE									
BOC AVIATION 3.25% 29/04/2025	1,100,000	USD	1,053,328	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

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%								3,600,510	0.94
10/12/2045	833,000	USD	503,239	0.13	TOTAL COLLECTIVE INVESTMENT SCHEMES				
PHILIPPINE (GOVT) 2.95%								3,600,510	0.94
05/05/2045	7,696,000	USD	4,934,909	1.29	OTHER TRANSFERABLE SECURITIES				
PHILIPPINES (GOVT) 3.2%					BONDS				
06/07/2046	399,000	USD	263,938	0.07	HONG KONG				
PHILIPPINES (GOVT) 4.2%					YANGO JUSTICE INTERNATIONAL				
29/03/2047	6,700,000	USD	5,218,914	1.37	9.25% 15/04/2023**	500,000	USD	7,500	0.00
			10,921,000	2.86				7,500	0.00
SINGAPORE					TOTAL BONDS				
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									
TRANSFERABLE SECURITIES ADMITTED TO AN OFFICIAL STOCK EXCHANGE LISTING									
BONDS									
CHINA					HONG KONG				
ALIBABA GROUP HOLDING 4% 06/12/2037	200,000	USD	155,437	0.35	STANDARD CHARTERED 6.187% VRN 06/07/2027	200,000	USD	199,441	0.45
ALIBABA GROUP HOLDING 4.2% 06/12/2047	400,000	USD	280,950	0.63	STANDARD CHARTERED 6.296% 06/07/2034	200,000	USD	193,561	0.44
BAIDU 4.375% 14/05/2024	400,000	USD	396,362	0.89	STANDARD CHARTERED 6.301% VRN 09/01/2029	200,000	USD	199,387	0.45
CCBL CAYMAN 1.6% 15/09/2026	500,000	USD	444,314	1.00				1,383,816	3.12
CHINA CONSTRUCTION BANK CORP 2.45% VRN 24/06/2030	200,000	USD	188,617	0.43	AIA GROUP 2.7% VRN PERP	800,000	USD	702,422	1.57
CHINA MENGNIU DAIRY 1.875% 17/06/2025	200,000	USD	186,681	0.42	AIA GROUP 5.625% 25/10/2027	200,000	USD	201,929	0.46
CONTEMPORARY RUIDING DEVEL- OPMENT 1.5% 09/09/2026	200,000	USD	177,107	0.40	AIRPORT AUTHORITY 2.5% 12/01/2032	200,000	USD	162,242	0.37
CONTEMPORARY RUIDING DEVEL- OPMENT 1.875% 17/09/2025	200,000	USD	185,480	0.42	AIRPORT AUTHORITY 4.75% 12/01/2028	200,000	USD	196,599	0.44
GEELY AUTOMOBILE HOLDINGS 4% VRN PERP	400,000	USD	382,982	0.86	BANK OF EAST ASIA 4% VRN 29/05/2030	250,000	USD	229,832	0.52
HUARONG FINANCE 5.5% 16/01/2025	200,000	USD	189,401	0.43	CELESTIAL MILES 5.75% VRN PERP	400,000	USD	386,231	0.87
HUARONG FINANCE II 5% 19/11/2025	200,000	USD	180,478	0.41	CHINA OVERSEA FINANCE 6.375% 29/10/2043	200,000	USD	185,109	0.42
LONGFOR GROUP HOLDINGS 3.375% 13/04/2027	400,000	USD	232,982	0.53	CHINA OVERSEAS GRAND OCEANS FINANCE 2.45% 09/02/2026	200,000	USD	170,737	0.39
LONGFOR PROPERTIES 4.5% 16/01/2028	200,000	USD	112,930	0.25	CHINA RESOURCES LAND 4.125% 26/02/2029	300,000	USD	269,142	0.61
SF HOLDING INVESTMENT 2.875% 20/02/2030	200,000	USD	167,909	0.38	CK HUTCHISON INTERNATIONAL 3.25% 11/04/2024	400,000	USD	394,609	0.89
SF HOLDING INVESTMENT 2021 3.125% 17/11/2031	300,000	USD	245,337	0.55	CK HUTCHISON INTERNATIONAL 4.875% 21/04/2033	200,000	USD	186,938	0.42
TENCENT MUSIC ENTERTAINMENT 2.00% 03/09/2030	400,000	USD	304,724	0.69	CMB INTERNATIONAL LEASING MANAGEMENT 2% 04/02/2026	500,000	USD	456,597	1.03
YUNDA HOLDING INVESTMENT 2.25% 19/08/2025	200,000	USD	178,812	0.40	CMB INTERNATIONAL LEASING MAN- AGEMENT 2.75% 12/08/2030	200,000	USD	160,527	0.36
ZHONGSHENG GROUP HOLDINGS 3% 13/01/2026	300,000	USD	273,939	0.62	CNAC HK FINBRIDGE 3% 22/09/2030	300,000	USD	245,708	0.55
			4,284,442	9.66	HKT CAPITAL 3.25% 30/09/2029	500,000	USD	434,552	0.98
GREAT BRITAIN					HKT CAPITAL NO 4 3% 14/07/2026	200,000	USD	185,483	0.42
PRUDENTIAL 2.95% VRN 03/11/2033	400,000	USD	332,232	0.75	HONG KONG (GOVT) 4% 07/06/2028	200,000	USD	193,889	0.44
STANDARD CHARTERED 2.678% VRN 29/06/2032	400,000	USD	306,614	0.69	HONG KONG (GOVT) 4% 07/06/2033	200,000	USD	187,631	0.42
STANDARD CHARTERED 3.265% VRN 18/02/2036	200,000	USD	152,581	0.34	HONG KONG (GOVT) 4.25% 07/06/2026	200,000	USD	196,402	0.44
					HONG KONG (GOVT) 5.25% 11/01/2053	400,000	USD	399,070	0.90
					HONGKONG LAND FINANCE 2.875% 27/05/2030	200,000	USD	167,841	0.38
					HONGKONG LAND FINANCE 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 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 ENG Y 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 5% VRN PERP	200,000	USD	193,667	0.44	KOOKMIN BANK 4.35% VRN PERP	800,000	USD	781,674	1.76
			363,503	0.82					
PHILIPPINES					KOREA DEVELOPMENT BANK 3% 13/01/2026	200,000	USD	189,219	0.43
PHILIPPINES (GOVT) 3.7% 02/02/2042	300,000	USD	224,737	0.50	KOREA EXCHANGE BANK 4.25% 14/10/2024	200,000	USD	195,606	0.44
PHILIPPINES (GOVT) 5.5% 17/01/2048	200,000	USD	188,715	0.43	LG ENERGY SOLUTION 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% 03/07/2028	200,000	USD	194,252	0.44
BOC AVIATION 2.75% 02/12/2023	200,000	USD	198,888	0.45	SHINHAN BANK 4.375% 13/04/2032	200,000	USD	175,367	0.40
BOC AVIATION 3.25% 29/04/2025	400,000	USD	383,028	0.86	SHINHAN BANK 4.5% 26/03/2028	400,000	USD	373,241	0.84
CONTINUUM ENERGY AURA 9.5% 24/02/2027	200,000	USD	199,568	0.45	SHINHAN BANK 4.5% 12/04/2028	200,000	USD	192,116	0.43
DBS GROUP HOLDINGS 1.822% VRN 10/03/2031	400,000	USD	362,556	0.82	SHINHAN CARD 1.375% 19/10/2025	400,000	USD	364,124	0.82
DBS GROUP HOLDINGS 3.3% VRN PERP	600,000	USD	570,060	1.29	SHINHAN CARD 2.5% 27/01/2027	500,000	USD	446,877	1.01
DBS GROUP HOLDINGS 5.479% 12/09/2025	200,000	USD	200,693	0.45	SHINHAN FINANCIAL GROUP 3.34% VRN 05/02/2030	400,000	USD	383,344	0.86
MEDCO OAK TREE 7.375% 14/05/2026	300,000	USD	298,170	0.67	SK BROADBAND 4.875% 28/06/2028	200,000	USD	194,490	0.44
OVERSEA CHINESE BANKING 1.832% VRN 10/09/2030	800,000	USD	735,743	1.65	SK TELECOM 6.625% 20/07/2027	200,000	USD	207,423	0.47
OVERSEAS CHINESE BANKING 4.602% VRN 15/06/2032	200,000	USD	190,821	0.43	WOORI BANK 4.75% 30/04/2024	200,000	USD	198,081	0.45
TEMASEK FINANCIAL 2.5% 06/10/2070	250,000	USD	137,838	0.31	WOORI BANK 4.875% 26/01/2028	200,000	USD	195,212	0.44
TEMASEK FINANCIAL I 2.25% 06/04/2051	400,000	USD	238,119	0.54				5,491,515	12.39
TML HOLDINGS 4.35% 09/06/2026	300,000	USD	274,799	0.62	TAIWAN				
UNITED OVERSEAS BANK 1.75% VRN 16/03/2031	200,000	USD	180,474	0.41	TSMC GLOBAL 0.75% 28/09/2025	800,000	USD	726,645	1.64
UNITED OVERSEAS BANK 3.75% VRN 15/04/2029	200,000	USD	197,527	0.45	TSMC GLOBAL 1% 28/09/2027	400,000	USD	337,924	0.76
UNITED OVERSEAS BANK 3.875% VRN PERP	500,000	USD	499,498	1.13				1,064,569	2.40
			4,667,782	10.53	THAILAND				
SOUTH KOREA					KASIKORNBANK 3.343% VRN 02/10/2031	200,000	USD	178,501	0.40
EXPORT IMPORT BANK OF KOREA 2.375% 25/06/2024	200,000	USD	195,238	0.44	THAIOIL TREASURY CENTER 4.875% 23/01/2043	400,000	USD	308,902	0.70
EXPORT IMPORT BANK OF KOREA 4.625% 07/06/2033	200,000	USD	187,906	0.42				487,403	1.10
EXPORT IMPORT BANK OF KOREA 5.125% 11/01/2033	200,000	USD	196,102	0.44	UNITED STATES				
KB KOOKMIN CARD 4% 09/06/2025	200,000	USD	193,287	0.44	BOC AVIATION 4.875% 03/05/2033	200,000	USD	184,165	0.42
KOOKMIN BANK 2.5% 04/11/2030	200,000	USD	157,977	0.36				184,165	0.42
								34,694,485	78.25
					TOTAL BONDS				
					TOTAL TRANSFERABLE SECURITIES				
					ADMITTED TO AN OFFICIAL STOCK			34,694,485	78.25
					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

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
BONDS								355,096	0.80
CHINA					SINGAPORE				
ALIBABA GROUP 3.15% 09/02/2051	400,000	USD	228,060	0.51	TEMASEK FINANCIAL 2.375% 02/08/2041	250,000	USD	172,298	0.39
CDBL FUNDING 3.5% 24/10/2027	300,000	USD	277,761	0.63	TEMASEK FINANCIAL 2.75% 02/08/2061	250,000	USD	155,663	0.35
MEITUAN DIANPING 3.05% 28/10/2030	200,000	USD	155,834	0.35				327,961	0.74
			661,655	1.49	SOUTH KOREA				
GREAT BRITAIN					HANA BANK 3.25% 30/03/2027	700,000	USD	650,003	1.46
STANDARD CHARTERED 4.3% VRN PERP	200,000	USD	145,470	0.33	KOOKMIN BANK 2.375% 15/02/2027	200,000	USD	181,433	0.41
			145,470	0.33	KOREA EXPRESSWAY 3.625% 18/05/2025	200,000	USD	193,597	0.44
HONG KONG					KOREA GAS 3.875% 13/07/2027	400,000	USD	379,606	0.85
AIA GROUP 4.95% 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% 15/03/2029	700,000	USD	773,752	1.75	SHINHAN BANK 3.75% 20/09/2027	400,000	USD	365,563	0.82
HONG KONG (GOVT) 2.5% 28/05/2024	200,000	USD	196,027	0.44	SHINHAN FINANCIAL GROUP 2.875% VRN PERP	300,000	USD	266,456	0.60
ICBCIL FINANCE 3.625% 19/05/2026	500,000	USD	474,454	1.07				2,230,792	5.02
			1,634,368	3.69	TAIWAN				
INDIA					TSMC GLOBAL 1.25% 23/04/2026	200,000	USD	180,185	0.41
HDFC BANK 3.7% VRN PERP	200,000	USD	172,951	0.39				180,185	0.41
ICICI BANK DUBAI 3.8% 14/12/2027	500,000	USD	464,938	1.05	UNITED ARAB EMIRATES				
SHRIRAM TRANSPORT FINANCE 4.15% 18/07/2025	200,000	USD	189,232	0.43	FIRST ABU DHABI BANK 6.32% VRN 04/04/2034	400,000	USD	400,040	0.90
SHRIRAM TRANSPORT FINANCE 4.4% 13/03/2024	500,000	USD	493,115	1.11				400,040	0.90
			1,320,236	2.98	UNITED STATES				
INDONESIA					BOC AVIATION USA 1.625% 29/04/2024	200,000	USD	194,902	0.44
PERTAMINA 6.5% 27/05/2041	300,000	USD	290,448	0.66				194,902	0.44
			290,448	0.66	TOTAL BONDS			8,314,781	18.75
IRELAND					TOTAL TRANSFERABLE SECURITIES TRADED ON ANOTHER REGULATED MARKET			8,314,781	18.75
SMBC AVIATION CAPITAL FINANCE 5.7% 25/07/2033	200,000	USD	186,719	0.42					
			186,719	0.42	COLLECTIVE INVESTMENT SCHEMES				
MAURITIUS					IRELAND				
GREENKO WIND PROJECTS MAURITIUS 5.5% 06/04/2025	200,000	USD	192,463	0.43	HSBC GLOBAL LIQUIDITY FUND	793,080	USD	793,080	1.79
NETWORK 5.65% VRN PERP	200,000	USD	194,446	0.44				793,080	1.79
			386,909	0.87	TOTAL COLLECTIVE INVESTMENT SCHEMES			793,080	1.79
PHILIPPINES					TOTAL INVESTMENTS			43,802,346	98.79
PHILIPPINE (GOVT) 2.95% 05/05/2045	200,000	USD	128,246	0.29	OTHER NET ASSETS			536,658	1.21
					TOTAL NET ASSETS			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									
TRANSFERABLE SECURITIES ADMITTED TO AN OFFICIAL STOCK EXCHANGE LISTING									
BONDS									
AUSTRALIA									
PERENTI FINANCE 6.5%					REDCO PROPERTIES				
07/10/2025	5,098,000	USD	5,013,703	0.70	9.9% 17/02/2024	3,723,000	USD	182,096	0.03
			5,013,703	0.70	REDCO PROPERTIES 11%				
					6/8/2023*	5,580,758	USD	202,428	0.03
CHINA					REDSUN PROPERTIES				
AGILE GROUP HOLDINGS					7.3% 21/05/2024	2,720,000	USD	117,567	0.02
7.875% VRN PERP	6,850,000	USD	343,985	0.05	REDSUN PROPERTIES				
CHINA HONGQIAO GROUP					9.5% 20/09/2023**	4,573,000	USD	199,227	0.03
6.25% 08/06/2024	3,782,000	USD	3,697,269	0.52	SEAZEN GROUP 6%				
CHINDATA GROUP HOLDINGS					12/08/2024	1,411,000	USD	758,585	0.11
10.5% 23/02/2026	7,892,000	USD	8,155,931	1.14	WENS FOODSTUFFS GROUP				
EH1 CAR SERVICES 7%					2.349% 29/10/2025	12,011,000	USD	10,701,123	1.49
21/09/2026	1,693,000	USD	984,791	0.14	WEST CHINA CEMENT 4.95%				
EH1 CAR SERVICES 7.75%					08/07/2026	9,607,000	USD	6,869,897	0.97
14/11/2024	3,121,000	USD	2,401,522	0.34	WYNN MACAU 4.875%				
ENN CLEAN ENERGY INTERNATIONAL					01/10/2024	5,700,000	USD	5,561,717	0.78
3.375% 12/5/2026	8,000,000	USD	7,347,476	1.03	WYNN MACAU 5.5%				
GREENTOWN CHINA					01/10/2027	2,600,000	USD	2,321,384	0.33
HOLDINGS 4.7% 29/04/2025	7,000,000	USD	5,438,395	0.76				69,832,590	9.82
HUARONG FINANCE 5.5%					GREAT BRITAIN				
16/01/2025	2,400,000	USD	2,272,813	0.32	STANDARD CHARTERED				
HUARONG FINANCE II					4.75% VRN PERP	8,000,000	USD	5,714,700	0.80
4.875% 22/11/2026	888,000	USD	769,438	0.11	STANDARD CHARTERED				
HUARONG FINANCE II 5%					7.75% VRN PERP	7,000,000	USD	6,801,884	0.97
19/11/2025	2,300,000	USD	2,075,502	0.29	VEDANTA RESOURCES				
LONGFOR GROUP HOLDINGS					6.125% 09/08/2024	1,600,000	USD	1,021,224	0.14
3.375% 13/04/2027	4,902,000	USD	2,855,191	0.40	VEDANTA RESOURCES				
LONGFOR PROPERTIES 4.5%					FINANCE 8.95% 11/03/2025	7,300,000	USD	5,402,161	0.76
16/01/2028	6,685,000	USD	3,774,672	0.53	VEDANTA RESOURCES				
MODERN LAND CHINA 7%					FINANCE 9.25% 23/04/2026	1,700,000	USD	1,099,641	0.15
30/12/2023	784,944	USD	25,022	0.00				20,039,610	2.82
MODERN LAND CHINA 8%					HONG KONG				
30/12/2024	2,057,232	USD	69,001	0.01	BANK OF EAST ASIA				
MODERN LAND CHINA 9%					5.875% VRN PERP	6,000,000	USD	5,209,340	0.73
30/12/2025	3,299,406	USD	117,170	0.02	CHONG HING BANK 5.5%				
MODERN LAND CHINA 9%					VRN PERP	2,820,000	USD	2,654,845	0.37
30/12/2026	4,399,210	USD	146,773	0.02	ELECT GLOBAL INVESTMENTS				
MODERN LAND CHINA 9%					4.85% PERP	4,500,000	USD	2,977,786	0.42
30/12/2027	6,420,400	USD	232,562	0.03	FEC FINANCE 5.1%				
NEW METRO GLOBAL 4.625%					21/01/2024	4,487,000	USD	4,374,307	0.61
15/10/2025	995,000	USD	269,071	0.04	FORTUNE STAR 5%				
NEW METRO GLOBAL 4.8%					18/05/2026	4,167,000	USD	2,931,146	0.41
15/12/2024	2,991,000	USD	1,106,152	0.16	FORTUNE STAR 5.05%				
RADIANCE HOLDINGS GROUP					27/01/2027	4,998,000	USD	3,224,496	0.45
7.8% 20/03/2024	1,506,000	USD	835,830	0.12	FORTUNE STAR 5.95%				
					19/10/2025	4,200,000	USD	3,300,634	0.46
					FORTUNE STAR 6.85%				
					02/07/2024	1,124,000	USD	1,028,925	0.14
					FRANSHION BRILLIANT				
					3.2% 09/04/2026	2,000,000	USD	1,551,755	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

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

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	JOLIBEE 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								7,284,737	1.02
HDFC BANK 3.7% VRN PERP	11,200,000	USD	9,685,255	1.36	TOTAL BONDS			124,081,869	17.43
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			124,081,869	17.43
JSW STEEL 3.95%									
05/04/2027	3,432,000	USD	3,019,854	0.42	COLLECTIVE INVESTMENT SCHEMES				
JSW STEEL 5.05%									
05/04/2032	5,550,000	USD	4,484,756	0.63	IRELAND				
SHRIRAM TRANSPORT					HSBC GLOBAL LIQUIDITY				
FINANCE 4.15% 18/07/2025	7,865,000	USD	7,441,562	1.05	FUND	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			12,860,473	1.81
			37,554,510	5.28					
MACAU					OTHER TRANSFERABLE SECURITIES				
WYNN MACAU 5.5%									
15/01/2026	15,756,000	USD	14,732,159	2.07	BONDS				
			14,732,159	2.07					
MAURITIUS					CHINA				
CA MAGNUM HOLDINGS					REDSUN PROPERTIES				
5.375% 31/10/2026	10,450,000	USD	9,287,391	1.31	10.5% 03/10/2022***	2,000,000	USD	111,960	0.02
GREENKO WIND PROJECTS								111,960	0.02
MAURITIUS 5.5% 06/04/2025	12,675,000	USD	12,197,333	1.71	HONG KONG				
INDIA CLEAN ENERGY					YANGO JUSTICE INTERNATIONAL				
HOLDINGS 4.5% 18/04/2027	7,447,000	USD	6,208,973	0.87	9.25% 15/04/2023****	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	6,749,000	USD	4,679,244	0.66
PAKISTAN								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*****	8,500,000	USD	478,125	0.07
08/04/2031	422,000	USD	199,534	0.03				478,125	0.07
PAKISTAN (GOVT) 8.25%					TOTAL BONDS			5,583,879	0.79
15/04/2024	850,000	USD	699,060	0.10	TOTAL OTHER TRANSFERABLE SECURITIES			5,583,879	0.79
			1,118,864	0.16	TOTAL INVESTMENTS			701,848,278	98.64
SINGAPORE					OTHER NET ASSETS			9,678,749	1.36
CONTINUUM ENERGY					TOTAL NET ASSETS			711,527,027	100.00
LEVANTER 4.5% 09/02/2027	9,980,000	USD	8,356,411	1.17					
			8,356,411	1.17					

*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									
TRANSFERABLE SECURITIES ADMITTED TO AN OFFICIAL STOCK EXCHANGE LISTING									
BONDS									
INDONESIA					MALAYSIA (GOVT) 3.502%				
INDONESIA (GOVT) 5.125%					31/05/2027	1,150,000	MYR	243,196	0.91
15/04/2027	3,000,000,000	IDR	186,323	0.69	MALAYSIA (GOVT) 3.733%				
INDONESIA (GOVT) 5.5%					15/06/2028	1,100,000	MYR	233,243	0.86
15/04/2026	6,500,000,000	IDR	410,988	1.53	MALAYSIA (GOVT) 3.882%				
INDONESIA (GOVT) 6.125%					14/03/2025	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	600,000	MYR	128,442	0.47
15/08/2028	3,000,000,000	IDR	192,343	0.71	MALAYSIA (GOVT) 3.9%				
INDONESIA (GOVT) 6.375%					30/11/2026	1,000,000	MYR	214,604	0.79
15/04/2032	2,800,000,000	IDR	176,515	0.65	MALAYSIA (GOVT) 3.906%				
INDONESIA (GOVT) 6.5%					15/07/2026	800,000	MYR	171,481	0.63
15/02/2031	1,000,000,000	IDR	63,239	0.23	MALAYSIA (GOVT) 4.065%				
INDONESIA (GOVT) 6.625%					15/06/2050	1,000,000	MYR	199,786	0.74
15/05/2033	2,000,000,000	IDR	127,725	0.47	MALAYSIA (GOVT) 4.642%				
INDONESIA (GOVT) 7%					07/11/2033	1,000,000	MYR	224,575	0.83
15/09/2030	3,000,000,000	IDR	195,516	0.72	MALAYSIA (GOVT) 4.762%				
INDONESIA (GOVT) 7%					07/04/2037	800,000	MYR	181,183	0.67
15/02/2033	3,000,000,000	IDR	194,974	0.72	MALAYSIA (GOVT) 4.893%				
INDONESIA (GOVT) 7.125%					08/06/2038	1,000,000	MYR	230,576	0.85
15/06/2038	2,500,000,000	IDR	162,915	0.60	MALAYSIA (GOVT) 4.921%				
INDONESIA (GOVT) 7.125%					06/07/2048	900,000	MYR	204,970	0.76
15/06/2042	1,500,000,000	IDR	98,072	0.36				2,621,903	9.69
INDONESIA (GOVT) 7.125%					PHILIPPINES				
15/06/2043	900,000,000	IDR	58,676	0.22	PHILIPPINE (GOVT)				
INDONESIA (GOVT) 7.375%					2.875% 09/07/2030	10,000,000	PHP	142,812	0.53
15/05/2048	3,620,000,000	IDR	246,988	0.92	PHILIPPINES (GOVT)				
INDONESIA (GOVT) 7.5%					3.625% 22/04/2028	5,000,000	PHP	78,799	0.29
15/08/2032	1,700,000,000	IDR	114,394	0.42	PHILIPPINES (GOVT)				
INDONESIA (GOVT) 7.5%					3.625% 21/03/2033	5,000,000	PHP	70,110	0.26
15/06/2035	1,500,000,000	IDR	101,660	0.38	PHILIPPINES (GOVT)				
INDONESIA (GOVT) 7.5%					4.625% 02/06/2027	10,000,000	PHP	165,947	0.61
15/05/2038	1,800,000,000	IDR	121,832	0.45	PHILIPPINE (GOVT)				
INDONESIA (GOVT) 7.5%					4.625% 09/09/2040	7,000,000	PHP	99,135	0.37
15/04/2040	1,500,000,000	IDR	100,880	0.37	PHILIPPINE (GOVT)				
INDONESIA (GOVT) 8.25%					4.75% 4/5/2027	10,000,000	PHP	167,394	0.62
15/05/2036	1,700,000,000	IDR	122,264	0.45	PHILIPPINE (GOVT)				
INDONESIA (GOVT) 8.375%					4.875% 20/01/2032	7,000,000	PHP	110,527	0.41
15/03/2034	2,000,000,000	IDR	143,605	0.53	PHILIPPINES (GOVT)				
INDONESIA (GOVT) 8.375%					6.125% 24/10/2037	2,000,000	PHP	33,801	0.12
15/04/2039	2,000,000,000	IDR	147,218	0.54	PHILIPPINE (GOVT)				
			3,074,469	11.36	6.25% 20/04/2036	10,000,000	PHP	170,177	0.63
MALAYSIA					PHILIPPINE (GOVT)				
MALAYSIA (GOVT) 2.632%					6.875% 10/01/2029	4,000,000	PHP	72,078	0.27
15/04/2031	800,000	MYR	155,467	0.57	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					TRANSFERABLE SECURITIES ADMITTED TO AN OFFICIAL STOCK EXCHANGE LISTING				
BONDS					AUSTRALIA				
AUSNET SERVICES HOLDINGS 1.5% 26/02/2027					BELGIUM				
KBC GROUP 0.25% VRN 01/03/2027					CANADA				
ALIMENTATION COUCHE TARD 1.875% 06/05/2026					DENMARK				
TORONTODOMINION BANK 2.551% 03/08/2027					FINLAND				
DANSKE BANK 4% VRN 12/01/2027					FRANCE				
ISS GLOBAL 1.5% 31/08/2027					ACCOR 1.75% 04/02/2026				
JYSKE BANK AS 0.05% VRN 02/09/2026					ALD 4% 05/07/2027				
NOKIA 2% 11/03/2026					ALD 4.25% 18/01/2027				
TEOLLISUUDEN VOIMA 2.625% 31/03/2027					ARVAL SERVICE LEASE				
FRANCE 4.75% 22/05/2027					FRANCE 4.75% 22/05/2027				
AUCHAN HOLDING 3.25% 23/07/2027					BNP PARIBAS 0.25% VRN 13/04/2027				
BANQUE STELLANTIS					BPCE 0.5% 24/02/2027				
FRANCE 4% 21/01/2027					BPCE 0.5% VRN 15/09/2027				
BNP PARIBAS 0.25% VRN 13/04/2027					CREDIT AGRICOLE 2.625% 17/03/2027				
BPCE 0.5% 24/02/2027					CREDIT MUTUEL ARKEA 3.375% 19/09/2027				
BPCE 0.5% VRN 15/09/2027					ELECTRICITE DE FRANCE 3.875% 12/01/2027				
CREDIT AGRICOLE 2.625% 17/03/2027					ELIS 4.125% 24/05/2027				
CREDIT MUTUEL ARKEA 3.375% 19/09/2027					FAURECIA 2.375% 15/06/2027				
					GROUPAMA 6% 23/01/2027				
					ICADE 1.5% 13/09/2027				
					ILIAD 5.375% 14/06/2027				
					MUTUELLE ASSURANCE DES COMMERCIAL 0.625% 21/06/2027				
					ORANO 5.375% 15/05/2027				
					RCI BANQUE 4.5% 06/04/2027				
					RCI BANQUE 4.75% 06/07/2027				
					RENAULT 2.5% 02/06/2027				
					SOCIETE GENERALE 0.75% 25/01/2027				
					SUEZ 1.875% 24/05/2027				
					TEREOS FINANCE GROUPE 4.75% 30/04/2027				
					UNIBAIL RODAMCO 1.125% 28/04/2027				
					VALEO 5.375% 28/05/2027				
					WENDEL 2.5% 09/02/2027				
					GERMANY				
					COMMERZBANK 0.875% 22/01/2027				
					FRESENIUS KGAA 4.25% 28/05/2026				
					FRESENIUS MEDICAL CARE 3.875% 20/09/2027				
					IHO VERWALTUNGS GMBH 3.875% 15/05/2027				
					SANTANDER CONSUMER BANK 4.375% 13/09/2027				
					VONOVIA 0.375% 16/06/2027				
					VONOVIA 4.75% 23/05/2027				
					ZF FINANCE GMBH 2% 06/05/2027				
					GREAT BRITAIN				
					BARCLAYS PLC 2.885% VRN 31/01/2027				
					HSBC HOLDINGS PLC 3.019% VRN 15/06/2027				
					INTERNATIONAL GAME TECHNOLOGY PLC 3.5% 15/06/2026				
					LLOYDS BANK CORPORATE MARKETS P 4.125% 30/05/2027				
					NATWEST MARKETS PLC 1.375% 02/03/2027				

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%				
ITALY					15/09/2027	3,100,000	EUR	2,689,094	2.49
ASTM 1% 25/11/2026	350,000	EUR	314,847	0.29				5,785,744	5.37
AUTOSTRIDE 1.75%					SWEDEN				
01/02/2027	2,400,000	EUR	2,208,299	2.05	SKANDINAVISKA ENSKILDA				
CA AUTO BANK SPAIRELAND					BANKEN 0.75% 09/08/2027	1,000,000	EUR	878,540	0.82
4.375% 08/06/2026	550,000	EUR	550,339	0.51	TELEFONAKTIEBOLAGET				
INTESA SANPAOLO 4.375%					1.125% 08/02/2027	1,350,000	EUR	1,197,204	1.10
29/08/2027	700,000	EUR	694,389	0.64	VERISURE HOLDING 3.25%				
INTESA SANPAOLO 4.75%					15/02/2027	950,000	EUR	856,445	0.80
06/09/2027	1,800,000	EUR	1,798,855	1.67				2,932,189	2.72
MUNDYS 1.875% 13/07/2027	1,940,000	EUR	1,740,473	1.62	SWITZERLAND				
UNICREDIT 2.2% VRN					CREDIT SUISSE AGLONDON				
22/07/2027	1,250,000	EUR	1,157,661	1.08	5.5% 20/08/2026	600,000	EUR	617,278	0.57
			8,464,863	7.86	CREDIT SUISSE GROUP 1%				
LUXEMBOURG					VRN 24/06/2027	1,200,000	EUR	1,082,553	1.01
CNH INDUSTRIAL FINANCE								1,699,831	1.58
EUROPE 1.75% 25/03/2027	400,000	EUR	370,717	0.34	UNITED STATES				
LOGICOR FINANCING					AMERICAN TOWER 0.45%				
1.625% 15/07/2027	1,620,000	EUR	1,393,319	1.30	15/01/2027	1,400,000	EUR	1,232,067	1.14
SELP FINANCE 3.75%					AMERICAN TOWER 4.125%				
10/08/2027	1,300,000	EUR	1,241,076	1.15	16/05/2027	1,000,000	EUR	988,512	0.92
			3,005,112	2.79	BALL 1.5% 15/03/2027	800,000	EUR	725,242	0.67
NETHERLANDS					BANK OF AMERICA 1.776%				
ING GROEP 1.25% VRN					VRN 04/05/2027	900,000	EUR	843,805	0.78
16/02/2027	800,000	EUR	741,470	0.69	BERRY GLOBAL 1.5%				
LEASEPLAN 0.25%					15/01/2027	2,160,000	EUR	1,952,540	1.82
07/09/2026	450,000	EUR	398,838	0.37	CELANESE US HOLDINGS				
			1,140,308	1.06	2.125% 01/03/2027	1,450,000	EUR	1,325,058	1.23
NORWAY					DISCOVERY COMMUNICATIONS				
DNB BANK 3.625% VRN					1.9% 19/03/2027	900,000	EUR	827,698	0.77
16/02/2027	600,000	EUR	590,723	0.55	FORD MOTOR CREDIT				
			590,723	0.55	4.867% 03/08/2027	1,950,000	EUR	1,929,882	1.80
PORTUGAL					GENERAL MOTORS				
CAIXA GERAL DE DEPOSITOS					FINANCIAL 0.6% 20/05/2027	1,770,000	EUR	1,539,794	1.43
0.375% VRN 21/09/2027	700,000	EUR	619,423	0.58				11,364,598	10.56
EDP ENERGIAS DE PORTUGAL					TOTAL BONDS				
1.625% 15/04/2027	800,000	EUR	737,314	0.68	TOTAL TRANSFERABLE SECURITIES				
			1,356,737	1.26	ADMITTED TO AN OFFICIAL STOCK EXCHANGE LISTING				
								88,051,744	81.78

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					TOTAL TRANSFERABLE SECURITIES				
BELGIUM					TRADED ON ANOTHER REGULATED MARKET				
BELFIUS BANK 3.125%					TOTAL INVESTMENTS				
11/05/2026	800,000	EUR	770,686	0.72	OTHER NET ASSETS				
			770,686	0.72	TOTAL NET ASSETS				
FRANCE					18,465,340 17.15				
BANQUE FEDERATIVE DU CREDIT					18,465,340 17.15				
MUTUEL 2.625% 31/03/2027	2,500,000	EUR	2,343,382	2.17	106,517,084 98.93				
FAURECIA 2.75% 15/02/2027	1,000,000	EUR	902,799	0.84	1,151,864 1.07				
HOLDING					107,668,948 100.00				
D'INFRASTRUCTURES DE TRA	1,200,000	EUR	1,127,694	1.05					
TDF INFRASTRUCTURE 2.5%									
07/04/2026	900,000	EUR	856,274	0.80					
			5,230,149	4.86					
GERMANY									
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.

as at 30 September 2023

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

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				
DH EUROPE FINANCE 0.45%					TOTAL TRANSFERABLE SECURITIES				
18/03/2028	700,000	EUR	603,172	1.16	ADMITTED TO AN OFFICIAL STOCK				
EUROPEAN INVESTMENT					EXCHANGE LISTING				
BANK 0.01% 15/11/2035	700,000	EUR	459,773	0.88				46,845,949	90.00
EUROPEAN INVESTMENT					TRANSFERABLE SECURITIES TRADED ON ANOTHER REGULATED				
BANK 1% 14/03/2031	500,000	EUR	424,210	0.82	MARKET				
EUROPEAN INVESTMENT					BONDS				
BANK 4% 15/04/2030	540,000	EUR	561,750	1.08	BELGIUM				
LUXEMBOURG (GOVT) 0%					BELGIUM (GOVT) 1%				
28/04/2030	1,400,000	EUR	1,135,542	2.18	22/06/2031	350,000	EUR	295,636	0.57
			3,184,447	6.12				295,636	0.57
NETHERLANDS					CANADA				
ASR NEDERLAND 5.125 VRN					CPPIB CAPITAL 0.25%				
29/09/2045	300,000	EUR	295,446	0.57	18/01/2041	915,000	EUR	495,829	0.95
ING GROEP FRN 1%					CPPIB CAPITAL 0.875%				
13/11/2030	600,000	EUR	544,124	1.05	06/02/2029	600,000	EUR	521,935	1.00
NETHERLANDS (GOVT) 4%								1,017,764	1.95
15/01/2037	850,000	EUR	916,088	1.75	IRELAND				
SIEMENS FINANCIERINGSMAATSCHAPPI					ZURICH FINANCE IRELAND				
1.25% 28/02/2031	200,000	EUR	169,705	0.33	1.875% VRN 17/09/2050	200,000	EUR	160,273	0.31
SIEMENS FINANCIERINGSMAATSCHAPPIJ								160,273	0.31
N 1% 25/02/2030	300,000	EUR	254,728	0.49	LUXEMBOURG				
SWISS LIFE 4.5% VRN PERP	600,000	EUR	572,384	1.10	EUROPEAN INVESTMENT				
TENNET HOLDING 1.5%					BANK 0.125% 15/04/2025	1,100,000	EUR	1,044,763	2.01
03/06/2039	700,000	EUR	578,858	1.11	EUROPEAN STABILITY MECHANISM				
			3,331,333	6.40	0.75% 05/09/2028	500,000	EUR	442,331	0.85
NORWAY								1,487,094	2.86
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			4,755,193	9.14
TRADED ON ANOTHER REGULATED MARKET				
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									
TRANSFERABLE SECURITIES ADMITTED TO AN OFFICIAL STOCK EXCHANGE LISTING									
BONDS									
AUSTRIA					GERMANY				
ERSTE GROUP BANK 4.25% VRN 30/05/2030	1,000,000	EUR	990,030	1.10	TEREOS FINANCE GROUPE 7.25% 15/04/2028	1,000,000	EUR	1,024,188	1.13
WIENERBERGER 4.875% 04/10/2028	610,000	EUR	606,950	0.67	TOTAL 2.625% VRN 29/12/2049	1,000,000	EUR	956,945	1.06
			1,596,980	1.77	VEOLIA ENVIRONNEMENT 2.25% VRN PERP	2,000,000	EUR	1,819,128	2.01
BELGIUM								26,800,769	29.69
ELIA GROUP 5.85% VRN PERP	2,000,000	EUR	2,003,362	2.22	GERMANY				
EUROPEAN UNION 0.45% 04/07/2041	3,000,000	EUR	1,708,893	1.89	ALLIANZ 2.625% VRN PERP	1,000,000	EUR	686,333	0.76
			3,712,255	4.11	ALLIANZ 3.375% VRN PERP	1,500,000	EUR	1,467,169	1.63
DENMARK					DEUTSCHE BOERSE 2% VRN 23/06/2048	2,000,000	EUR	1,756,864	1.94
DANSKE BANK 4.75% VRN 21/06/2030	927,000	EUR	923,090	1.02	MERCK KGAA 1.625% VRN 25/06/2079	1,400,000	EUR	1,344,741	1.49
TDC NET 6.5% 01/06/2031	1,500,000	EUR	1,492,917	1.66				5,255,107	5.82
			2,416,007	2.68	GREAT BRITAIN				
FINLAND					BARCLAYS PLC 4.918% VRN 08/08/2030	1,000,000	EUR	986,939	1.09
SAMPO 2.5% VRN 03/09/2052	1,000,000	EUR	767,209	0.85	VODAFONE GROUP 2.625% VRN 27/08/2080	700,000	EUR	639,309	0.71
SAMPO 3.375% VRN 23/05/2049	1,000,000	EUR	888,166	0.98	VODAFONE GROUP 3% VRN 27/08/2080	1,000,000	EUR	813,191	0.90
TEOLLISUUDEN VOIMA 4.75% 01/06/2030	1,000,000	EUR	980,380	1.09				2,439,439	2.70
			2,635,755	2.92	IRELAND				
FRANCE					AIB GROUP 1.875% VRN 19/11/2029	1,000,000	EUR	952,572	1.06
AXA 5.5% VRN 11/07/2043	786,000	EUR	770,243	0.85	AIB GROUP 2.875% VRN 30/05/2031	1,000,000	EUR	924,969	1.02
BANQUE FEDERATIVE DU CREDIT MUTUEL 3.875% VRN 16/06/2032	1,500,000	EUR	1,417,179	1.57	BANK OF IRELAND 6.75% VRN 01/03/2033	1,300,000	EUR	1,336,499	1.48
BNP PARIBAS 6.875% VRN PERP	800,000	EUR	762,908	0.85	CRH SMW FINANCE 4.25% 11/07/2035	1,000,000	EUR	964,079	1.07
CREDIT AGRICOLE 1.625% VRN 05/06/2030	1,500,000	EUR	1,412,502	1.56				4,178,119	4.63
CREDIT AGRICOLE ASSURANCES 2% 17/07/2030	2,000,000	EUR	1,608,852	1.78	ITALY				
CREDIT MUTUEL ARKEA 1.875% VRN 25/10/2029	1,000,000	EUR	960,068	1.06	ENEL 2.25% VRN PERP	1,200,000	EUR	1,056,360	1.17
ELECTRICITE DE FRANCE 3% VRN PERP	2,600,000	EUR	2,211,188	2.45	UNICREDIT 4.8% VRN 17/01/2029	1,000,000	EUR	998,533	1.11
FRANCE (GOVT) 0.5% 25/05/2025	7,000,000	EUR	6,678,965	7.41				2,054,893	2.28
LA BANQUE POSTALE HOME LOAN 3.125% 19/02/2029	3,500,000	EUR	3,412,865	3.79	LUXEMBOURG				
ORANGE 5.375% VRN PERP	1,500,000	EUR	1,481,539	1.64	EUROPEAN INVESTMENT BANK 1.5% 15/06/2032	1,000,000	EUR	860,877	0.95
RCI BANQUE 2.625% VRN 18/02/2030	1,400,000	EUR	1,320,048	1.46	EUROPEAN INVESTMENT BANK 2.875% 12/01/2033	2,000,000	EUR	1,913,014	2.12
RTE RESEAU DE TRANSPORT 3.75% 04/07/2035	1,000,000	EUR	964,151	1.07	SES 5.625% VRN PERP	2,000,000	EUR	1,993,896	2.21
								4,767,787	5.28
					NETHERLANDS				
					ASR NEDERLAND 7% VRN 07/12/2043	1,896,000	EUR	1,952,992	2.17
					COOPERATIEVE RABOBANK 4.875% VRN PERP	2,000,000	EUR	1,647,267	1.82
					DELTA LLOYD 4.375% VRN PERP	302,000	EUR	297,450	0.33

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	4,000,000	EUR	3,840,272	1.15
BONDS					CREDIT MUTUEL CIC HOME				
AUSTRIA					LOAN 0.625% 02/02/2026	9,300,000	EUR	8,649,624	2.58
ERSTE GROUP BANK 4.25%					DANONE 3.071% 07/09/2032	4,000,000	EUR	3,722,624	1.11
VRN 30/05/2030	3,600,000	EUR	3,564,108	1.06	ELECTRICITE DE FRANCE				
WIENERBERGER 4.875%					5% VRN PERP	4,000,000	EUR	3,833,513	1.15
04/10/2028	2,032,000	EUR	2,021,840	0.61	ENGIE 3.625% 11/01/2030	5,000,000	EUR	4,865,004	1.46
			5,585,948	1.67	FRANCE (GOVT) 4.25%				
BELGIUM					25/10/2023	7,000,000	EUR	7,001,263	2.09
ELIA GROUP 5.85% VRN PERP	4,000,000	EUR	4,006,724	1.20	KERING 3.25% 27/02/2029	4,700,000	EUR	4,581,597	1.37
EUROPEAN UNION 0.45%					LA BANQUE POSTALE HOME				
04/07/2041	7,000,000	EUR	3,987,416	1.19	LOAN 3.125% 19/02/2029	5,000,000	EUR	4,875,522	1.46
FLUVIUS SYSTEM OPERATOR					LEGRAND 3.5% 29/05/2029	2,600,000	EUR	2,553,989	0.76
0.25% 02/12/2030	3,000,000	EUR	2,307,922	0.69	ORANGE 5.375% VRN PERP	3,000,000	EUR	2,963,078	0.89
			10,302,062	3.08	RCI BANQUE 2.625% VRN				
CANADA					18/02/2030	4,000,000	EUR	3,771,567	1.13
TORONTODOMINION BANK					RCI BANQUE 4.875%				
3.25% 27/04/2026	4,000,000	EUR	3,934,815	1.18	14/06/2028	2,000,000	EUR	2,005,678	0.60
			3,934,815	1.18	RTE RESEAU DE TRANSPORT				
DENMARK					3.75% 04/07/2035	3,000,000	EUR	2,892,452	0.87
DANSKE BANK 4.75% VRN					RTE RESEAU DE TRANSPORT				
21/06/2030	2,473,000	EUR	2,462,568	0.74	D'ELECTRIC 2.125% 27/09/2038	4,000,000	EUR	3,096,963	0.93
			2,462,568	0.74	SCHNEIDER ELECTRIC				
FINLAND					3.125% 13/10/2029	2,300,000	EUR	2,230,873	0.67
FORTUM 4% 26/05/2028	4,500,000	EUR	4,433,826	1.33	SCHNEIDER ELECTRIC 3.5%				
SAMPO 3.375% VRN					12/06/2033	2,600,000	EUR	2,515,841	0.75
23/05/2049	3,147,000	EUR	2,795,059	0.84	SOLVAY FINANCE 5.425%				
TEOLLISUUDEN VOIMA					VRN PERP	3,000,000	EUR	2,999,449	0.90
4.75% 01/06/2030	4,000,000	EUR	3,921,518	1.17	SUEZ 2.875% 24/05/2034	4,000,000	EUR	3,407,830	1.02
			11,150,403	3.34	TOTAL 2.625% VRN				
FRANCE					29/12/2049	3,000,000	EUR	2,870,835	0.86
ALD 4.25% 18/01/2027	3,000,000	EUR	2,968,638	0.89	VEOLIA ENVIRONNEMENT				
AUTOROUTES DU SUD DE					2.25% VRN PERP	4,000,000	EUR	3,638,256	1.09
LA FRANCE 3.25% 19/01/2033	5,800,000	EUR	5,436,628	1.63				108,953,338	32.61
AXA 5.5% VRN 11/07/2043	2,095,000	EUR	2,053,002	0.61	GERMANY				
BANQUE FEDERATIVE DU CREDIT MU-					ALLIANZ 2.625% VRN PERP	2,000,000	EUR	1,372,667	0.41
TUEL 3.875% VRN 16/06/2032	4,000,000	EUR	3,779,144	1.13	ALLIANZ 3.375% VRN PERP	3,000,000	EUR	2,934,338	0.88
BNP PARIBAS 2.375% VRN					DEUTSCHE BOERSE 2% VRN				
20/11/2030	3,000,000	EUR	2,826,208	0.85	4,000,000	EUR	3,513,726	1.05	
BOUYGUES 4.625%					EUROGRID 3.279%				
07/06/2032	3,000,000	EUR	3,068,676	0.92	05/09/2031	3,000,000	EUR	2,817,617	0.84
CREDIT AGRICOLE 1.625%					MERCK KGAA 1.625% VRN				
VRN 05/06/2030	5,000,000	EUR	4,708,340	1.41	25/06/2079	4,000,000	EUR	3,842,118	1.15
CREDIT AGRICOLE 3.875%								14,480,466	4.33
20/04/2031	4,700,000	EUR	4,578,768	1.37	GREAT BRITAIN				
CREDIT AGRICOLE					BARCLAYS PLC 4.918% VRN				
ASSURANCES 2% 17/07/2030	4,000,000	EUR	3,217,704	0.96	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			34,127,029	10.21
TRADED ON ANOTHER REGULATED MARKET				
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									
TRANSFERABLE SECURITIES ADMITTED TO AN OFFICIAL STOCK EXCHANGE LISTING									
BONDS									
AUSTRIA									
ERSTE GROUP BANK 4.25% VRN PERP	13,200,000	EUR	10,543,913	1.19	LA BANQUE POSTALE 5.5% VRN 05/03/2034	3,100,000	EUR	3,000,253	0.34
			10,543,913	1.19	LA POSTE 3.125% VRN PERP	16,900,000	EUR	15,688,832	1.77
BELGIUM					ORANGE 5% VRN PERP	16,550,000	EUR	16,511,845	1.86
AGEAS 1.875% VRN 24/11/2051	7,100,000	EUR	5,169,978	0.58	RCI BANQUE 2.625% VRN 18/02/2030	16,900,000	EUR	15,934,870	1.79
BELFIUS BANK 3.625% VRN PERP	7,600,000	EUR	5,680,819	0.64	REXEL 5.25% 15/09/2030	1,773,000	EUR	1,756,598	0.20
KBC GROUP 4.25% VRN PERP	19,200,000	EUR	16,540,375	1.87	SOLVAY FINANCE 5.425% VRN PERP	14,700,000	EUR	14,697,302	1.65
SOLVAY 4.25% VRN PERP	1,900,000	EUR	1,896,970	0.21	TDF INFRASTRUCTURE 5.625% 21/07/2028	3,800,000	EUR	3,815,215	0.43
			29,288,142	3.30	TDF INFRASTRUCTURE SASU 1.75% 01/12/2029	5,800,000	EUR	4,700,650	0.53
DENMARK					TEREOS FINANCE GROUPE 7.25% 15/04/2028	6,785,000	EUR	6,949,117	0.78
ORSTED 1.5% VRN 18/02/3021	4,000,000	EUR	2,916,842	0.33	UNIBAIL RODAMCO 2.875% VRN PERP	3,200,000	EUR	2,627,344	0.30
			2,916,842	0.33	UNIBAIL RODAMCO WESTFIELD 7.25% VRN PERP	7,300,000	EUR	6,573,803	0.74
FINLAND					VEOLIA ENVIRONNEMENT 2% VRN PERP	8,000,000	EUR	6,723,770	0.76
HUHTAMAKI 4.25% 09/06/2027	2,400,000	EUR	2,349,654	0.26	VEOLIA ENVIRONNEMENT 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 29/12/2031	7,400,000	EUR	6,186,573	0.70
FRANCE					IHO VERWALTUNGS GMBH 3.75% 15/09/2026	11,145,842	EUR	10,501,269	1.18
ARKEMA 2.75% VRN PERP	12,500,000	EUR	12,133,432	1.37	MERCK 1.625% VRN 09/09/2080	8,900,000	EUR	8,009,474	0.90
AXA 3.941% VRN PERP	9,500,000	EUR	9,325,999	1.05	MERCK KGAA 1.625% VRN 25/06/2079	3,000,000	EUR	2,881,588	0.32
BNP PARIBAS 7.375% VRN PERP	2,600,000	EUR	2,532,555	0.29	MERCK KGAA 2.875% VRN 25/06/2079	1,000,000	EUR	885,588	0.10
CEETRUS 2.75% 26/11/2026	8,000,000	EUR	7,280,450	0.82	NIDDA HEALTHCARE HOLDING 7.5% 21/08/2026	7,600,000	EUR	7,672,469	0.86
CREDIT AGRICOLE 1.625% VRN 05/06/2030	6,200,000	EUR	5,838,341	0.66	ZF FINANCE 5.75% 03/08/2026	9,100,000	EUR	9,098,742	1.02
CREDIT AGRICOLE ASSURANCES 4.25% VRN PERP	20,100,000	EUR	19,584,973	2.20				45,235,703	5.08
ELECTRICITE DE FRANCE 7.5% VRN PERP	8,600,000	EUR	8,773,672	0.99	GREAT BRITAIN				
ELIS 4.125% 24/05/2027	2,500,000	EUR	2,453,860	0.28	VODAFONE GROUP 2.625% VRN 27/08/2080	14,500,000	EUR	13,242,827	1.49
ERAMET 7% 22/05/2028	2,000,000	EUR	1,954,388	0.22	VODAFONE GROUP 3% VRN 27/08/2080	3,500,000	EUR	2,846,169	0.32
FAURECIA 2.375% 15/06/2027	5,400,000	EUR	4,756,221	0.54				16,088,996	1.81
FRANCE (GOVT) 4.25% 25/10/2023	22,000,000	EUR	22,003,970	2.47	IRELAND				
ILIAD 5.375% 14/06/2027	9,600,000	EUR	9,359,877	1.05	BANK OF IRELAND 6.75% VRN 01/03/2033	6,187,000	EUR	6,360,709	0.72
LA BANQUE POSTALE 3.875% VRN PERP	20,000,000	EUR	16,151,023	1.82	ENERGIA GROUP ROI FINANCECO 6.875% 31/07/2028	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				
INTESA SANPAOLO 6.184%					23/02/2033	9,700,000	EUR	9,739,251	1.09
VRN 20/02/2034	8,911,000	EUR	8,763,841	0.99	CELLNEX TELECOM 1.75%				
			8,763,841	0.99	23/10/2030	9,900,000	EUR	8,056,616	0.91
JERSEY					CELLNEX TELECOM 1.875%				
AVIS BUDGET FINANCE					26/06/2029	9,400,000	EUR	8,000,305	0.90
7.25% 31/07/2030	2,000,000	EUR	1,992,799	0.22				33,396,028	3.76
			1,992,799	0.22	SWEDEN				
LUXEMBOURG					SVENSKA HANDELSBANKEN				
EUROCLEAR INVESTMENTS					1.625% VRN 05/03/2029	4,883,000	EUR	4,808,302	0.54
2.625% VRN 11/04/2048	7,200,000	EUR	6,496,573	0.73	VERISURE HOLDING 7.125%				
STENA INTERNATIONAL					01/02/2028	1,800,000	EUR	1,826,045	0.21
7.25% 15/02/2028	3,939,000	EUR	4,061,611	0.46	VERISURE MIDHOLDING				
			10,558,184	1.19	5.25% 15/02/2029	6,480,000	EUR	5,705,670	0.64
NETHERLANDS								12,340,017	1.39
ASR NEDERLAND 7% VRN					SWITZERLAND				
07/12/2043	2,900,000	EUR	2,987,172	0.34	CREDIT SUISSE GROUP				
AXALTA COATING 3.75%					7.75% VRN 01/03/2029	13,825,000	EUR	15,306,401	1.72
15/01/2025	9,167,000	EUR	9,053,617	1.02				15,306,401	1.72
COOPERATIEVE RABOBANK					UNITED STATES				
3.1% VRN PERP	1,800,000	EUR	1,359,175	0.15	FORD MOTOR CREDIT 3.25%				
COOPERATIEVE RABOBANK					15/09/2025	8,600,000	EUR	8,301,751	0.94
4.875% VRN PERP	8,600,000	EUR	7,083,249	0.80	FORD MOTOR CREDIT				
ING GROEP FRN 1%					6.125% 15/05/2028	3,505,000	EUR	3,614,110	0.41
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%					MPT OPERATING PARTNERSHIP				
VRN 26/09/2029	8,700,000	EUR	8,350,057	0.94	0.993% 15/10/2026	2,937,000	EUR	2,092,339	0.24
LKQ EUROPEAN HOLDINGS					QUINTILES IMS 2.875%				
4.125% 01/04/2028	17,633,000	EUR	17,178,118	1.92	15/09/2025	6,043,000	EUR	5,859,122	0.66
LOUIS DREYFUS 1.625%					WMG ACQUISITION 2.75%				
28/04/2028	8,635,000	EUR	7,640,775	0.86	15/07/2028	5,650,000	EUR	5,101,273	0.57
OI EUROPEAN GROUP 6.25%								29,631,659	3.34
15/05/2028	1,235,000	EUR	1,259,180	0.14				574,162,852	64.63
TELEFONICA EUROPE					TOTAL BONDS				
2.376% VRN PERP	3,900,000	EUR	3,074,705	0.35	TOTAL TRANSFERABLE SECURITIES				
TELEFONICA EUROPE 2.88%					ADMITTED TO AN OFFICIAL STOCK				
VRN PERP	2,900,000	EUR	2,479,356	0.28	EXCHANGE LISTING				
TELEFONICA EUROPE 3%					TRANSFERABLE SECURITIES TRADED ON ANOTHER REGULATED				
VRN PERP	2,300,000	EUR	2,289,837	0.26	MARKET				
TENNET HOLDING 2.374%					BONDS				
VRN PERP	7,600,000	EUR	7,189,451	0.81	BELGIUM				
VOLKSWAGEN INTERNATIONAL					SOLVAY 2.5% VRN PERP	2,500,000	EUR	2,321,078	0.26
FINANCE 3.5% VRN PERP	2,900,000	EUR	2,740,164	0.31				2,321,078	0.26
			76,493,725	8.61	FRANCE				
PORTUGAL					ABEILLE VIE 6.25%				
EDP ENERGIAS DE PORTUGAL					09/09/2033	6,600,000	EUR	6,539,239	0.74
1.875% VRN 02/08/2081	6,500,000	EUR	5,777,283	0.65	BNP PARIBAS CARDIF				
EDP ENERGIAS DE PORTUGAL					4.032% VRN PERP	6,500,000	EUR	6,269,955	0.71
5.943% VRN 23/04/2083	6,800,000	EUR	6,753,023	0.76	CASINO GUICHARD				
			12,530,306	1.41	PERRACHON 5.25% 15/04/2027	10,365,000	EUR	150,355	0.02
SPAIN									
BANCO DE SABADELL 6%									
VRN 16/08/2033	8,100,000	EUR	7,599,856	0.86					

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

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

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%				
					20/04/2033	300,000	USD	298,739	0.26
					ECOPETROL 8.625%				
					19/01/2029	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
BONDS					COSTA RICA				
ANGOLA					COSTA RICA (GOVT) 6.55%				
ANGOLAN (GOVT) 9.125%					03/04/2034	450,000	USD	438,819	0.37
26/11/2049	500,000	USD	359,906	0.31				438,819	0.37
			359,906	0.31	DOMINICAN REPUBLIC				
ARGENTINA					DOMINICAN				
PROVINCIA DE BUENOS					(GOVT) 7.05% 03/02/2031	600,000	USD	583,381	0.50
AIRESGO 5.25% 01/09/2037	777,937	USD	257,012	0.22	DOMINICAN				
			257,012	0.22	(GOVT) 11.25% 15/09/2035	60,200,000	DOP	1,096,214	0.94
ARMENIA					DOMINICAN				
ARMENIA (GOVT) 3.6%					(GOVT) 13.625% 03/02/2033	78,000,000	DOP	1,622,787	1.38
02/02/2031	1,000,000	USD	756,005	0.65				3,302,382	2.82
			756,005	0.65	EGYPT				
BAHRAIN					EGYPT (GOVT) 7.3%				
CBB INTERNATIONAL SUKUK PROGRAMME					30/09/2033	500,000	USD	279,979	0.24
6.25% 18/10/2030	500,000	USD	492,707	0.42	EGYPT (GOVT) 7.625%				
			492,707	0.42	29/05/2032	1,000,000	USD	581,168	0.49
BRAZIL					EGYPT (GOVT) 7.903%				
BRAZIL (GOVT) 10%					21/02/2048	200,000	USD	103,135	0.09
01/01/2033	2,100	BRL	381,164	0.33				964,282	0.82
			381,164	0.33	GABON				
CHILE					GABON (GOVT) 6.95%				
BONOS DE LA TESORERIA DE LA					16/06/2025	635,000	USD	567,529	0.48
REPUBLIC 5.3% 1/11/2037	1,700,000,000	CLP	1,737,805	1.49	GABON (GOVT) 7%				
CHILE (GOVT) 5.33%					24/11/2031	500,000	USD	373,189	0.32
05/01/2054	200,000	USD	179,787	0.15				940,718	0.80
CORP NACIONAL DEL COBRE					GHANA				
5.125% 02/02/2033	1,750,000	USD	1,620,132	1.38	GHANA (GOVT) 8.627%				
CORP NACIONAL DEL COBRE					16/06/2049	1,530,000	USD	654,447	0.56
5.95% 08/01/2034	250,000	USD	243,168	0.21				654,447	0.56
CORP NACIONAL DEL COBRE					HONG KONG				
DE CHILE 6.3% 08/09/2053	200,000	USD	191,548	0.16	STUDIO CITY FINANCE 5%				
			3,972,440	3.39	15/01/2029	500,000	USD	377,209	0.32
CHINA								377,209	0.32
CHINA MODERN DAIRY					HUNGARY				
HOLDINGS 2.125% 14/07/2026	350,000	USD	300,628	0.26	HUNGARY (GOVT) 7.625%				
TENCENT MUSIC ENTERTAINMENT					29/03/2041	350,000	USD	366,917	0.31
2.00% 3/9/2030	1,000,000	USD	761,811	0.65				366,917	0.31
WYNN MACAU 5.5%					INDONESIA				
01/10/2027	300,000	USD	267,852	0.23	INDONESIA (GOVT) 5.65%				
ZHENRO PROPERTIES GROUP					11/01/2053	350,000	USD	335,011	0.29
6.63% 07/01/2026	1,260,000	USD	13,393	0.01	INDONESIA (GOVT) 7.5%				
			1,343,684	1.15	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	800,000	USD	617,103	0.53
			522,557	0.45	PETROLEOS MEXICANOS				
IVORY COAST					6.5% 13/03/2027	1,600,000	USD	1,416,552	1.21
IVORY COAST (GOVT)								9,917,503	8.48
6.125% 15/06/2033	500,000	USD	415,848	0.36					
			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

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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			64,374,056	54.96	DOMINIC (GOVT) 5.5%				
TOTAL TRANSFERABLE SECURITIES					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					TBC BANK 5.75% 19/06/2024	1,672,000	USD	1,659,431	1.42
MARKET								1,659,431	1.42
BONDS					GREAT BRITAIN				
ARGENTINA					LIQUID TELECOMMUNICATIONS				
ARGENTINA (GOVT) 0.125%					FINANCIAL 5.5% 04/09/2026	500,000	USD	321,619	0.27
09/07/2030	1,872,063	USD	540,442	0.46				321,619	0.27
ARGENTINA (GOVT) 0.125%					IRELAND				
09/01/2038	500,000	USD	151,250	0.13	C & W SENIOR FINANCING DESIGNATED				
ARGENTINA (GOVT) 0.125%					6.875% 15/9/2027	350,000	USD	309,262	0.26
09/07/2041	397,131	USD	103,582	0.09				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			9,158,170	7.82
20/01/2033	900,000	USD	896,196	0.77	MONEY MARKET INSTRUMENTS				
MEXICO REMITTANCES					TREASURY BILLS				
FUNDING 4.875% 15/01/2028	400,000	USD	325,125	0.28	UNITED STATES				
			2,330,649	2.00	US (GOVT) 0% 16/11/2023	4,500,000	USD	4,470,204	3.81
MEXICO					US (GOVT) 0% 25/01/2024	4,500,000	USD	4,423,903	3.78
BBVA BANCOMER TEXAS								8,894,107	7.59
5.875% VRN 13/09/2034	1,000,000	USD	877,526	0.75	TOTAL TREASURY BILLS			8,894,107	7.59
			877,526	0.75	TOTAL MONEY MARKET INSTRUMENTS			8,894,107	7.59
MOROCCO					OTHER TRANSFERABLE SECURITIES				
OFFICE CHERIFIEN DES PHOSPHATES					BONDS				
6.875% 25/04/2044	600,000	USD	506,307	0.43	GUATEMALA				
			506,307	0.43	GUATEMALA (GOVT) 7.05%				
PERU					04/10/2032	600,000	USD	602,585	0.51
PERU (GOVT) 2.844%								602,585	0.51
20/06/2030	700,000	USD	593,799	0.51	MALAYSIA				
			593,799	0.51	MALAYSIA (GOVT) 3.582%				
QATAR					15/07/2032	7,300,000	MYR	1,511,259	1.30
QATAR (GOVT) 3.375%								1,511,259	1.30
14/03/2024	6,000,000	USD	5,932,476	5.06	NETHERLANDS				
			5,932,476	5.06	IHS NETHERLANDS HOLDCO				
TURKEY					8% 18/09/2027	700,000	USD	589,036	0.50
YAPI VE KREDI BANKASI								589,036	0.50
9.25% 16/10/2028	550,000	USD	554,179	0.47	PANAMA				
			554,179	0.47	PANAMA (GOVT) 6.875%				
UNITED ARAB EMIRATES					31/01/2036	700,000	USD	704,204	0.60
DP WORLD CRESCENT 5.5%								704,204	0.60
13/09/2033	550,000	USD	536,133	0.46	TOTAL BONDS			3,407,084	2.91
FIRST ABU DHABI BANK					TOTAL OTHER TRANSFERABLE SECURITIES			3,407,084	2.91
6.32% VRN 04/04/2034	1,204,000	USD	1,204,122	1.03	TOTAL INVESTMENTS			115,743,194	98.81
			1,740,255	1.49	OTHER NET ASSETS			1,395,343	1.19
UNITED STATES					TOTAL NET ASSETS			117,138,537	100.00
KOSMOS ENERGY 7.75%									
01/05/2027	600,000	USD	555,677	0.47					
			555,677	0.47					
ZAMBIA									
ZAMBIA (GOVT) 8.5%									
14/04/2024	500,000	USD	275,933	0.24					
			275,933	0.24					
TOTAL BONDS			29,909,777	25.53					
TOTAL TRANSFERABLE SECURITIES			29,909,777	25.53					
TRADED ON ANOTHER REGULATED MARKET									
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									
TRANSFERABLE SECURITIES ADMITTED TO AN OFFICIAL STOCK EXCHANGE LISTING									
BONDS									
AUSTRALIA					GERMANY				
AUSTRALIA (GOVT) 4.25%					BUNDESREPUBLIK DEUTSCHLAND				
21/04/2026	91,000	AUD	59,022	0.18	BUNDES 2.1% 15/11/2029	352,000	EUR	359,223	1.09
AUSTRALIA (GOVT) 4.5%					COMMERZBANK 5.25% VRN				
21/04/2033	50,000	AUD	32,443	0.10	25/03/2029	100,000	EUR	105,706	0.32
NEW SOUTH WALES					CONTINENTAL AG 4%				
TREASURY 4.75% 20/02/2035	240,000	AUD	149,212	0.45	01/03/2027	116,000	EUR	122,372	0.37
QUEENSLAND TREASURY					DEUTSCHE BANK 3.961%				
4.5% 09/03/2033	136,000	AUD	85,329	0.26	VRN 26/11/2025	150,000	USD	144,897	0.44
SOUTH AUSTRALIAN GOVERNMENT					EON 3.75% 01/03/2029	96,000	EUR	100,367	0.30
FINANCE 4.75% 24/05/2038	220,000	AUD	132,055	0.40	GERMANY (GOVT) 0%				
			458,061	1.39	09/10/2026	100,000	EUR	97,099	0.29
CHINA					GERMANY (GOVT) 0%				
CHINA (GOVT) 1.99%					15/02/2032	315,000	EUR	265,744	0.81
09/04/2025	5,000,000	CNY	683,517	2.08	GERMANY (GOVT) 0.5%				
TENCENT HOLDINGS 3.925%					15/02/2026	503,000	EUR	502,108	1.52
19/01/2038	200,000	USD	151,409	0.46	GERMANY (GOVT) 1.25%				
			834,926	2.54	15/08/2048	145,000	EUR	107,491	0.33
FINLAND					GERMANY (GOVT) 2.3%				
BALDER FINLAND 2%					15/02/2033	804,000	EUR	816,511	2.48
18/01/2031	100,000	EUR	68,853	0.21	GERMANY (GOVT) 3.25%				
TEOLLISUUDEN VOIMA					04/07/2042	80,000	EUR	87,287	0.27
4.75% 01/06/2030	100,000	EUR	103,797	0.31	ROBERT BOSCH GMBH 4%				
			172,650	0.52	02/06/2035	100,000	EUR	102,293	0.31
FRANCE								2,811,098	8.53
ALD 4.875% 06/10/2028	200,000	EUR	212,841	0.65	GREAT BRITAIN				
BANQUE STELLANTIS					BARCLAYS PLC 4.918% VRN				
FRANCE 4% 21/01/2027	100,000	EUR	104,420	0.32	08/08/2030	167,000	EUR	174,502	0.53
BNP PARIBAS 2.518%					HEATHROW FUNDING 4.5%				
05/06/2025	200,000	AUD	122,569	0.37	11/07/2035	114,000	EUR	118,459	0.36
ELECTRICITE DE FRANCE					LLOYDS BANKING GROUP				
3.375% VRN PERP	200,000	EUR	163,876	0.50	4.75% 23/05/2028	100,000	AUD	61,362	0.19
FRANCE (GOVT) 0%					NATIONAL GRID PLC				
25/11/2030	140,000	EUR	118,332	0.36	5.602% 12/06/2028	111,000	USD	109,996	0.33
FRANCE (GOVT) 1.5%					NATWEST GROUP PLC				
25/05/2050	210,000	EUR	137,151	0.42	4.771% VRN 16/02/2029	188,000	EUR	197,231	0.60
FRANCE (GOVT) 1.75%					NGG FINANCE 5.625% VRN				
25/06/2039	242,000	EUR	198,948	0.60	18/06/2073	100,000	GBP	116,710	0.35
FRANCE (GOVT) 2.5%					ROTHESAY LIFE 8%				
25/05/2030	200,000	EUR	203,375	0.62	30/10/2025	100,000	GBP	123,774	0.38
PRAEMIA HEALTHCARE 5.5%					SSE PLC 4% 05/09/2031	121,000	EUR	125,806	0.38
19/09/2028	100,000	EUR	105,667	0.32	UK (GOVT) 0.25%				
RCI BANQUE 4.125%					31/07/2031	245,000	GBP	218,991	0.66
01/12/2025	175,000	EUR	184,150	0.56	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	ASSET BACKED SECURITIES				
			209,179	0.64	UNITED STATES				
UNITED STATES					FNMA 2.5% TBA 16/10/2027	270,000	USD	238,393	0.72
AIRCATTLE 6.5% 18/07/2028	134,000	USD	131,710	0.40	FNMA 3% TBA 11/10/2042	250,000	USD	208,086	0.63
AMERICAN EXPRESS 5.625% VRN 28/07/2034	38,000	USD	36,017	0.11	FNMA 3.5% TBA 15/10/2048	220,000	USD	190,198	0.58
BANK OF AMERICA 5.872% VRN 15/09/2034	130,000	USD	127,097	0.39	FNMA 4% TBA 15/10/2039	170,000	USD	152,203	0.46
CELANESE US HOLDINGS 6.55% 15/11/2030	34,000	USD	33,374	0.10	FNMA 4.5% TBA 01/10/2039	150,000	USD	138,225	0.42
CELANESE US HOLDINGS 6.7% 15/11/2033	25,000	USD	24,465	0.07	FNMA 5.5% TBA 15/10/2035	180,000	USD	174,467	0.53
DIGITAL EURO FINCO 2.625% 15/04/2024	100,000	EUR	104,365	0.32	GNMA 3.5% TBA 15/10/2041	230,000	USD	202,869	0.62
FISERV 5.375% 21/08/2028	82,000	USD	81,009	0.25	GNMA 4% TBA 15/10/2039	200,000	USD	180,936	0.55
FISERV 5.625% 21/08/2033	66,000	USD	64,104	0.19	GNMA 4.5% TBA 21/10/2043	120,000	USD	111,204	0.34
FORD MOTOR CREDIT 7.2% 10/06/2030	200,000	USD	201,676	0.61				1,596,581	4.85
GLOBAL PAYMENTS 4.875% 17/03/2031	131,000	EUR	135,427	0.41	TOTAL ASSET BACKED SECURITIES			1,596,581	4.85
MORGAN STANLEY 5.424% VRN 21/07/2034	13,000	USD	12,316	0.04	TOTAL TRANSFERABLE SECURITIES				
MORGAN STANLEY 5.449% VRN 20/07/2029	19,000	USD	18,556	0.06	ADMITTED TO AN OFFICIAL STOCK EXCHANGE LISTING			22,393,198	67.98
OTIS WORLDWIDE 5.25% 16/08/2028	127,000	USD	125,117	0.38	TRANSFERABLE SECURITIES TRADED ON ANOTHER REGULATED MARKET				
SEMPRA ENERGY 5.5% 01/08/2033	150,000	USD	144,189	0.44	BONDS				
US (GOVT) 3.5% 15/02/2033	230,000	USD	211,654	0.64	BELGIUM				
US (GOVT) 3.625% 15/05/2026	550,000	USD	533,393	1.62	BELGIUM (GOVT) 1% 22/06/2031	200,000	EUR	178,860	0.54
US (GOVT) 3.625% 15/05/2053	90,000	USD	74,897	0.23				178,860	0.54
US (GOVT) 3.375% 15/05/2033	132,000	USD	120,068	0.36	CANADA				
US (GOVT) 3.875% 30/04/2025	180,000	USD	176,354	0.54	CANADA (GOVT) 1.5% 01/12/2031	880,000	CAD	536,090	1.63
US (GOVT) 3.875% 31/12/2029	400,000	USD	383,953	1.17	CANADA (GOVT) 1.75% 01/12/2053	165,000	CAD	77,345	0.23
US (GOVT) 3.875% 15/08/2033	70,000	USD	66,330	0.20				613,435	1.86
US (GOVT) 3.875% 15/05/2043	76,000	USD	66,393	0.20	CHINA				
US (GOVT) 4% 28/02/2030	725,000	USD	700,616	2.13	CHINA (GOVT) 3.27% 19/11/2030	9,000,000	CNY	1,290,813	3.93
US (GOVT) 4.125% 31/07/2028	2,772,000	USD	2,715,153	8.23	CHINA (GOVT) 3.39% 16/03/2050	2,400,000	CNY	349,209	1.06
US (GOVT) 4.125% 15/08/2053	16,000	USD	14,596	0.04				1,640,022	4.99
XCEL ENERGY 5.45% 15/08/2033	93,000	USD	89,231	0.27	FRANCE				
			6,392,060	19.40	CREDIT AGRICOLE 6.316% VRN 03/10/2029	250,000	USD	250,574	0.76
TOTAL BONDS			20,796,617	63.13	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					COLUMBIA PIPELINES				
3.875% 14/09/2033	102,000	EUR	105,781	0.32	HOLDING 6.042% 15/08/2028	46,000	USD	45,868	0.14
VODAFONE GROUP 4.2%					COLUMBIA PIPELINES OPERATING				
13/12/2027	200,000	AUD	122,782	0.37	6.497% 15/08/2043	61,000	USD	59,739	0.18
			228,563	0.69	DELTA AIR LINES 4.75%				
IRELAND					20/10/2028	142,941	USD	136,061	0.41
AIB GROUP 6.608% VRN					JACKSON FINANCIAL 4%				
13/09/2029	200,000	USD	199,594	0.61	23/11/2051	97,000	USD	61,398	0.19
AVOLON HOLDINGS FUNDING					JACKSON NATIONAL LIFE				
4.25% 15/04/2026	22,000	USD	20,725	0.06	GLOBAL 5.25% 12/04/2028	224,000	USD	209,030	0.63
			220,319	0.67	MOHAWK INDUSTRIES 5.85%				
ITALY					18/09/2028	40,000	USD	39,895	0.12
ENI 4.25% 19/05/2033	100,000	EUR	103,055	0.31	NATIONAL GRID NORTH				
ITALY (GOVT) 0.9%					AMERICA 4.668% 12/09/2033	132,000	EUR	137,799	0.42
01/04/2031	685,000	EUR	563,585	1.71	NISSAN MOTOR ACCEPTANCE				
			666,640	2.02	7.05% 15/09/2028	60,000	USD	60,057	0.18
JAPAN					US (GOVT) 1.375%				
JAPAN (GOVT) 2%					15/11/2040	980,000	USD	583,483	1.77
20/03/2027	27,000,000	JPY	192,493	0.58	US (GOVT) 1.375%				
			192,493	0.58	15/08/2050	1,691,000	USD	830,043	2.53
LUXEMBOURG					US (GOVT) 1.625%				
BLACKSTONE PROPERTY					15/05/2026	1,257,000	USD	1,157,618	3.52
PARTNERS 2.625%					US (GOVT) 3.75%				
20/10/2028	100,000	GBP	94,595	0.29	31/05/2030	347,000	USD	330,138	1.00
GRAND CITY PROPERTIES					VERALTO 4.15% 19/09/2031	100,000	EUR	104,331	0.32
1.5% VRN PERP	100,000	EUR	50,737	0.15	WARNERMEDIA HOLDINGS				
LOGICOR FINANCING 2.25%					5.05% 15/03/2042	58,000	USD	45,228	0.14
13/05/2025	100,000	EUR	100,535	0.31	WEA FINANCE 2.875%				
			245,867	0.75	15/01/2027	20,000	USD	17,230	0.05
NETHERLANDS								3,817,918	11.60
FERROVIAL 4.375%					TOTAL BONDS				
13/09/2030	141,000	EUR	147,347	0.45				9,461,240	28.73
IBERDROLA INTERNATIONAL					ASSET BACKED SECURITIES				
2.625% VRN PERP	200,000	EUR	209,430	0.63	UNITED STATES				
			356,777	1.08	ASSET BACKED FUNDING				
SWEDEN					4.18% 25/03/2033	7,500,000	USD	117,060	0.36
SWEDEN (GOVT) 1%					FANNIE 1.5% TBA 15/10/2051	130,000	USD	93,991	0.29
12/11/2026	450,000	SEK	38,726	0.12	FNMA 1.5% TBA 15/10/2035	280,000	USD	234,071	0.71
			38,726	0.12	FNMA 2% TBA 25/02/2029	400,000	USD	344,184	1.04
SWITZERLAND					FNMA 5% TBA 15/10/2040	250,000	USD	236,768	0.72
CREDIT SUISSE GROUP					FNMA 6% TBA 15/10/2035	120,000	USD	118,734	0.36
3.091% VRN 14/05/2032	250,000	USD	198,628	0.60	GNMA 2% TBA 15/10/2051	290,000	USD	231,060	0.70
			198,628	0.60	GNMA 3% TBA 15/10/2046	150,000	USD	128,156	0.39
UNITED ARAB EMIRATES					GNMA 5% TBA 21/10/2043	70,000	USD	66,590	0.20
FIRST ABU DHABI BANK								1,570,614	4.77
6.32% VRN 04/04/2034	397,000	USD	397,040	1.21	TOTAL ASSET BACKED SECURITIES				
			397,040	1.21	TOTAL TRANSFERABLE SECURITIES				
					TRADED ON ANOTHER REGULATED MARKET				
								11,031,854	33.50

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				
						450,000	GBP	534,432	0.32
BONDS					ANGLO AMERICAN CAPITAL 3.375% 11/03/2029				
						400,000	GBP	426,324	0.25
CZECH REPUBLIC					BARCLAYS PLC 4.918% VRN 08/08/2030				
CZECH (GOVT) 4.9%						673,000	EUR	703,232	0.42
14/04/2034	23,000,000	CZK	1,008,777	0.60	BP CAPITAL MARKETS 4.375% VRN PERP				
			1,008,777	0.60		136,000	USD	130,098	0.08
FINLAND					CENTRICA 5.25% VRN 10/04/2075				
BALDER FINLAND 2%						500,000	GBP	587,226	0.35
18/01/2031	1,120,000	EUR	771,148	0.45	HEATHROW FUNDING 4.5% 11/07/2035				
TEOLLISUUDEN VOIMA 4.75% 01/06/2030	528,000	EUR	548,052	0.33		764,000	EUR	793,881	0.47
			1,319,200	0.78	HSBC HOLDINGS 6.8% VRN 14/09/2031				
FRANCE						1,075,000	GBP	1,326,350	0.79
ALD 4.875% 06/10/2028	2,300,000	EUR	2,447,662	1.46	HSBC HOLDINGS 8.201% VRN 16/11/2034				
AXA 3.941% VRN PERP	900,000	EUR	935,422	0.55		886,000	GBP	1,121,076	0.66
BANQUE STELLANTIS FRANCE 4% 21/01/2027	1,800,000	EUR	1,879,563	1.11	NATIONAL GRID 4.275% 16/01/2035				
ELECTRICITE DE FRANCE 3.375% VRN PERP	800,000	EUR	655,504	0.39		1,056,000	EUR	1,064,105	0.63
ELECTRICITE DE FRANCE 5.875% VRN PERP	400,000	GBP	409,088	0.24	NATIONAL GRID PLC 5.602% 12/06/2028				
ELECTRICITE DE FRANCE 6% VRN PERP	500,000	GBP	566,354	0.34		307,000	USD	304,222	0.18
LA POSTE 3.125% VRN PERP	1,500,000	EUR	1,474,309	0.87	ROYAL BANK OF SCOTLAND GROUP 3.622% VRN 14/08/2030				
ORANGE 1.375% VRN PERP	800,000	EUR	678,046	0.40		2,715,000	GBP	3,112,564	1.85
PRAEMIA HEALTHCARE 5.5% 19/09/2028	600,000	EUR	634,005	0.38		1,543,000	EUR	1,604,283	0.95
RCI BANQUE 4.125% 01/12/2025	825,000	EUR	868,134	0.51	SSE PLC 4% 05/09/2031 STANDARD CHARTERED 6.301% VRN 09/01/2029				
RCI BANQUE 4.875% 02/10/2029	1,409,000	EUR	1,482,181	0.88		1,289,000	USD	1,285,048	0.76
TDF INFRASTRUCTURE 5.625% 21/07/2028	800,000	EUR	850,391	0.50				12,992,841	7.71
VEOLIA ENVIRONNEMENT 2.5% VRN PERP	1,000,000	EUR	871,273	0.52	INDONESIA				
WPP FINANCE 4.125% 30/05/2028	432,000	EUR	453,929	0.27					
			14,205,861	8.42	INDONESIA (GOVT) 1.1% 12/03/2033				
GERMANY						468,000	EUR	358,258	0.21
COMMERZBANK 5.25% VRN 25/03/2029	700,000	EUR	739,943	0.44				358,258	0.21
CONTINENTAL AG 4% 01/03/2027	1,509,000	EUR	1,591,884	0.95	ITALY				
DEUTSCHE BANK 10% VRN PERP	600,000	EUR	630,512	0.37					
EON 3.75% 01/03/2029	1,223,000	EUR	1,278,631	0.76	ENI 3.375% VRN PERP				
			4,240,970	2.52		616,000	EUR	550,552	0.33
								550,552	0.33
					LUXEMBOURG				
					AROUNDTOWN 1.625% VRN PERP				
						1,100,000	EUR	394,926	0.23
					AROUNDTOWN 2.875% VRN PERP				
						840,000	EUR	347,920	0.21
								742,846	0.44
					MOROCCO				
					MOROCCO (GOVT) 5.95% 08/03/2028				
						671,000	USD	663,027	0.39
								663,027	0.39
					NETHERLANDS				
					GENERALI FINANCE 4.596% VRN PERP				
						100,000	EUR	103,633	0.06
					MERCEDESSENZ 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				
CREDIT SUISSE GROUP					FRN 17/08/2031	500,000	GBP	541,775	0.32
2.125% VRN 13/10/2026	2,200,000	EUR	2,212,533	1.31				2,863,800	1.69
UBS AGLONDON 5.65% 11/09/2028	1,400,000	USD	1,382,080	0.82	UNITED STATES				
			3,594,613	2.13	CONNECTICUT AVENUE				
UNITED STATES					SECURITIES FRN 25/12/2041	1,225,000	USD	1,207,297	0.72
AIRCASTLE 6.5% 18/07/2028	1,708,000	USD	1,678,805	1.00				1,207,297	0.72
AMERICAN EXPRESS 5.625% VRN 28/07/2034	514,000	USD	487,174	0.29	TOTAL ASSET BACKED SECURITIES			4,071,097	2.41
AMERICAN TOWER 4.625% 16/05/2031	1,302,000	EUR	1,353,497	0.80	TOTAL TRANSFERABLE SECURITIES				
BANK OF AMERICA 5.526% 18/08/2026	1,850,000	USD	1,842,513	1.09	ADMITTED TO AN OFFICIAL STOCK			77,701,140	46.08
BANK OF AMERICA 5.872% VRN 15/09/2034	1,180,000	USD	1,153,651	0.68	EXCHANGE LISTING				
					TRANSFERABLE SECURITIES TRADED ON ANOTHER REGULATED				
					MARKET				
					BONDS				

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								6,270,928	3.72
CHINA (GOVT) 2.88%					MACAU				
25/02/2033	9,500,000	CNY	1,322,444	0.78	SANDS CHINA 5.4%				
EXPORTIMPORT BANK OF					08/08/2028	1,045,000	USD	984,030	0.58
CHINA 3.1% 13/02/2033	9,500,000	CNY	1,328,057	0.79				984,030	0.58
			2,650,501	1.57	NETHERLANDS				
FRANCE					FERROVIAL 4.375%				
CREDIT AGRICOLE 6.316%					13/09/2030	2,016,000	EUR	2,106,742	1.25
VRN 03/10/2029	2,265,000	USD	2,270,197	1.35	IBERDROLA INTERNATIONAL				
			2,270,197	1.35	1.874% VRN PERP	700,000	EUR	670,987	0.40
GERMANY					MYLAN 3.125% 22/11/2028	690,000	EUR	673,221	0.40
COMMERZBANK 6.125% VRN								3,450,950	2.05
PERP	1,000,000	EUR	955,801	0.56	SWITZERLAND				
DEUTSCHE BANK 4% VRN					CREDIT SUISSE GROUP				
24/06/2032	900,000	EUR	852,247	0.51	3.091% VRN 14/05/2032	750,000	USD	595,882	0.35
			1,808,048	1.07	UBS GROUP 6.301% VRN				
GREAT BRITAIN					22/09/2034	457,000	USD	448,849	0.27
BARCLAYS 8.875% VRN								1,044,731	0.62
PERP	424,000	GBP	480,627	0.29	UNITED ARAB EMIRATES				
BERKELEY GROUP 2.5%					FIRST ABU DHABI BANK				
11/08/2031	921,000	GBP	760,310	0.45	6.32% VRN 04/04/2034	2,060,000	USD	2,060,208	1.22
LLOYDS BANKING GROUP								2,060,208	1.22
8.5% VRN PERP	550,000	GBP	627,981	0.37	UNITED STATES				
PENSION INSURANCE					AIRCASTLE 5.25%				
7.375% VRN PERP	600,000	GBP	642,055	0.38	11/08/2025	1,910,000	USD	1,861,377	1.10
RECKITT BENCKISER					ASHTREAD CAPITAL 4.25%				
TREASURY 3.875% 14/09/2033	1,301,000	EUR	1,349,227	0.79	01/11/2029	2,200,000	USD	1,954,814	1.17
ROTHESAY LIFE 5% VRN					AVOLON HOLDINGS FUNDING				
PERP	526,000	GBP	415,199	0.25	5.5% 15/01/2026	800,000	USD	775,575	0.46
ROTHESAY LIFE 5.5% VRN					COLUMBIA PIPELINES				
17/09/2029	502,000	GBP	601,470	0.36	HOLDING 6.042% 15/08/2028	440,000	USD	438,738	0.26
			4,876,869	2.89	COLUMBIA PIPELINES				
IRELAND					OPERATING 6.036%				
AVOLON HOLDINGS FUNDING					15/11/2033	998,000	USD	978,470	0.58
4.25% 15/04/2026	32,000	USD	30,145	0.02	DELTA AIR LINES 4.75%				
			30,145	0.02	20/10/2028	1,669,412	USD	1,589,063	0.94
ITALY					JACKSON NATIONAL LIFE				
ENI 4.25% 19/05/2033	646,000	EUR	665,737	0.39	GLOBAL 5.25% 12/04/2028	2,889,000	USD	2,695,927	1.61
INTESA SANPAOLO 6.625%					MOHAWK INDUSTRIES 5.85%				
20/06/2033	550,000	USD	520,834	0.31	18/09/2028	510,000	USD	508,657	0.30
UNIONE DI BANCHE					NATIONAL GRID NORTH				
ITALIANE 5.875% VRN PERP	780,000	EUR	788,601	0.47	AMERICA 4.668% 12/09/2033	1,674,000	EUR	1,747,536	1.04
			1,975,172	1.17	NISSAN MOTOR ACCEPTANCE				
LUXEMBOURG					7.05% 15/09/2028	780,000	USD	780,747	0.46
BLACKSTONE PROPERTY					PARAMOUNT GLOBAL 6.375%				
PARTNERS 2.625%					VRN 30/03/2062	1,880,000	USD	1,487,489	0.88
20/10/2028	1,348,000	GBP	1,275,140	0.76	SYNCHRONY FINANCIAL				
GRAND CITY PROPERTIES					2.875% 28/10/2031	1,590,000	USD	1,132,973	0.67
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
BONDS					STORA ENSO OYJ 0.625% 02/12/2030	3,323,000	EUR	2,674,398	0.10
								12,171,894	0.45
AUSTRALIA					FRANCE				
SCENTRE MANAGEMENT 3.875% 16/07/2026	1,072,000	GBP	1,229,679	0.05	ALD 4% 05/07/2027	6,100,000	EUR	6,329,091	0.23
SYDNEY AIRPORT FINANCE 2.75% 23/04/2024	3,100,000	EUR	3,255,852	0.12	ALD 4.875% 06/10/2028	7,600,000	EUR	8,087,928	0.30
TOYOTA FINANCE AUSTRALIA 2.28% 21/10/2027	8,350,000	EUR	8,310,141	0.30	APRR 1.5% 17/01/2033	7,000,000	EUR	6,043,198	0.22
TOYOTA FINANCE AUSTRALIA 3.92% 28/06/2027	2,083,000	GBP	2,413,213	0.09	ARVAL SERVICE LEASE FRANCE 3.375% 04/01/2026	9,000,000	EUR	9,308,525	0.34
			15,208,885	0.56	AXA 3.875% VRN PERP	7,700,000	EUR	7,922,863	0.29
BELGIUM					AXA VRN PERP	200,000	GBP	236,417	0.01
ANHEUSER-BUSCH INBEV 2.125% 02/12/2027	6,600,000	EUR	6,554,348	0.24	BANQUE FEDERATIVE DU CREDIT MUTUEL 4.125% 18/09/2030	5,900,000	EUR	6,176,340	0.23
BELFIUS BANK 3.875% 12/06/2028	7,000,000	EUR	7,315,718	0.27	BANQUE FEDERATIVE DU CREDIT MUTUEL 5.125% 13/01/2033	8,000,000	EUR	8,256,937	0.30
ELIA GROUP 5.85% VRN PERP	10,200,000	EUR	10,817,404	0.39	BNP PARIBAS 1.25% 13/07/2031	600,000	GBP	518,294	0.02
ELIA SYSTEM OPERATOR 2.75% VRN PERP	2,200,000	EUR	2,319,552	0.09	BNP PARIBAS 2.5% VRN 31/03/2032	6,000,000	EUR	5,721,554	0.21
FLUVIUS SYSTEM OPERATOR 0.25% 02/12/2030	6,300,000	EUR	5,131,376	0.19	BNP PARIBAS 2.875% 24/02/2029	2,000,000	GBP	2,080,595	0.08
FLUVIUS SYSTEM OPERATOR 3.875% 18/03/2031	7,400,000	EUR	7,664,218	0.28	BNP PARIBAS 3.875% VRN 10/01/2031	12,000,000	EUR	12,478,826	0.46
			39,802,616	1.46	BPCE 5.25% 16/04/2029	1,500,000	GBP	1,689,593	0.06
CANADA					BPCE 6.125% 24/05/2029	1,100,000	GBP	1,326,128	0.05
BANK OF MONTREAL 5.3% 05/06/2026	22,150,000	USD	21,878,340	0.80	CARREFOUR 4.125% 12/10/2028	5,700,000	EUR	6,021,638	0.22
BANK OF NOVA SCOTIA 2.875% 03/05/2027	2,050,000	GBP	2,271,021	0.08	CREDIT AGRICOLE 2% 25/03/2029	10,800,000	EUR	9,831,365	0.36
BANK OF NOVA SCOTIA 5.25% 12/06/2028	8,270,000	USD	8,069,036	0.30	CREDIT AGRICOLE 3.875% 20/04/2031	10,100,000	EUR	10,417,549	0.38
CANADIAN IMPERIAL BANK OF COMMERCE 5.001% 28/04/2028	6,250,000	USD	6,014,497	0.22	CREDIT AGRICOLE 4% 18/01/2033	3,000,000	EUR	3,102,002	0.11
ROYAL BANK OF CANADA 5% 24/01/2028	1,333,000	GBP	1,573,351	0.06	CREDIT AGRICOLE 4.875% 23/10/2029	2,700,000	GBP	3,140,819	0.12
TORONTODOMINION BANK 2.875% 05/04/2027	3,109,000	GBP	3,449,343	0.13	CREDIT AGRICOLE ASSURANCES 2% 17/07/2030	2,800,000	EUR	2,384,721	0.09
WASTE CONNECTIONS 2.2% 15/01/2032	5,410,000	USD	4,186,822	0.15	CREDIT MUTUEL ARKEA 3.875% 22/05/2028	7,500,000	EUR	7,827,347	0.29
			47,442,410	1.74	DANONE 3.47% 22/05/2031	10,000,000	EUR	10,234,126	0.38
DENMARK					EDENRED 3.625% 13/06/2031	6,200,000	EUR	6,327,225	0.23
DONG ENERGY 4.875% 12/01/2032	1,400,000	GBP	1,580,913	0.06	ELECTRICITE DE FRANCE 4.625% 25/01/2043	4,000,000	EUR	3,882,856	0.14
ORSTED 2.25% 14/06/2028	3,344,000	EUR	3,269,447	0.12	ELECTRICITE DE FRANCE 5.875% VRN PERP	600,000	GBP	613,632	0.02
ORSTED 4.125% 01/03/2035	5,231,000	EUR	5,393,473	0.20	ELECTRICITE DE FRANCE 6% 23/01/2114	200,000	GBP	202,004	0.01
ORSTED 5.375% 13/09/2042	252,000	GBP	275,211	0.01	ELECTRICITE DE FRANCE 6% VRN PERP	400,000	GBP	453,083	0.02
			10,519,044	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 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 3.125% 21/11/2031	1,000,000	GBP	1,007,724	0.04	LEGAL GENERAL GROUP 3.75% VRN 26/11/2049	1,300,000	GBP	1,318,686	0.05
BRITISH TELECOMMUNICATIONS 5.75% 13/02/2041	827,000	GBP	923,815	0.03	LLOYDS BANKING GROUP 1.875% VRN 15/01/2026	1,870,000	GBP	2,159,571	0.08
BROADGATE 4.821% 05/07/2036	540,000	GBP	611,727	0.02	LLOYDS BANKING GROUP 2% VRN 12/04/2028	500,000	GBP	527,117	0.02
BUPA FINANCE 5% 08/12/2026	425,000	GBP	496,730	0.02	LLOYDS BANKING GROUP 2.707% VRN 03/12/2035	1,503,000	GBP	1,362,077	0.05
CENTRICA 5.25% VRN 10/04/2075	500,000	GBP	587,226	0.02	LLOYDS BANKING GROUP 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 TRUST 2% 31/03/2032	900,000	GBP	821,078	0.03
CENTRICA PLC 4.25% 12/09/2044	1,000,000	GBP	923,186	0.03	LONDON QUADRANT HOUSING TRUST 2% 20/10/2038	1,050,000	GBP	780,571	0.03
CLARION FUNDING 1.875% 22/01/2035	3,162,000	GBP	2,592,549	0.10	MOTABILITY OPERATIONS GROUP 2.375% 03/07/2039	380,000	GBP	307,700	0.01
CLARION HOUSING GROUP 3.125% 19/04/2048	1,000,000	GBP	765,785	0.03	MOTABILITY OPERATIONS GROUP 4.875% 17/01/2043	1,757,000	GBP	1,934,640	0.07
CYBG 4% VRN 25/09/2026	1,000,000	GBP	1,143,434	0.04	NATIONAL GAS TRANSMISSION 5.75% 05/04/2035	1,339,000	GBP	1,557,169	0.06
DIAGEO FINANCE 2.75% 08/06/2038	1,000,000	GBP	877,608	0.03	NATIONAL GRID 3.875% 16/01/2029	12,525,000	EUR	12,932,331	0.47
ENW FINANCE 1.415% 30/07/2030	1,053,000	GBP	976,513	0.04	NATIONAL GRID ELECTRICITY TRANS- MISSION 4% 08/06/2027	450,000	GBP	517,076	0.02
GATWICK FUNDING 3.125% 28/09/2041	1,614,000	GBP	1,320,312	0.05	NATIONAL GRID GAS 1.375% 07/02/2031	1,241,000	GBP	1,097,851	0.04
GLAXOSMITHKLINE 6.375% 09/03/2039	900,000	GBP	1,174,632	0.04	NATIONAL GRID GAS 1.625% 14/01/2043	1,188,000	GBP	700,477	0.03
HAMMERSON 7.25% 21/04/2028	1,100,000	GBP	1,279,323	0.05	NATIONAL GRID GAS FINANCE 2.625% 22/09/2038	1,000,000	GBP	765,647	0.03
HEATHROW FINANCE 5.75% 03/03/2025	550,000	GBP	657,981	0.02	NATIONAL GRID GAS FINANCE 2.75% 22/09/2046	713,000	GBP	485,317	0.02
HEATHROW FUNDING 2.75% 13/10/2031	1,142,000	GBP	1,168,805	0.04	NATIONWIDE BUILDING SOCIETY 2% VRN 25/07/2029	8,000,000	EUR	8,211,213	0.30
HEATHROW FUNDING 4.625% 31/10/2046	660,000	GBP	628,100	0.02	NATIONWIDE BUILDING SOCIETY 6.125% 21/08/2028	1,143,000	GBP	1,412,622	0.05
HEATHROW FUNDING 5.875% 13/05/2041	700,000	GBP	804,476	0.03	NATWEST GROUP 1.642% VRN 14/06/2027	6,380,000	USD	5,643,385	0.21
HSBC HOLDINGS 1.75% VRN 24/07/2027	1,500,000	GBP	1,618,571	0.06	NATWEST GROUP 3.619% VRN 29/03/2029	1,739,000	GBP	1,887,762	0.07
HSBC HOLDINGS 3% VRN 22/07/2028	1,000,000	GBP	1,082,735	0.04	NATWEST GROUP 7.416% VRN 06/06/2033	768,000	GBP	932,323	0.03
HSBC HOLDINGS 5.875% VRN PERP	1,295,000	GBP	1,415,667	0.05	NATWEST GROUP PLC 1.75% VRN 02/03/2026	10,000,000	EUR	10,166,374	0.37
HSBC HOLDINGS 6.8% VRN 14/09/2031	1,286,000	GBP	1,586,685	0.06	NATWEST MARKETS 1.6% 29/09/2026	5,175,000	USD	4,552,874	0.17
HSBC HOLDINGS 7% 07/04/2038	800,000	GBP	953,898	0.03	NGG FINANCE 5.625% VRN 18/06/2073	1,100,000	GBP	1,283,806	0.05
HSBC HOLDINGS 8.201% VRN 16/11/2034	1,972,000	GBP	2,495,216	0.09	NORTHERN POWERGRID NORTHEAST 1.875% 16/06/2062	1,000,000	GBP	523,792	0.02
LEGAL AND GENERAL GROUP 4.5% VRN 01/11/2050	800,000	GBP	832,190	0.03	NORTHERN POWERGRID NORTHEAST 3.25% 01/04/2052	1,446,000	GBP	1,135,430	0.04
LEGAL AND GENERAL GROUP 5.375% VRN 27/10/2045	1,705,000	GBP	2,022,127	0.07					

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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					SOUTHERN GAS NETWORKS				
FINANCE 2.375% 05/10/2027	1,329,000	GBP	1,412,703	0.05	1.25% 02/12/2031	1,754,000	GBP	1,483,165	0.05
NORTHUMBRIAN WATER					SOUTHERN GAS NETWORK				
FINANCE 4.5% 14/02/2031	617,000	GBP	678,322	0.02	3.1% 15/09/2036	1,000,000	GBP	869,621	0.03
NORTHUMBRIAN WATER FINANCE					SOUTHERN WATER SERVICES				
PLC 6.375% 28/10/2034	1,167,000	GBP	1,407,054	0.05	FINANCE 2.375% 28/05/2028	850,000	GBP	856,501	0.03
PEABODY CAPITAL 5.25%					SOUTHERN WATER SERVICES				
17/03/2043	1,600,000	GBP	1,773,142	0.07	FINANCE 3% 28/05/2037	750,000	GBP	587,791	0.02
PENSION INSURANCE					SP MANWEB 4.875%				
3.625% 21/10/2032	668,000	GBP	604,850	0.02	20/09/2027	500,000	GBP	595,323	0.02
PENSION INSURANCE					SSE 3.74% VRN PERP	2,150,000	GBP	2,390,499	0.09
4.625% 07/05/2031	250,000	GBP	252,680	0.01	STANDARD CHARTERED				
PENSION INSURANCE 6.5%					1.822% 23/11/2025	10,935,000	USD	10,339,649	0.38
03/07/2024	1,000,000	GBP	1,214,741	0.04	STANDARD CHARTERED FRN				
PLACES FOR PEOPLE HOMES					30/03/2026	21,565,000	USD	21,692,150	0.81
5.875% 23/05/2031	500,000	GBP	603,931	0.02	TELEREAL SECURITISATION				
PLACES FOR PEOPLE					6.1645% 10/12/2033	622,000	GBP	623,535	0.02
TREASURY 2.5% 26/01/2036	1,262,000	GBP	1,053,672	0.04	TESCO CORPORATE TREASURY				
PRINCIPALITY BUILDING					SERVICE 4.25% 27/02/2031	6,326,000	EUR	6,488,405	0.24
SOCIETY 8.625% 12/07/2028	1,264,000	GBP	1,604,159	0.06	TESCO CORPORATE TREASURY				
PRUDENTIAL 3.875% VRN					SERVICES 1.875%				
20/07/2049	700,000	GBP	834,658	0.03	02/11/2028	545,000	GBP	550,509	0.02
PRUDENTIAL 5% VRN					THAMES WATER 5.125%				
20/07/2055	500,000	GBP	520,072	0.02	28/09/2037	2,013,000	GBP	2,014,295	0.07
PRUDENTIAL 5.7% VRN					THAMES WATER 6.75%				
19/12/2063	607,000	GBP	631,878	0.02	16/11/2028	520,000	GBP	614,724	0.02
PRUDENTIAL FUNDING ASIA					THAMES WATER UTIL CAY				
3.625% 24/03/2032	11,865,000	USD	10,158,307	0.37	FI 4.625% 04/06/2046	111,000	GBP	95,826	0.00
ROYAL BANK OF SCOTLAND					THAMES WATER UTILITIES				
3.125% VRN 28/03/2027	2,300,000	GBP	2,593,222	0.10	7.738% 09/04/2058	413,000	GBP	501,383	0.02
ROYAL BANK OF SCOTLAND					UK (GOVT) 1.25%				
4.269% VRN 22/03/2025	3,590,000	USD	3,552,316	0.13	22/10/2041	9,227,000	GBP	6,491,096	0.24
ROYAL BANK OF SCOTLAND GROUP					UK (GOVT) 1.25%				
3.622% VRN 14/08/2030	991,000	GBP	1,136,115	0.04	31/07/2051	2,550,000	GBP	1,415,925	0.05
ROYAL BANK OF SCOTLAND GROUP					UK (GOVT) 1.75%				
3.754% VRN 01/11/2029	800,000	USD	761,976	0.03	07/09/2037	5,700,000	GBP	4,894,196	0.18
SANTANDER UK GROUP HOLDINGS					UK (GOVT) 4.125%				
2.92% VRN 08/05/2026	1,000,000	GBP	1,147,833	0.04	29/01/2027	2,000,000	GBP	2,406,394	0.09
SANTANDER UK GROUP HOLDINGS					VIRGIN MONEY 5.125% VRN				
4.796% VRN 15/11/2024	6,750,000	USD	6,737,889	0.25	11/12/2030	280,000	GBP	321,530	0.01
SANTANDER UK GROUP HOLDINGS					VIRGIN MONEY UK 2.625%				
7.098% VRN 16/11/2027	729,000	GBP	898,885	0.03	VRN 19/08/2031	462,000	GBP	483,864	0.02
SANTANDER UK GROUP HOLDINGS					VODAFONE GROUP 2.2%				
7.482% VRN 29/08/2029	1,050,000	GBP	1,318,551	0.05	25/08/2026	9,600,000	EUR	9,722,251	0.36
SCOTTISH & SOUTHERN					VODAFONE GROUP 3%				
8.375% 20/11/2028	1,700,000	GBP	2,312,767	0.08	12/08/2056	1,699,000	GBP	1,111,819	0.04
SCOTTISH & SOUTHERN					WEIR GROUP PLCTHE				
ENERGY 2.25% 27/09/2035	650,000	GBP	551,907	0.02	6.875% 14/06/2028	1,070,000	GBP	1,318,172	0.05
SEVERN TRENT UTILITIES					WESSEX WATER SERVICES				
FINANCE 4.625% 30/11/2034	719,000	GBP	781,430	0.03	FINANCE 1.50% 17/09/2029	1,100,000	GBP	1,032,744	0.04
SOUTH EASTERN POWER NETWORKS					WESTERN POWER 5.75%				
6.375% 12/11/2031	800,000	GBP	1,014,882	0.04	23/03/2040	650,000	GBP	759,091	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 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%				
WESTERN POWER DISTRIBUTION					10/04/2031	750,000	GBP	601,096	0.02
1.75% 09/09/2031	688,000	GBP	626,346	0.02	AROUNDTOWN 4.75% VRN				
YORKSHIRE POWER 7.25%					PERP	1,895,000	GBP	1,014,750	0.04
04/08/2028	489,000	GBP	628,332	0.02	BLACKSTONE PROPERTY PARTNERS				
YORKSHIRE WATER FINANCE					4.875% 29/04/2032	200,000	GBP	189,989	0.01
1.75% 26/11/2026	1,333,000	GBP	1,421,197	0.05	CK HUTCHISON GROUP TELECOM				
			289,473,695	10.61	FINANCE 2% 17/10/2027	1,300,000	GBP	1,361,451	0.05
IRELAND					CNH INDUSTRIAL FINANCE				
AERCAP IRELAND CAPITAL					EUROPE 1.625% 03/07/2029	9,200,000	EUR	8,465,007	0.31
4.45% 01/10/2025	3,570,000	USD	3,440,971	0.13	LOGICOR FINANCING 2.75%				
AERCAP IRELAND CAPITAL					15/01/2030	578,000	GBP	533,714	0.02
4.625% 15/10/2027	6,580,000	USD	6,179,692	0.23	NESTLE FINANCE INTERNATIONAL				
AERCAP IRELAND CAPITAL					0% 03/03/2033	3,300,000	EUR	2,492,401	0.09
4.875% 16/01/2024	1,360,000	USD	1,354,964	0.05	NESTLE FINANCE INTERNATIONAL				
APTIV 4.15% 01/05/2052	7,000,000	USD	4,891,375	0.18	0.375% 03/12/2040	2,640,000	EUR	1,616,183	0.06
CRH SMW FINANCE 4.25%					RICHEMONT INTERNATIONAL				
11/07/2035	4,945,000	EUR	5,047,455	0.19	HOLDING 1.125% 26/05/2032	8,968,000	EUR	7,659,042	0.28
GE CAPITAL 5.875%								23,933,633	0.88
18/01/2033	1,000,000	GBP	1,203,249	0.04	NETHERLANDS				
JOHNSON CONTROLS INTERNATIONAL					AERCAP HOLDINGS 5.875%				
0.375% 15/09/2027	9,200,000	EUR	8,418,538	0.30	VRN 10/10/2079	2,100,000	USD	2,042,741	0.07
JOHNSON CONTROLS INTERNATIONAL					ALLIANDER 1.625% VRN				
2% 16/09/2031	3,650,000	USD	2,802,264	0.10	PERP	7,500,000	EUR	7,389,691	0.27
			33,338,508	1.22	COOPERATIEVE RABOBANK				
ITALY					1.106% VRN 24/02/2027	4,830,000	USD	4,293,768	0.16
2I RETE GAS 1.608%					DIAGEO CAPITAL 1.5%				
31/10/2027	7,400,000	EUR	7,116,525	0.26	08/06/2029	7,000,000	EUR	6,550,374	0.24
ASSICURAZIONI GENERALI					E.ON 5.875% 30/10/2037	1,500,000	GBP	1,765,464	0.06
5.272% 12/09/2033	7,687,000	EUR	7,992,951	0.29	EDP FINANCE 1.875%				
ASSICURAZIONI GENERALI					21/09/2029	6,100,000	EUR	5,679,413	0.21
5.399% 20/04/2033	5,500,000	EUR	5,780,921	0.21	ENEL FINANCE 5.75%				
ENEL 1.375% VRN PERP	11,825,000	EUR	10,312,051	0.38	14/09/2040	1,224,000	GBP	1,403,668	0.05
UNICREDIT 1.8% 20/01/2030	2,550,000	EUR	2,233,695	0.08	ENEL FINANCE INTERNATIONAL				
UNICREDIT 4.8% VRN					0.875% 17/01/2031	7,800,000	EUR	6,455,673	0.24
17/01/2029	7,400,000	EUR	7,823,259	0.29	ENEL FINANCE INTERNATIONAL				
			41,259,402	1.51	2.875% 11/04/2029	3,042,000	GBP	3,196,355	0.12
JAPAN					GIVAUDAN FINANCE EUROPE				
TAKEDA PHARMACEUTICAL					1.625% 22/04/2032	7,400,000	EUR	6,448,032	0.24
3% 21/11/2030	12,100,000	EUR	11,897,375	0.44	ING GROEP 1.125% VRN				
			11,897,375	0.44	07/12/2028	1,000,000	GBP	1,005,087	0.04
JERSEY					ING GROEP 6.25% VRN				
AA BOND 5.5% 31/07/2050	700,000	GBP	779,539	0.03	20/05/2033	600,000	GBP	698,793	0.03
CPUK FINANCE 5.876%					ING GROEP FRN 1%				
28/08/2027	1,000,000	GBP	1,191,836	0.04	13/11/2030	7,500,000	EUR	7,201,144	0.26
CPUK FINANCE 6.136%					INNOGY FINANCE 1.5%				
28/02/2047	500,000	GBP	586,792	0.02	31/07/2029	11,220,000	EUR	10,492,979	0.39
HEATHROW FUNDING 6.75%					INNOGY FINANCE 4.75%				
03/12/2028	990,000	GBP	1,235,645	0.05	31/01/2034	3,000,000	GBP	3,300,780	0.12
HSBC BANK FUND 5.844%					INNOGY FINANCE 6.125%				
VRN PERP	700,000	GBP	851,835	0.03	06/07/2039	500,000	GBP	601,523	0.02
			4,645,647	0.17					

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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
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

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

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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				10,901,056	0.40
US (GOVT) 4% 30/06/2028	19,039,000	USD	18,550,382	0.68	FRANCE				
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	GROUPE 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%				
ASSET BACKED SECURITIES					07/12/2027	1,000,000	GBP	1,002,708	0.04
UNITED STATES					SOCIETE GENERALE 6.691%				
BROADGATE FINANCING					VRN 10/01/2034	2,750,000	USD	2,678,103	0.10
5.098% 05/04/2035	500,000	GBP	474,294	0.02	SOCIETE GENERALE FRN				
			474,294	0.02	21/01/2026	6,340,000	USD	6,303,496	0.23
TOTAL ASSET BACKED SECURITIES			474,294	0.02				57,711,179	2.12
TOTAL TRANSFERABLE SECURITIES					GERMANY				
ADMITTED TO AN OFFICIAL STOCK			1,715,727,741	62.95	DEUTSCHE BANK 0.962%				
EXCHANGE LISTING					08/11/2023	5,075,000	USD	5,048,362	0.19
TRANSFERABLE SECURITIES TRADED ON ANOTHER REGULATED					DEUTSCHE BANK 1.75% VRN				
MARKET					19/11/2030	4,100,000	EUR	3,447,361	0.13
BONDS					DEUTSCHE BANK 2.311%				
AUSTRALIA					VRN 16/11/2027	6,640,000	USD	5,791,088	0.21
QBE INSURANCE GROUP					DEUTSCHE BANK 3.742%				
2.5% VRN 13/09/2038	1,616,000	GBP	1,579,540	0.06	VRN 07/01/2033	3,125,000	USD	2,260,896	0.08
			1,579,540	0.06				16,547,707	0.61
					GREAT BRITAIN				
					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

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
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 PERP	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			896,411,709	32.89
MARS 4.65% 20/04/2031	10,000,000	USD	9,534,674	0.35	TRADED ON ANOTHER REGULATED MARKET				
MERCEDESSENZ FINANCE NORTH AMERICA 5.1% 03/08/2028	5,770,000	USD	5,671,521	0.21	COLLECTIVE INVESTMENT SCHEMES				
MERCK 2.75% 10/12/2051	5,000,000	USD	3,051,534	0.11	IRELAND				
MOHAWK INDUSTRIES 5.85% 18/09/2028	3,550,000	USD	3,540,650	0.13	HSBC GLOBAL LIQUIDITY FUND	3,857,843	USD	3,857,843	0.14
MORGAN STANLEY 1.164% VRN 21/10/2025	8,750,000	USD	8,262,605	0.30	HSBC STERLING ESG LIQUIDITY FUND "Y INC"	5,004,058	GBP	6,107,701	0.23
MORGAN STANLEY 2.484% VRN 16/09/2036	7,285,000	USD	5,325,324	0.20	LIQUIDITY FUND Y INC	14	USD	14	0.00
MPLX 4.95% 01/09/2032	2,285,000	USD	2,088,879	0.08				9,965,558	0.37
MPLX 5.2% 01/03/2047	3,065,000	USD	2,524,373	0.09	LUXEMBOURG				
MPLX 5.5% 15/02/2049	3,585,000	USD	3,058,660	0.11	HSBC GIF GLOBAL ASSET BACKED BOND "Z"	371,642	USD	60,999,116	2.23
MPT OPERATING PARTNERSHIP 3.692% 05/06/28	850,000	GBP	700,475	0.03				60,999,116	2.23
PEPSICO 2.75% 21/10/2051	5,000,000	USD	3,138,297	0.12	TOTAL COLLECTIVE INVESTMENT SCHEMES			70,964,674	2.60
PVH CORP 3.125% 15/12/2027	5,106,000	EUR	5,104,106	0.19	OTHER TRANSFERABLE SECURITIES				
SABRA HEALTH CARE 3.9% 15/10/2029	3,990,000	USD	3,322,803	0.12	BONDS				
SANTANDER HOLDINGS 4.5% 17/07/2025	5,000,000	USD	4,850,945	0.18	FRANCE				
SYNCHRONY FINANCIAL 2.875% 28/10/2031	9,610,000	USD	6,847,719	0.25	BNP PARIBAS 2.588% VRN 12/08/2035	4,445,000	USD	3,343,220	0.12
SYNCHRONY FINANCIAL 4.875% 13/06/2025	10,330,000	USD	9,898,467	0.36				3,343,220	0.12
TARGA RESOURCES 4.95% 15/04/2052	17,805,000	USD	13,747,662	0.50	TOTAL BONDS			3,343,220	0.12
TEXAS INSTRUMENTS 2.7% 15/09/2051	8,095,000	USD	4,940,271	0.18	TOTAL OTHER TRANSFERABLE SECURITIES			3,343,220	0.12
TIME WARNER CABLE 5.25% 15/07/2042	1,450,000	GBP	1,406,506	0.05	TOTAL INVESTMENTS			2,686,447,344	98.56
TIME WARNER CABLE 5.75% 02/06/2031	800,000	GBP	912,047	0.03	OTHER NET ASSETS			39,310,013	1.44
TMOBILE USA 3.5% 15/04/2031	13,000,000	USD	11,031,669	0.40	TOTAL NET ASSETS			2,725,757,357	100.00
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	1,750,000	USD	1,681,502	0.15
BONDS								23,215,383	2.08
ANGOLA					CHINA				
ANGOLA (GOVT) 8.25%					SINOPEC GROUP OVERSEAS				
09/05/2028	6,106,000	USD	5,308,071	0.47	4.375% 17/10/2023	6,611,000	USD	6,606,881	0.59
ANGOLAN (GOVT) 9.125%					TIMES CHINA HOLDINGS				
26/11/2049	2,000,000	USD	1,439,624	0.13	5.75% 14/01/2027	5,800,000	USD	226,906	0.02
			6,747,695	0.60	ZHENRO PROPERTIES GROUP				
ARGENTINA					7.1% 10/09/2024	1,100,000	USD	11,284	0.00
ARGENTINA (GOVT) 0.125%								6,845,071	0.61
09/07/2035	279,236	USD	70,230	0.01	COLOMBIA				
PROVINCIA DE BUENOS					COLOMBIA (GOVT) 6.125%				
AIRESGO 5.25% 01/09/2037	6,375,101	USD	2,106,184	0.18	18/01/2041	4,300,000	USD	3,400,224	0.30
			2,176,414	0.19	COLOMBIA (GOVT) 7.5%				
AZERBAIJAN					02/02/2034	5,000,000	USD	4,758,006	0.43
AZERBAIJAN (GOVT) 3.5%					COLOMBIA (GOVT) 8%				
01/09/2032	5,340,000	USD	4,347,025	0.39	20/04/2033	10,000,000	USD	9,957,970	0.89
SOUTHERN GAS CORRIDOR					ECOPETROL 5.875%				
6.875% 24/03/2026	1,500,000	USD	1,494,140	0.13	02/11/2051	2,336,000	USD	1,494,519	0.13
			5,841,165	0.52	ECOPETROL 8.625%				
BAHRAIN					19/01/2029	6,400,000	USD	6,442,529	0.58
BAHRAIN (GOVT) 6.75%					ECOPETROL 8.875%				
20/09/2029	2,500,000	USD	2,463,779	0.22	13/01/2033	11,805,000	USD	11,566,231	1.04
BAHRAIN (GOVT) 7%								37,619,479	3.37
12/10/2028	4,400,000	USD	4,471,591	0.40	COSTA RICA				
BAHRAIN (GOVT) 7.375%					COSTA RICA (GOVT) 6.55%				
14/05/2030	12,800,000	USD	12,892,934	1.15	03/04/2034	4,500,000	USD	4,388,187	0.39
BAHRAIN (GOVT) 7.5%								4,388,187	0.39
20/09/2047	5,750,000	USD	5,116,111	0.46	DOMINICAN REPUBLIC				
CBB INTERNATIONAL SUKUK PROGRAMME					DOMINICAN REPUBLIC				
6.25% 18/10/2030	3,925,000	USD	3,867,752	0.35	(GOVT) 7.05% 03/02/2031	10,000,000	USD	9,723,012	0.87
			28,812,167	2.58				9,723,012	0.87
BRAZIL					EGYPT				
BRAZIL (GOVT) 6%					EGYPT (GOVT) 5.25%				
20/10/2033	2,000,000	USD	1,898,506	0.17	06/10/2025	1,865,000	USD	1,443,119	0.13
BRAZIL (GOVT) 10%					EGYPT (GOVT) 6.2004%				
01/01/2033	65,400	BRL	11,870,536	1.06	01/03/2024	3,000,000	USD	2,883,189	0.26
			13,769,042	1.23	EGYPT (GOVT) 6.588%				
CHILE					21/02/2028	5,915,000	USD	3,864,522	0.35
CHILE (GOVT) 5.33%					EGYPT (GOVT) 7.0529%				
05/01/2054	2,500,000	USD	2,247,340	0.20	15/01/2032	1,300,000	USD	750,483	0.07
CORP NACIONAL DEL COBRE					EGYPT (GOVT) 7.3%				
5.125% 02/02/2033	14,278,000	USD	13,218,427	1.18	30/09/2033	2,500,000	USD	1,399,897	0.13
CORP NACIONAL DEL COBRE					EGYPT (GOVT) 7.6003%				
5.95% 08/01/2034	2,300,000	USD	2,237,144	0.20	01/03/2029	5,060,000	USD	3,269,107	0.29
CORP NACIONAL DEL COBRE					EGYPT (GOVT) 7.625%				
DE CHILE 6.3% 08/09/2053	4,000,000	USD	3,830,970	0.35	29/05/2032	7,700,000	USD	4,474,988	0.41
					EGYPT (GOVT) 7.903%				
					21/02/2048	5,500,000	USD	2,836,219	0.25
					EGYPT (GOVT) 8.7002%				
					01/03/2049	2,000,000	USD	1,080,340	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%					23/02/2030	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

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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
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%				
PERU					22/05/2029	4,830,000	USD	4,610,216	0.41
PETROLEOS DEL PERU					SAUDI (GOVT) 4.75%				
4.75% 19/06/2032	6,900,000	USD	4,893,002	0.44	18/01/2028	3,148,000	USD	3,080,984	0.28
PETROLEOS DEL PERU					SAUDI (GOVT) 4.875%				
5.625% 19/06/2047	7,000,000	USD	4,240,068	0.38	18/07/2033	2,000,000	USD	1,905,007	0.17
			9,133,070	0.82	SAUDI (GOVT) 5.5%				
PHILIPPINES					25/10/2032	13,000,000	USD	13,021,037	1.17
PHILIPPINES (GOVT) 5.5%					SAUDI ARABIA (GOVT)				
17/01/2048	1,600,000	USD	1,509,724	0.14	3.45% 02/02/2061	2,000,000	USD	1,229,225	0.11
PHILIPPINES (GOVT)					SAUDI ARABIA (GOVT)				
5.609% 13/04/2033	1,650,000	USD	1,658,187	0.14	4.625% 04/10/2047	1,600,000	USD	1,272,464	0.11
			3,167,911	0.28	SAUDI ARABIA (GOVT) 5%				
POLAND					17/04/2049	14,810,000	USD	12,432,869	1.11
BANK GOSPODARSTWA KRAJOWEGO					SAUDI ARABIA (GOVT)				
5.375% 22/05/2033	3,030,000	USD	2,869,319	0.26	5.25% 16/01/2050	6,630,000	USD	5,778,932	0.52
POLAND (GOVT) 4.875%					SAUDI ELECTRICITY SUKUK PROGRAMME				
04/10/2033	4,000,000	USD	3,725,700	0.33	5.684% 11/04/2053	2,200,000	USD	1,983,106	0.18
POLAND (GOVT) 5.5%								51,440,718	4.61
16/11/2027	3,500,000	USD	3,507,960	0.31	SENEGAL				
POLAND (GOVT) 5.5%					SENEGAL (GOVT) 6.75%				
04/04/2053	1,600,000	USD	1,448,109	0.13	13/03/2048	2,000,000	USD	1,345,870	0.12
POLAND (GOVT) 5.75%								1,345,870	0.12
16/11/2032	1,000,000	USD	1,003,960	0.09	SERBIA				
			12,555,048	1.12	SERBIA (GOVT) 6.25%				
QATAR					26/05/2028	2,620,000	USD	2,572,643	0.23
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	7,500,000	USD	5,791,329	0.52
ROMANIA (GOVT) 3%					SOUTH AFRICA (GOVT)				
27/02/2027	6,000,000	USD	5,462,060	0.49	7.3% 20/04/2052	2,500,000	USD	1,988,428	0.18
ROMANIA (GOVT) 7.125%					SOUTH AFRICA (GOVT) 9%				
17/01/2033	5,000,000	USD	5,124,036	0.46	31/01/2040	208,000,000	ZAR	8,143,123	0.73
ROMANIA (GOVT) 7.625%					TRANSNET 8.25% 06/02/2028	5,000,000	USD	4,798,999	0.43
17/01/2053	7,700,000	USD	7,879,111	0.70				32,325,333	2.90
ROME (GOVT) 5.25%					SRI LANKA				
25/11/2027	5,010,000	USD	4,888,766	0.44	SRI LANKA (GOVT) 6.75%				
			23,353,973	2.09	18/04/2028	1,400,000	USD	651,859	0.06

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

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
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			252,488,194	22.61
PAKISTAN					TOTAL TRANSFERABLE SECURITIES			252,488,194	22.61
PAKISTAN (GOVT) 6.875%					TRADED ON ANOTHER REGULATED MARKET				
05/12/2027	9,420,000	USD	4,836,691	0.44					
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			70,459,255	6.31
PARAGUAY (GOVT) 3.849%									
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	1,622,000	USD	1,600,827	1.40
INVERSIONES 6.125%					GREENKO POWER 4.3%				
23/06/2033	200,000	USD	194,980	0.17	13/12/2028	4,500,000	USD	3,594,132	3.14
INVERSIONES CMPC 3%					GREENKO SOLAR MAURITIUS				
06/04/2031	3,000,000	USD	2,390,635	2.09	5.95% 29/07/2026	1,500,000	USD	1,401,288	1.23
			2,585,615	2.26				6,596,247	5.77
CHINA					MEXICO				
ENN ENERGY HOLDINGS					BANCO MERCANTIL DEL				
2.625% 17/09/2030	1,500,000	USD	1,209,735	1.06	NORTE 6.625% VRN PERP	4,300,000	USD	3,414,432	2.99
			1,209,735	1.06	CEMEX 9.125% VRN PERP	1,212,000	USD	1,260,934	1.10
COLOMBIA					TRUST 6.95% 30/01/2044	650,000	USD	540,602	0.47
BANCOLOMBIA 4.875% VRN								5,215,968	4.56
18/10/2027	1,000,000	USD	933,888	0.82	NETHERLANDS				
			933,888	0.82	BRASKEM NETHERLANDS				
CZECH REPUBLIC					FINANCE 5.875% 31/01/2050	1,700,000	USD	1,220,454	1.07
ENERGOPRO 8.5% 04/02/2027	3,000,000	USD	2,953,666	2.58	BRASKEM NETHERLANDS				
ENERGOPRO 8.5%					FINANCE 7.25% 13/02/2033	1,223,000	USD	1,125,836	0.98
04/02/2027 (XS2436913383)	1,000,000	USD	984,555	0.86	BRASKEM NETHERLANDS				
			3,938,221	3.44	FINANCE 8.5% VRN 23/01/2081	1,500,000	USD	1,483,335	1.30
GREAT BRITAIN								3,829,625	3.35
IHS HOLDING 5.625%					POLAND				
29/11/2026	3,000,000	USD	2,482,322	2.17	CANPACK CANPACK 3.875%				
			2,482,322	2.17	15/11/2029	1,974,000	USD	1,615,605	1.41
INDIA								1,615,605	1.41
RENEW POWER 5.875%					SOUTH AFRICA				
05/03/2027	626,000	USD	579,232	0.51	ABSA GROUP 6.375% VRN				
RENEW WIND ENERGY 4.5%					PERP	1,700,000	USD	1,556,508	1.36
14/07/2028	5,000,000	USD	4,200,834	3.67				1,556,508	1.36
			4,780,066	4.18	SOUTH KOREA				
INDONESIA					NONGHYUP BANK 4.875%				
PERTAMINA GEOTHERMAL					03/07/2028	1,000,000	USD	971,262	0.85
ENERGY 5.15% 27/04/2028	1,500,000	USD	1,466,107	1.28	SHINHAN BANK 4.5%				
STAR ENG Y GEOTHERMAL WAYANG					12/04/2028	1,500,000	USD	1,440,866	1.26
WINDU 6.75% 24/04/2033	4,500,000	USD	3,518,029	3.08				2,412,128	2.11
TOWER BERSAMA INFRASTRUCTURE					UNITED ARAB EMIRATES				
2.8% 02/05/2027	500,000	USD	444,396	0.39	ALDAR SUKUK 3.875%				
TOWER BERSAMA INFRASTRUCTURE					22/10/2029	2,250,000	USD	2,032,874	1.78
4.25% 21/01/2025	1,000,000	USD	972,857	0.85	MAF GLOBAL SECURITIES				
			6,401,389	5.60	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			59,234,998	51.81
					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 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	2,000,000	USD	1,683,173	1.47
BRAZIL					CEMEX 5.125% VRN PERP	2,000,000	USD	1,869,430	1.63
BANCO BRADESCO 4.375%					KIMBERLYCLARK DE MEXICO				
18/03/2027	1,000,000	USD	953,666	0.83	2.431% 01/07/2031	1,500,000	USD	1,224,210	1.07
ITAU UNIBANCO HOLDING					MEXICHEM 4% 04/10/2027	1,000,000	USD	918,387	0.80
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	2,500,000	USD	2,083,015	1.82
CHILE					NEMAK 3.625% 28/06/2031	3,000,000	USD	2,250,603	1.97
EMPRESA DE TRANSPORTE					TRUST 4.869% 15/01/2030	3,000,000	USD	2,544,727	2.23
DE PASAJEROS 5% 25/01/2047	2,167,000	USD	1,812,194	1.58	TRUST 6.39% 15/01/2050	1,000,000	USD	769,483	0.67
			1,812,194	1.58	TRUST F 5.25% 30/01/2026	500,000	USD	480,641	0.42
CHINA								13,823,669	12.08
ENN ENERGY HOLDINGS					UNITED STATES				
4.625% 17/05/2027	500,000	USD	481,302	0.42	MERCADOLIBRE 2.375%				
			481,302	0.42	14/01/2026	500,000	USD	455,808	0.40
COSTA RICA					MERCADOLIBRE 3.125%				
INVESTMENT ENERGY					14/01/2031	4,000,000	USD	3,161,766	2.77
RESOURCES 6.25% 26/04/2029	2,750,000	USD	2,516,854	2.20				3,617,574	3.17
			2,516,854	2.20	TOTAL BONDS				
HONG KONG					TOTAL TRANSFERABLE SECURITIES				
MTR 1.625% 19/08/2030	1,590,000	USD	1,262,351	1.10	TRADED ON ANOTHER REGULATED MARKET				
			1,262,351	1.10				49,122,177	42.95
INDIA					OTHER TRANSFERABLE SECURITIES				
SHRIRAM TRANSPORT					BONDS				
FINANCE 4.15% 18/07/2025	1,000,000	USD	946,162	0.83	NETHERLANDS				
			946,162	0.83	IHS NETHERLANDS HOLDCO				
IRELAND					8% 18/09/2027	2,100,000	USD	1,767,108	1.55
C & W SENIOR FINANCING								1,767,108	1.55
DESIGNATED 6.875% 15/9/2027	5,500,000	USD	4,859,830	4.25	TOTAL BONDS				
			4,859,830	4.25	TOTAL OTHER TRANSFERABLE SECURITIES				
LUXEMBOURG					TOTAL INVESTMENTS				
AEGEA FINANCE 6.75%					OTHER NET ASSETS				
20/05/2029	4,000,000	USD	3,697,761	3.24	TOTAL NET ASSETS				
MILLICOM INTERNATIONAL								110,124,283	96.31
CELLULAR 4.5% 27/04/2031	2,000,000	USD	1,434,579	1.25				4,214,597	3.69
REDE D'OR FINANCE SARL								114,338,880	100.00
4.95% 17/01/2028	3,000,000	USD	2,746,026	2.40					
RUMO LUXEMBOURG 5.25%									
10/01/2028	2,000,000	USD	1,849,387	1.62					
			9,727,753	8.51					
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								178,749	0.25
BRAZIL (GOVT) 10%					GHANA				
01/01/2033	4,300	BRL	780,479	1.09	GHANA (GOVT) 7.875%				
			780,479	1.09	26/03/2027	420,000	USD	190,408	0.27
CHILE					GHANA (GOVT) 7.875%				
CHILE (GOVT) 5.33%					11/02/2035	400,000	USD	180,501	0.25
05/01/2054	200,000	USD	179,787	0.25	GHANA (GOVT) 8.125%				
CORP NACIONAL DEL COBRE					26/03/2032	670,000	USD	296,977	0.41
5.125% 02/02/2033	200,000	USD	185,158	0.26	GHANA (GOVT) 8.627%				
CORP NACIONAL DEL COBRE					16/06/2049	320,000	USD	136,878	0.19
DE CHILE 6.3% 08/09/2053	200,000	USD	191,548	0.27	GHANA (GOVT) 8.875%				
EMPRESA NACIONAL DEL					07/05/2042	200,000	USD	85,745	0.12
PETROLEO 6.15% 10/05/2033	200,000	USD	192,172	0.27	GHANA (GOVT) 8.95%				
INVERSIONES 6.125%					26/03/2051	200,000	USD	85,796	0.12
23/06/2033	200,000	USD	194,980	0.27				976,305	1.36
			943,645	1.32	GREAT BRITAIN				
COLOMBIA					ANTOFAGASTA 5.625%				
COLOMBIA (GOVT) 6.125%					13/05/2032	340,000	USD	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

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
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%				
PARAGUAY					25/10/2032	330,000	USD	330,534	0.46
PARAGUAY (GOVT) 5.85%					SAUDI ARABIA (GOVT) 5%				
21/08/2033	400,000	USD	379,469	0.53	17/04/2049	500,000	USD	419,746	0.59
			379,469	0.53	SAUDI ARABIA (GOVT)				
PERU					5.25% 16/01/2050	700,000	USD	610,144	0.85
PETROLEOS DEL PERU					SAUDI ELECTRICITY SUKUK PROGRAMME				
4.75% 19/06/2032	550,000	USD	390,022	0.55	5.684% 11/04/2053	200,000	USD	180,282	0.25
PETROLEOS DEL PERU								2,227,451	3.11
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					INSTITUTO COSTARRICENSE DE ELECTRICIDAD 6.75% 07/10/2031	400,000	USD	386,881	0.54
ADMITTED TO AN OFFICIAL STOCK			46,499,074	64.88				2,611,580	3.65
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 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%					BANCO MERCANTIL DEL NORTE				
22/02/2029	970,000	USD	890,496	1.24	SAGRAN 5.875% VRN PERP	450,000	USD	388,864	0.54
DOMINIC (GOVT) 6.4%					BANCO SANTANDER MEXICO				
05/06/2049	800,000	USD	639,675	0.89	5.375% 17/04/2025	300,000	USD	295,280	0.41
DOMINIC (GOVT) 6.5%					BBVA BANCO 5.125% VRN				
15/02/2048	200,000	USD	163,019	0.23	18/01/2033	200,000	USD	172,112	0.24
DOMINIC (GOVT) 6.85%					BBVA BANCOMER TEXAS				
27/01/2045	400,000	USD	342,794	0.48	5.875% VRN 13/09/2034	400,000	USD	351,010	0.49
			2,035,984	2.84	INFRAESTRUCTURA ENERGETICA				
ECUADOR					NOVA 3.75% 14/01/2028	200,000	USD	183,282	0.26
ECUADOR (GOVT) 0.5%					MEXICO (GOVT) 4.5%				
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%					MEXICO (GOVT) 5%				
31/07/2035	400,000	USD	150,073	0.21	27/04/2051	250,000	USD	194,281	0.27
ECUADOR (GOVT) 0.5%					TRUST 4.869% 15/01/2030	200,000	USD	169,648	0.24
31/07/2040	225,000	USD	75,063	0.10				2,176,142	3.04
			848,825	1.18	NETHERLANDS				
EL SALVADOR					PROSUS 3.257% 19/01/2027	400,000	USD	354,782	0.50
EL SALVADOR (GOVT)								354,782	0.50
6.375% 18/01/2027	200,000	USD	164,477	0.22	OMAN				
EL SALVADOR (GOVT)					OMAN (GOVT) 6.5%				
7.625% 01/02/2041	150,000	USD	103,981	0.15	08/03/2047	780,000	USD	698,033	0.97
			268,458	0.37				698,033	0.97
HUNGARY					PARAGUAY				
HUNGARY (GOVT) 5.375%					PARAGUAY (GOVT) 4.95%				
25/03/2024	68,000	USD	67,893	0.09	28/04/2031	220,000	USD	203,881	0.28
			67,893	0.09	PARAGUAY (GOVT) 5.4%				
INDIA					30/03/2050	400,000	USD	317,096	0.45
RELIANCE INDUSTRIES								520,977	0.73
3.667% 30/11/2027	250,000	USD	231,959	0.32	PERU				
			231,959	0.32	FONDO MIVIVIENDA 4.625%				
INDONESIA					12/04/2027	800,000	USD	757,701	1.06
INDONESIA (GOVT) 3.55%					PERU (GOVT) 3% 15/01/2034	1,000,000	USD	777,041	1.08
09/06/2051	700,000	USD	481,063	0.67				1,534,742	2.14
			481,063	0.67	SOUTH AFRICA				
JAMAICA					SOUTH AFRICA (GOVT)				
JAMAICA (GOVT) 7.875%					4.3% 12/10/2028	400,000	USD	347,164	0.48
28/07/2045	200,000	USD	220,841	0.31				347,164	0.48
			220,841	0.31	UNITED ARAB EMIRATES				
JERSEY					ABU DHABI CRUDE OIL				
GALAXY PIPELINE ASSETS					PIPELINE 4.6% 02/11/2047	200,000	USD	173,519	0.24
2.94% 30/09/2040	400,000	USD	292,567	0.41	DP WORLD CRESCENT 5.5%				
			292,567	0.41	13/09/2033	330,000	USD	321,680	0.45
LUXEMBOURG								495,199	0.69
AEGEA FINANCE 6.75%					UNITED STATES				
20/05/2029	400,000	USD	369,777	0.52	KOSMOS ENERGY 7.75%				
CHILE ELECTRICITY 6.01%					01/05/2027	200,000	USD	185,226	0.26
20/01/2033	250,000	USD	248,943	0.35	US (GOVT) 2.25%				
RUMO LUXEMBOURG 5.25%					15/02/2052	100,000	USD	61,711	0.09
10/01/2028	250,000	USD	231,173	0.32	US (GOVT) 3.25%				
			849,893	1.19	30/06/2029	700,000	USD	651,574	0.91

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 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 WIEDERA- UFBAU 0.625% 25/07/2025				
					13,000,000	PLN		2,724,641	0.87
BONDS					KREDITANSTALT FUER WIEDERA- UFBAU 2% 3/11/2023				
					14,000,000	PLN		3,194,902	1.02
BRAZIL					KREDITANSTALT FUER WIEDERA- UFBAU 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 WIEDERA UFBAU 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%					30/11/2024	8,500,000	CNY	1,167,639	0.37
01/01/2033	40,300	BRL	7,314,719	2.32				1,167,639	0.37
			18,132,753	5.77	HUNGARY				
CHILE					HUNGARY (GOVT) 4%				
BONOS DE LA TESORERIA DE LA					28/04/2051	400,000,000	HUF	661,942	0.21
REPUBLIC 5.3% 1/11/2037	1,200,000,000	CLP	1,226,685	0.39	HUNGARY (GOVT) 4.5%				
BONOS DE LA TESORERIA					27/05/2032	2,350,000,000	HUF	5,254,805	1.67
DE LA REPUBLIC 6% 1/4/2033	660,000,000	CLP	703,178	0.22	HUNGARY (GOVT) 6.75%				
CHILE (GOVT) 2.3%					22/10/2028	150,000,000	HUF	395,976	0.13
01/10/2028	4,490,000,000	CLP	4,127,393	1.32				6,312,723	2.01
CHILE (GOVT) 2.8%					INDONESIA				
01/10/2033	2,600,000,000	CLP	2,130,662	0.68	INDONESIA (GOVT) 6.5%				
CHILE (GOVT) 4.5%					15/02/2031	20,500,000,000	IDR	1,314,649	0.42
01/03/2026	1,800,000,000	CLP	1,921,248	0.61	INDONESIA (GOVT) 6.625%				
			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	54,200,000,000	IDR	3,536,556	1.13
28/04/2028	2,628,200,000	COP	535,286	0.17	INDONESIA (GOVT) 7.5%				
COLOMBIA (GOVT) 7%					15/06/2035	83,900,000,000	IDR	5,691,776	1.81
26/03/2031	56,746,100,000	COP	11,007,422	3.50	INDONESIA (GOVT) 7.5%				
COLOMBIA (GOVT) 7.25%					15/05/2038	48,000,000,000	IDR	3,249,608	1.03
26/10/2050	1,800,000,000	COP	271,008	0.09				15,711,941	5.00
TITULOS DE TESORERIA B					MALAYSIA				
7.5% 26/08/2026	1,073,500,000	COP	244,307	0.08	MALAYSIA (GOVT) 2.632%				
			12,058,023	3.84	15/04/2031	6,000,000	MYR	1,169,971	0.37
CZECH REPUBLIC					MALAYSIA (GOVT) 3.9%				
CZECH (GOVT) 0.95%					30/11/2026	11,000,000	MYR	2,367,616	0.75
15/05/2030	34,400,000	CZK	1,180,382	0.38	MALAYSIA (GOVT) 3.733%				
CZECH (GOVT) 2.4%					15/06/2028	17,400,000	MYR	3,704,101	1.18
17/09/2025	78,600,000	CZK	3,243,421	1.03	MALAYSIA (GOVT) 3.885%				
			4,423,803	1.41	15/08/2029	17,500,000	MYR	3,731,165	1.19
DOMINICAN REPUBLIC					MALAYSIA (GOVT) 4.065%				
DOMINICAN (GOVT) 11.25%					15/06/2050	5,400,000	MYR	1,084,407	0.35
15/09/2035	8,000,000	DOP	145,676	0.05	MALAYSIA (GOVT) 4.254%				
DOMINICAN (GOVT) 13.625%					31/05/2035	29,000,000	MYR	6,267,359	2.00
03/02/2033	15,000,000	DOP	312,075	0.10				18,324,619	5.84
			457,751	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 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			240,053,972	76.43
28/02/2031	54,000,000	ZAR	2,251,343	0.72	TOTAL TRANSFERABLE SECURITIES				
SOUTH AFRICA (GOVT)					ADMITTED TO AN OFFICIAL STOCK			240,053,972	76.43
8.5% 31/01/2037	142,200,000	ZAR	5,529,777	1.76	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%	14,300	BRL	2,776,838	0.88	22,600,000	UYU	551,363	0.18	
01/01/2024							551,363	0.18	
BRAZIL (GOVT) 10%	27,500	BRL	5,439,046	1.74	TOTAL BONDS				
01/01/2025			8,215,884	2.62	TOTAL TRANSFERABLE SECURITIES TRADED ON ANOTHER REGULATED MARKET				
CZECH REPUBLIC					41,725,232 13.29				
CZECH (GOVT) 1%	116,000,000	CZK	4,545,498	1.45	COLLECTIVE INVESTMENT SCHEMES				
26/06/2026					IRELAND				
CZECH (GOVT) 1.5%	6,460,000	CZK	176,015	0.06	HSBC GLOBAL LIQUIDITY FUND				
24/04/2040					2	USD	2	0.00	
CZECH (GOVT) 1.75%	185,300,000	CZK	6,380,316	2.03	TOTAL COLLECTIVE INVESTMENT SCHEMES				
23/06/2032					2 0.00				
CZECH (GOVT) 2.75%	125,000,000	CZK	4,898,375	1.56	MONEY MARKET INSTRUMENTS				
23/07/2029					TREASURY BILLS				
CZECH (GOVT) 4.2%	50,700,000	CZK	2,079,191	0.66	UNITED STATES				
04/12/2036					US (GOVT) 0% 14/12/2023				
CZECH REPUBLIC (GOVT) 0.25% 10/02/2027	50,000,000	CZK	1,869,909	0.60	3,300,000	USD	3,264,496	1.04	
			19,949,304	6.36	US (GOVT) 0% 25/01/2024	3,000,000	USD	2,949,269	0.94
DOMINICAN REPUBLIC					TOTAL TREASURY BILLS				
DOMINIC (GOVT) 9.75%	14,850,000	DOP	263,003	0.08	6,213,765 1.98				
05/06/2026			263,003	0.08	TOTAL MONEY MARKET INSTRUMENTS				
MALAYSIA					6,213,765 1.98				
MALAYSIA (GOVT) 3.757%	26,400,000	MYR	5,306,886	1.69	OTHER TRANSFERABLE SECURITIES				
22/05/2040			5,306,886	1.69	BONDS				
PERU					MALAYSIA				
PERU (GOVT) 6.95%	9,000,000	PEN	2,357,415	0.75	MALAYSIA (GOVT) 3.955%				
12/08/2031			2,357,415	0.75	15/09/2025	9,100,000	MYR	1,957,803	0.62
PHILIPPINES					PERU				
PHILIPPINES (GOVT) 6.25% 14/01/2036	10,000,000	PHP	170,283	0.05	PERU (GOVT) 6.35%				
			170,283	0.05	12/08/2028	5,193,000	PEN	1,376,602	0.43
ROMANIA					PERU (GOVT) 7.3%				
ROMANIA (GOVT) 4.75%	5,400,000	RON	955,641	0.30	12/08/2033	4,600,000	PEN	1,210,928	0.39
11/10/2034			955,641	0.30	PERU (GOVT) 8.2%				
SOUTH AFRICA					12/08/2026	913,000	PEN	253,316	0.08
SOUTH AFRICA (GOVT) 8.875% 28/02/2035	94,373,000	ZAR	3,955,453	1.26	2,840,846 0.90				
			3,955,453	1.26	POLAND				
					POLAND (GOVT) 2.5%				
					25/07/2027	55,900,000	PLN	11,670,739	3.73
					11,670,739 3.73				

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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
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

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

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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%					BONDS				
12/02/2042	4,325,000	PEN	1,076,512	0.10	BRAZIL				
PERU (GOVT) 6.9%					BRAZIL (GOVT) 0%				
12/08/2037	11,700,000	PEN	2,949,216	0.28	01/01/2024	195,330	BRL	37,930,049	3.56
			4,025,728	0.38	BRAZIL (GOVT) 10%				
POLAND					01/01/2025	56,000	BRL	11,075,878	1.04
POLAND (GOVT) 0.25%								49,005,927	4.60
25/10/2026	123,400,000	PLN	24,510,518	2.30	CZECH REPUBLIC				
POLAND (GOVT) 1.75%					CZECH (GOVT) 1%				
25/04/2032	104,300,000	PLN	17,449,665	1.64	26/06/2026	313,000,000	CZK	12,265,007	1.15
POLAND (GOVT) 2.75%					CZECH (GOVT) 1.75%				
25/10/2029	13,000,000	PLN	2,585,293	0.24	23/06/2032	145,400,000	CZK	5,006,466	0.47
POLAND (GOVT) 3.25%					CZECH (GOVT) 4.2%				
25/07/2025	56,300,000	PLN	12,527,436	1.18	04/12/2036	66,400,000	CZK	2,723,043	0.26
			57,072,912	5.36				19,994,516	1.88
ROMANIA					DOMINICAN REPUBLIC				
ROMANIA (GOVT) 3.65%					DOMINIC (GOVT) 9.75%				
24/09/2031	20,500,000	RON	3,537,605	0.33	05/06/2026	100,800,000	DOP	1,785,230	0.17
ROMANIA (GOVT) 5.8%								1,785,230	0.17
26/07/2027	83,300,000	RON	17,281,111	1.62	MALAYSIA				
			20,818,716	1.95	MALAYSIA (GOVT) 3.757%				
SOUTH AFRICA					22/05/2040	40,200,000	MYR	8,080,939	0.76
SOUTH AFRICA (GOVT)								8,080,939	0.76
6.25% 31/03/2036	580,700,000	ZAR	18,880,364	1.78	PERU				
SOUTH AFRICA (GOVT)					PERU (GOVT) 6.95%				
8.5% 31/01/2037	154,300,000	ZAR	6,000,313	0.56	12/08/2031	17,094,000	PEN	4,477,516	0.42
SOUTH AFRICA (GOVT)								4,477,516	0.42
8.75% 31/01/2044	202,200,000	ZAR	7,505,260	0.70	SOUTH AFRICA				
SOUTH AFRICA (GOVT) 9%					SOUTH AFRICA (GOVT)				
31/01/2040	398,600,000	ZAR	15,605,041	1.47	8.875% 28/02/2035	87,000,000	ZAR	3,646,428	0.34
SOUTH AFRICA (GOVT)								3,646,428	0.34
10.5% 21/12/2026	100,000,000	ZAR	5,463,813	0.51	URUGUAY				
			53,454,791	5.02	URUGUAY (GOVT) 8.25%				
THAILAND					21/05/2031	26,500,000	UYU	646,509	0.06
THAILAND (GOVT) 1.585%								646,509	0.06
17/12/2035	550,963,000	THB	12,596,446	1.18	TOTAL BONDS			87,637,065	8.23
THAILAND (GOVT) 3.3%					TOTAL TRANSFERABLE SECURITIES			87,637,065	8.23
17/06/2038	386,750,000	THB	10,446,100	0.98	TRADED ON ANOTHER REGULATED MARKET				
			23,042,546	2.16	COLLECTIVE INVESTMENT SCHEMES				
TURKEY					IRELAND				
TURKEY (GOVT) 10.5%					HSBC GLOBAL LIQUIDITY				
11/08/2027	75,000,000	TRY	1,748,858	0.17	FUND	85,066,250	USD	85,066,250	7.99
TURKEY (GOVT) 16.9%								85,066,250	7.99
02/09/2026	55,400,000	TRY	1,607,549	0.15	TOTAL COLLECTIVE INVESTMENT SCHEMES			85,066,250	7.99
			3,356,407	0.32					
TOTAL BONDS			503,166,378	47.22					
TOTAL TRANSFERABLE SECURITIES									
ADMITTED TO AN OFFICIAL STOCK			503,166,378	47.22					
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 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									
TRANSFERABLE SECURITIES ADMITTED TO AN OFFICIAL STOCK EXCHANGE LISTING									
BONDS									
AUSTRALIA									
SYDNEY AIRPORT FINANCE 2.75% 23/04/2024	370,000	EUR	388,602	0.23	BANQUE FEDERATIVE DU CREDIT MUTUEL 3.875% VRN 16/06/2032	300,000	EUR	300,088	0.18
			388,602	0.23	BANQUE FEDERATIVE DU CREDIT MUTUEL 4.125% 18/09/2030	400,000	EUR	418,735	0.25
BELGIUM					BANQUE FEDERATIVE DU CREDIT MUTUEL 5.125% 13/01/2033	400,000	EUR	412,847	0.24
BELFIUS BANK 3.875% 12/06/2028	100,000	EUR	104,510	0.06	BNP PARIBAS 2.5% VRN 31/03/2032	200,000	EUR	190,718	0.11
ELIA GROUP 5.85% VRN PERP	800,000	EUR	848,424	0.51	BNP PARIBAS 4.125% VRN 26/09/2032	800,000	EUR	835,327	0.49
ELIA SYSTEM OPERATOR 2.75% VRN PERP	100,000	EUR	105,434	0.06	CARREFOUR 4.125% 12/10/2028	500,000	EUR	528,214	0.31
FLUVIUS SYSTEM OPERATOR 3.875% 18/03/2031	400,000	EUR	414,282	0.24	CREDIT AGRICOLE 2% 25/03/2029	200,000	EUR	182,062	0.11
			1,472,650	0.87	CREDIT AGRICOLE 3.875% 20/04/2031	500,000	EUR	515,720	0.30
CANADA					CREDIT AGRICOLE 4% 18/01/2033	500,000	EUR	517,000	0.31
ENBRIDGE 5.7% 08/03/2033	1,000,000	USD	960,633	0.57	CREDIT AGRICOLE ASSURANCES 2.625% VRN 29/01/2048	500,000	EUR	465,084	0.27
NUTRIEN 5.95% 07/11/2025	1,000,000	USD	1,001,562	0.59	CREDIT MUTUEL ARKEA 3.875% 22/05/2028	500,000	EUR	521,823	0.31
ROYAL BANK OF CANADA 2.125% 26/04/2029	900,000	EUR	846,317	0.50	DANONE 3.071% 07/09/2032	200,000	EUR	197,066	0.12
TORONTODOMINION BANK 1.707% 28/07/2025	800,000	EUR	814,220	0.48	DANONE 3.47% 22/05/2031	500,000	EUR	511,706	0.30
TORONTODOMINION BANK 5.156% 10/01/2028	1,000,000	USD	977,547	0.58	EDENRED 3.625% 13/06/2031	400,000	EUR	408,208	0.24
			4,600,279	2.72	ELECTRICITE DE FRANCE 1% 29/11/2033	500,000	EUR	379,473	0.22
DENMARK					ELECTRICITE DE FRANCE 4.625% 25/01/2043	300,000	EUR	291,214	0.17
ISS GLOBAL 2.125% 02/12/2024	100,000	EUR	103,017	0.06	FRANCE (GOVT) 4.25% 25/10/2023	4,800,000	EUR	5,082,918	3.01
JYSKE BANK AS 0.05% VRN 02/09/2026	500,000	EUR	484,033	0.29	GECINA 0.875% 25/01/2033	400,000	EUR	315,717	0.19
ORSTED 2.25% 14/06/2028	628,000	EUR	613,999	0.36	GECINA 1.625% 14/03/2030	500,000	EUR	454,554	0.27
ORSTED 4.125% 01/03/2035	483,000	EUR	498,002	0.29	KERING 0.75% 13/05/2028	600,000	EUR	557,498	0.33
			1,699,051	1.00	KERING 3.375% 27/02/2033	700,000	EUR	708,539	0.42
FINLAND					LA POSTE 4% 12/06/2035	500,000	EUR	516,177	0.30
SAMPO 2.5% VRN 03/09/2052	500,000	EUR	406,142	0.24	LEGRAND 3.5% 29/05/2029	300,000	EUR	312,004	0.18
STORA ENSO OYJ 0.625% 02/12/2030	327,000	EUR	263,174	0.16	LOREAL 0.875% 29/06/2026	700,000	EUR	688,478	0.41
			669,316	0.40	LOREAL 3.125% 19/05/2025	500,000	EUR	524,087	0.31
FRANCE					ORANGE 1.375% VRN PERP	200,000	EUR	169,511	0.10
ALD 4% 05/07/2027	500,000	EUR	518,778	0.31	ORANGE 1.625% 07/04/2032	300,000	EUR	266,773	0.16
ALSTOM 0.25% 14/10/2026	400,000	EUR	379,680	0.22	ORANGE 2.375% VRN PERP	300,000	EUR	302,867	0.18
APRR 1.5% 17/01/2033	100,000	EUR	86,331	0.05	RCI BANQUE 4.125% 01/12/2025	500,000	EUR	526,142	0.31
ARVAL SERVICE LEASE FRANCE 3.375% 04/01/2026	700,000	EUR	723,996	0.43	RCI BANQUE 4.875% 02/10/2029	361,000	EUR	379,750	0.22
BANQUE FEDERATIVE DU CREDIT MUTUEL 2.625% 06/11/2029	800,000	EUR	758,473	0.45	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%				
ASSTEAD 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				101,284,596	59.78
DOMINION ENERGY 5.375%									
15/11/2032	1,000,000	USD	959,048	0.57				101,284,596	59.78
ELI LILLY 0.625%									
01/11/2031	100,000	EUR	83,523	0.05					
GILEAD SCIENCES 5.25%									
15/10/2033	720,000	USD	704,818	0.42					
HCA 5.9% 01/06/2053	210,000	USD	190,409	0.11					
INTERNATIONAL BUSINESS									
MACHINES 3.625% 06/02/2031	600,000	EUR	615,550	0.36					
JPMORGAN CHASE 1.001%									
VRN 25/07/2031	500,000	EUR	425,425	0.25					
JPMORGAN CHASE 5.299%									
VRN 24/07/2029	400,000	USD	390,154	0.23				326,832	0.19
MASTERCARD 4.85%								326,832	0.19
09/03/2033	335,000	USD	324,558	0.19					

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

Portfolio of Investments and Other Net Assets

as at 30 September 2023

Global 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									
TRANSFERABLE SECURITIES ADMITTED TO AN OFFICIAL STOCK EXCHANGE LISTING									
BONDS									
AUSTRALIA									
AUSTRALIA (GOVT) 0.25%					CANADA (GOVT) 3.75%				
21/11/2024	10,050,000	AUD	6,206,773	0.24	01/05/2025	65,000,000	CAD	47,218,729	1.86
AUSTRALIA (GOVT) 0.25%								81,965,821	3.23
21/11/2025	15,000,000	AUD	8,938,471	0.35	DENMARK				
AUSTRALIA (GOVT) 1.75%					DENMARK (GOVT) 0%				
21/06/2051	2,000,000	AUD	688,179	0.03	15/11/2031	40,000,000	DKK	4,476,730	0.17
AUSTRALIA (GOVT) 2.25%					DENMARK (GOVT) 0.5%				
21/05/2028	22,190,000	AUD	13,224,150	0.52	15/11/2027	19,500,000	DKK	2,509,837	0.10
AUSTRALIA (GOVT) 3%					DENMARK (GOVT) 1.5%				
21/11/2033	30,000,000	AUD	17,089,613	0.68	15/11/2023	5,000,000	DKK	708,256	0.03
AUSTRALIA (GOVT) 3%					DENMARK (GOVT) 4.5%				
21/03/2047	890,000	AUD	428,525	0.02	15/11/2039	7,000,000	DKK	1,158,952	0.05
AUSTRALIA (GOVT) 4.5%								8,853,775	0.35
21/04/2033	5,000,000	AUD	3,244,329	0.13	FRANCE				
AUSTRALIA (GOVT) 4.75%					FRANCE (GOVT) 0%				
21/04/2027	6,610,000	AUD	4,363,775	0.17	25/02/2025	35,000,000	EUR	35,331,299	1.38
NEW SOUTH WALES					FRANCE (GOVT) 0%				
TREASURY 4.75% 20/02/2035	18,000,000	AUD	11,190,892	0.44	25/05/2032	2,400,000	EUR	1,919,930	0.08
QUEENSLAND TREASURY					FRANCE (GOVT) 0.5%				
4.5% 09/03/2033	19,812,000	AUD	12,430,444	0.49	25/05/2029	15,000,000	EUR	13,736,538	0.54
SOUTH AUSTRALIAN GOVERNMENT					FRANCE (GOVT) 0.5%				
FINANCE 4.75% 24/05/2038	17,853,000	AUD	10,716,265	0.42	25/05/2040	7,000,000	EUR	4,484,177	0.18
			88,521,416	3.49	FRANCE (GOVT) 0.5%				
BELGIUM					25/05/2072	5,000,000	EUR	1,661,714	0.07
BELGIUM (GOVT) 0.1%					FRANCE (GOVT) 0.75%				
22/06/2030	4,000,000	EUR	3,446,881	0.14	25/02/2028	20,000,000	EUR	19,125,764	0.75
BELGIUM (GOVT) 0.65%					FRANCE (GOVT) 0.75%				
22/06/2071	2,500,000	EUR	909,169	0.04	25/05/2052	4,500,000	EUR	2,250,559	0.09
BELGIUM (GOVT) 0.9%					FRANCE (GOVT) 1.25%				
22/06/2029	930,000	EUR	870,618	0.03	25/05/2034	3,000,000	EUR	2,559,523	0.10
BELGIUM (GOVT) 1%					FRANCE (GOVT) 1.25%				
22/06/2026	2,100,000	EUR	2,098,290	0.08	25/05/2036	1,470,000	EUR	1,192,242	0.05
BELGIUM (GOVT) 1.45%					FRANCE (GOVT) 2.5%				
22/06/2037	9,500,000	EUR	7,654,238	0.30	25/05/2043	10,000,000	EUR	8,696,596	0.34
BELGIUM (GOVT) 2.6%					FRANCE (GOVT) 3%				
22/06/2024	6,730,000	EUR	7,067,210	0.28	25/05/2054	11,000,000	EUR	9,794,852	0.39
BELGIUM (GOVT) 3.75%					FRANCE (GOVT) 4%				
22/06/2045	2,000,000	EUR	2,075,472	0.08	25/10/2038	1,763,000	EUR	1,940,803	0.08
			24,121,878	0.95	FRANCE (GOVT) 4.5%				
CANADA					25/04/2041	2,516,000	EUR	2,925,141	0.12
CANADA (GOVT) 3.5%					FRANCE (GOVT) 4.75%				
01/12/2045	5,000,000	CAD	3,474,914	0.14	25/04/2035	3,000,000	EUR	3,543,991	0.14
CANADA (GOVT) 3.75%					FRANCE (GOVT) 2.75%				
01/02/2025	43,000,000	CAD	31,272,178	1.23	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

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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 AUSTRALIA (GOVT) 1% 21/12/2030	14,000,000	AUD	7,203,265	0.28	US (GOVT) 0.375% 31/01/2026	110,000,000	USD	99,060,157	3.91
AUSTRALIA (GOVT) 1.25% 21/05/2032	10,000,000	AUD	5,006,753	0.20	US (GOVT) 0.375% 31/07/2027	20,000,000	USD	17,007,813	0.67
			12,210,018	0.48	US (GOVT) 0.5% 28/02/2026	84,500,000	USD	76,092,910	3.00
BELGIUM BELGIUM (GOVT) 0% 22/10/2027	6,000,000	EUR	5,606,157	0.22	US (GOVT) 0.5% 31/08/2027	15,000,000	USD	12,781,055	0.50
BELGIUM (GOVT) 1% 22/06/2031	4,076,000	EUR	3,645,166	0.14	US (GOVT) 0.75% 31/03/2026	20,000,000	USD	18,091,406	0.71
			9,251,323	0.36	US (GOVT) 1.25% 30/06/2028	20,000,000	USD	17,150,781	0.68
CANADA CANADA (GOVT) 0.25% 01/03/2026	25,000,000	CAD	16,663,265	0.66	US (GOVT) 1.375% 15/11/2040	9,000,000	USD	5,358,516	0.21
CANADA (GOVT) 1.25% 01/06/2030	10,050,000	CAD	6,209,513	0.24	US (GOVT) 1.5% 30/11/2028	22,000,000	USD	18,881,328	0.74
CANADA (GOVT) 1.5% 01/05/2024	16,000,000	CAD	11,591,899	0.46	US (GOVT) 1.875% 28/02/2027	42,500,000	USD	38,716,504	1.52
CANADA (GOVT) 1.5% 01/12/2031	5,000,000	CAD	3,045,963	0.12	US (GOVT) 1.875% 15/02/2032	30,000,000	USD	24,435,938	0.96
CANADA (GOVT) 1.75% 01/12/2053	4,000,000	CAD	1,875,039	0.07	US (GOVT) 1.875% 15/02/2041	30,000,000	USD	19,464,844	0.77
CANADA (GOVT) 5.75% 01/06/2029	2,250,000	CAD	1,801,294	0.07	US (GOVT) 1.875% 15/02/2051	15,000,000	USD	8,452,734	0.33
			41,186,973	1.62	US (GOVT) 1.875% 15/11/2051	7,500,000	USD	4,206,445	0.17
FRANCE FRANCE (GOVT) 0% 25/02/2027	30,000,000	EUR	28,574,692	1.13	US (GOVT) 2.25% 15/02/2052	64,500,000	USD	39,803,555	1.57
			28,574,692	1.13	US (GOVT) 2.375% 15/02/2042	39,000,000	USD	27,101,953	1.07
ITALY ITALY (GOVT) 3.35% 01/03/2035	4,000,000	EUR	3,694,435	0.15	US (GOVT) 2.875% 15/05/2028	6,900,000	USD	6,401,637	0.25
					US (GOVT) 3% 15/07/2025	95,000,000	USD	91,569,238	3.61
					US (GOVT) 3.25% 30/06/2027	15,000,000	USD	14,265,234	0.56
					US (GOVT) 3.25% 30/06/2029	25,000,000	USD	23,270,508	0.92

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

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

Portfolio of Investments and Other Net Assets

as at 30 September 2023

Global 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				46,177,591	75.92
			7,006,206	11.52	TOTAL BONDS				
NORWAY					TOTAL TRANSFERABLE SECURITIES				
DNB BANK 3.625% VRN					ADMITTED TO AN OFFICIAL STOCK				
16/02/2027	550,000	EUR	573,309	0.93	EXCHANGE LISTING				
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					1.5% 10/03/2026	700,000	USD	635,395	1.04
OF COMMER 0.95% 23/10/2025	900,000	USD	816,925	1.34	TOYOTA MOTOR CREDIT				
			816,925	1.34	2.15% 13/02/2030	400,000	USD	331,081	0.54
FRANCE					VERIZON COMMUNICATIONS				
AXA 1.375% VRN 07/10/2041	800,000	EUR	644,224	1.06	2.85% 03/09/2041	700,000	USD	454,081	0.75
BNP PARIBAS 1.675% VRN								3,541,025	5.82
30/06/2027	1,200,000	USD	1,064,025	1.75				12,519,807	20.58
CREDIT AGRICOLE 0.375%					TOTAL BONDS				
21/10/2025	800,000	EUR	785,802	1.29	TOTAL TRANSFERABLE SECURITIES				
			2,494,051	4.10	TRADED ON ANOTHER REGULATED MARKET				
GERMANY					TOTAL INVESTMENTS				
DEUTSCHE WOHNEN 1.3%					OTHER NET ASSETS				
07/04/2041	200,000	EUR	123,634	0.20	TOTAL NET ASSETS				
MUENCHENER RUECKVERSICHERUN								60,827,614	100.00
5.875% VRN 23/05/2042	400,000	USD	387,123	0.64					
			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									
TRANSFERABLE SECURITIES ADMITTED TO AN OFFICIAL STOCK EXCHANGE LISTING									
BONDS									
ARGENTINA									
ARGENTINA (GOVT) 0.125%					EMPRESA NACIONAL DEL PETROLEO 6.15% 10/05/2033	300,000	USD	288,257	0.04
09/07/2035	601,755	USD	151,346	0.02				3,700,563	0.49
PROVINCIA DE BUENOS AIRESGO 5.25% 01/09/2037	2,455,838	USD	811,351	0.11	CHINA				
			962,697	0.13	ALIBABA GROUP HOLDING 3.4% 06/12/2027	200,000	USD	184,057	0.02
AUSTRIA					ALIBABA GROUP HOLDING 4.4% 06/12/2057	250,000	USD	173,699	0.02
ERSTE GROUP BANK 0.875%					CHINA AOYUAN 6.2%				
VRN 15/11/2032	2,500,000	EUR	2,183,154	0.29	24/03/2026	1,200,000	USD	23,026	0.00
			2,183,154	0.29	CHINA AOYUAN GROUP 6.35% 08/02/2024	600,000	USD	11,435	0.00
AZERBAIJAN					CHINA SCE GROUP HOLDINGS 7.375% 09/04/2024	200,000	USD	14,979	0.00
AZERBAIJAN (GOVT) 3.5%					COUNTRY GARDEN HOLDINGS 5.125% 14/01/2027	750,000	USD	51,473	0.01
01/09/2032	320,000	USD	260,496	0.03	COUNTRY GARDEN HOLDINGS 6.15% 17/09/2025	1,200,000	USD	83,687	0.01
			260,496	0.03	HUARONG FINANCE II 5%				
BAHRAIN					19/11/2025	300,000	USD	270,717	0.05
BAHRAIN (GOVT) 6.25%					INDUSTRIAL COMMERCIAL BANK OF CHINA 4.5% 19/01/2026	200,000	USD	196,132	0.03
25/01/2051	200,000	USD	153,638	0.02	KWG GROUP HOLDINGS 7.875% 30/08/2024	300,000	USD	27,917	0.00
BAHRAIN (GOVT) 7.375%					LOGAN PROPERTY HOLDINGS 7.5% 25/08/2022*	500,000	USD	36,640	0.00
14/05/2030	1,100,000	USD	1,107,987	0.15	TIMES CHINA HOLDINGS 5.75% 14/01/2027	2,365,000	USD	92,523	0.01
BAHRAIN (GOVT) 7.5%					YUZHOU PROPERTIES 7.7%				
20/09/2047	400,000	USD	355,903	0.05	20/02/2025	800,000	USD	50,997	0.01
			1,617,528	0.22	ZHENRO PROPERTIES GROUP 6.63% 07/01/2026	800,000	USD	8,504	0.00
BELGIUM					ZHENRO PROPERTIES GROUP 7.1% 10/09/2024	200,000	USD	2,052	0.00
ELIA GROUP 5.85% VRN PERP	1,700,000	EUR	1,802,900	0.24				1,227,838	0.16
ELIA SYSTEM OPERATOR 2.75% VRN PERP	300,000	EUR	316,303	0.04	COLOMBIA				
KBC GROUP 2.875% VRN 29/06/2025	1,000,000	EUR	1,045,133	0.14	COLOMBIA (GOVT) 6.125%				
			3,164,336	0.42	18/01/2041	630,000	USD	498,172	0.07
BRAZIL					COLOMBIA (GOVT) 7.5%	300,000	USD	285,480	0.04
BANCO DO BRASIL 4.875%					ECOPETROL 5.875%				
11/01/2029	800,000	USD	743,898	0.10	28/05/2045	430,000	USD	287,086	0.04
BRAZILIAN (GOVT) 6%					ECOPETROL 5.875%				
20/10/2033	350,000	USD	332,239	0.04	02/11/2051	312,000	USD	199,610	0.03
			1,076,137	0.14	ECOPETROL 8.625%				
CHILE					19/01/2029	1,090,000	USD	1,097,243	0.15
CHILE (GOVT) 5.33%					ECOPETROL 8.875%				
05/01/2054	450,000	USD	404,521	0.05	13/01/2033	1,855,000	USD	1,817,482	0.23
CORP NACIONAL DEL COBRE 5.125% 02/02/2033	2,570,000	USD	2,379,280	0.32	TERMOCANDELARIA POWER 7.875% 30/01/2029	800,000	USD	584,699	0.08
CORP NACIONAL DEL COBRE 5.95% 08/01/2034	400,000	USD	389,069	0.05				4,769,772	0.64
CORP NACIONAL DEL COBRE DE CHILE 6.3% 08/09/2053	250,000	USD	239,436	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
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

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
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								1,332,677	0.18
1.822% 23/11/2025	4,025,000	USD	3,805,860	0.51	IRELAND				
STANDARD CHARTERED					AIB GROUP 2.875% VRN				
6.301% VRN 09/01/2029	800,000	USD	797,547	0.11	30/05/2031	2,000,000	EUR	1,958,621	0.26
TRAFFORD CENTRE FINANCE					BANK OF IRELAND 6.75%				
FRN 28/04/2035	2,000,000	GBP	788,436	0.11	VRN 01/03/2033	500,000	EUR	544,238	0.07
VODAFONE GROUP 2.625%					CRH SMW FINANCE 4.25%				
VRN 27/08/2080	3,000,000	EUR	2,900,864	0.39	11/07/2035	923,000	EUR	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					30/06/2027	600,000	USD	570,979	0.08
HUNGARY (GOVT) 3.125%								5,225,177	0.70
21/09/2051	250,000	USD	138,955	0.02	ITALY				
HUNGARY (GOVT) 5.25%					ASSICURAZIONI GENERALI				
16/06/2029	800,000	USD	765,366	0.10	5.272% 12/09/2033	1,601,000	EUR	1,664,721	0.22
MAGYAR EXPORT IMPORT					ENEL 1.875% VRN PERP	1,800,000	EUR	1,401,572	0.19
BANK 6.125% 04/12/2027	300,000	USD	295,722	0.04	INFRASTRUTTURE WIRELESS				
OTP BANK 7.5% VRN					1.625% 21/10/2028	1,333,000	EUR	1,237,916	0.17
25/05/2027	700,000	USD	703,909	0.09	UNICREDIT 4.8% VRN				
			1,903,952	0.25	17/01/2029	1,700,000	EUR	1,797,235	0.24
INDONESIA								6,101,444	0.82
INDONESIA (GOVT) 2.15%					IVORY COAST				
28/07/2031	2,530,000	USD	1,982,147	0.26	IVORY COAST (GOVT)				
INDONESIA (GOVT) 4.15%					6.125% 15/06/2033	600,000	USD	499,017	0.07
29/03/2027	600,000	USD	575,926	0.08	IVORY COAST (GOVT)				
INDONESIA (GOVT) 4.65%					6.625% 22/03/2048	300,000	EUR	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				1,886,955	0.25
			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
OCF 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					

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

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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
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 EXCHANGE LISTING			355,299,309	47.46
ASSET BACKED SECURITIES					TRANSFERABLE SECURITIES TRADED ON ANOTHER REGULATED MARKET				
AUSTRALIA					BONDS				
AFG TRUST FRN 10/03/2051	2,000,000	AUD	608,488	0.08	ARGENTINA				
INTERSTAR MILLENNIUM FRN 08/12/2036	10,000,000	USD	86,302	0.01	ARGENTINA (GOVT) 0.125% 09/07/2030	1,792,977	USD	517,610	0.07
INTERSTAR MILLENNIUM FRN 27/05/2038	12,000,000	AUD	586,340	0.08	ARGENTINA (GOVT) 0.125% 09/01/2038	600,000	USD	181,500	0.02
LA TROBE FINANCIAL CAPITAL MARKET FRN 14/11/2053	1,810,000	AUD	748,292	0.10	ARGENTINA (GOVT) 0.125% 09/07/2041	7,241,236	USD	1,888,705	0.25
			2,029,422	0.27	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

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
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%				
HONG KONG					20/01/2033	650,000	USD	647,253	0.09
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				
INDIA					1.5% VRN PERP	2,500,000	EUR	1,268,435	0.17
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 3.25% VRN PERP	3,000,000	EUR	3,098,235	0.41	UNITED STATES ADAPTHEALTH 5.125% 01/03/2030	1,000,000	USD	780,929	0.10
PHOENIX PIB DUTCH FINANCE 2.375% 05/08/2025	2,000,000	EUR	2,021,064	0.27	AIRCASTLE 5.25% 11/08/2025	2,500,000	USD	2,436,357	0.33
PROSUS 3.257% 19/01/2027	400,000	USD	354,782	0.05	ALLY FINANCIAL 4.7% VRN PERP	2,133,000	USD	1,477,287	0.20
PROSUS 4.987% 19/01/2052	600,000	USD	396,071	0.05	AMERICAN AIRLINES 11.75% 15/07/2025	5,200,000	USD	5,595,767	0.74
TRIVIUM PACKAGING FINANCE 8.5% 15/08/2027	500,000	USD	458,241	0.06	ATT 3.8% 01/12/2057	506,000	USD	323,586	0.04
VZ SECURED FINANCING 5% 15/01/2032	1,500,000	USD	1,178,548	0.16	AVIATION CAPITAL GROUP 1.95% 20/09/2026	3,130,000	USD	2,736,068	0.37
			9,221,313	1.23	AVOLON HOLDINGS FUNDING 5.5% 15/01/2026	1,800,000	USD	1,745,043	0.23
OMAN OMAN (GOVT) 6.5% 08/03/2047	350,000	USD	313,220	0.04	BANK OF AMERICA 2.482% VRN 21/09/2036	4,440,000	USD	3,246,118	0.43
			313,220	0.04	BROADCOM 3.187% 15/11/2036	3,057,000	USD	2,206,201	0.29
PARAGUAY BANCO CONTINENTAL 2.75% 10/12/2025	1,058,000	USD	965,010	0.13	BROADCOM 3.5% 15/02/2041	230,000	USD	160,545	0.02
			965,010	0.13	BROADCOM 4.15% 15/11/2030	421,000	USD	374,481	0.05
PERU FONDO MIVIVIENDA 4.625% 12/04/2027	1,300,000	USD	1,231,263	0.16	BROADCOM 4.15% 15/04/2032	1,900,000	USD	1,654,445	0.22
HUNT OIL PERU 6.375% 01/06/2028	906,000	USD	726,316	0.10	BROADCOM 4.926% 15/05/2037	568,000	USD	492,572	0.07
			1,957,579	0.26	BUCKEYE PARTNERS 5.85% 15/11/2043	1,150,000	USD	842,122	0.11
POLAND CANPACK 3.875% 15/11/2029	1,340,000	USD	1,096,713	0.15	BUILDERS FIRSTSOURCE 6.375% 15/06/2032	2,000,000	USD	1,891,596	0.25
			1,096,713	0.15	CARE CAPITAL PROPERTIES 5.125% 15/08/2026	3,700,000	USD	3,545,887	0.47
PORTUGAL EDP ENERGIAS DE PORTUGAL 1.875% VRN 14/03/2082	3,000,000	EUR	2,441,149	0.33	CCO HOLDINGS 7.375% 01/03/2031	5,000,000	USD	4,836,271	0.65
			2,441,149	0.33	CENTENE 4.625% 15/12/2029	2,000,000	USD	1,809,275	0.24
SOUTH AFRICA SOUTH AFRICA (GOVT) 4.3% 12/10/2028	1,695,000	USD	1,471,109	0.20	CENTENNIAL RESOURCE PRODUCTION 6.875% 01/04/2027	1,000,000	USD	990,380	0.13
			1,471,109	0.20	CHART INDUSTRIES 7.5% 01/01/2030	1,500,000	USD	1,513,240	0.20
SPAIN BANKIA 3.75% VRN 15/02/2029	2,600,000	EUR	2,737,265	0.37	CHARTER COMMUNICATIONS OPERATING 3.5% 01/03/2042	3,940,000	USD	2,461,046	0.33
			2,737,265	0.37	CHARTER COMMUNICATIONS OPERATING 3.7% 01/04/2051	550,000	USD	323,471	0.04
SWITZERLAND SWISS LIFE 4.375% VRN PERP	3,400,000	EUR	3,504,317	0.47	CHARTER COMMUNICATIONS OPERATING 5.125% 01/07/2049	1,500,000	USD	1,102,486	0.15
			3,504,317	0.47	CHARTER COMMUNICATIONS OPERATING CAPITAL 5.375% 01/05/2047	385,000	USD	295,375	0.04
TURKEY AKBANK 5.125% 31/03/2025	300,000	USD	289,390	0.04	CHARTER COMMUNICATIONS OPERATING 5.75% 01/04/2048	1,760,000	USD	1,418,448	0.19
YAPI VE KREDI BANKASI 9.25% 16/10/2028	1,000,000	USD	1,007,598	0.13	CHENIERE ENERGY PARTNERS 3.25% 31/01/2032	1,250,000	USD	999,100	0.13
			1,296,988	0.17	CHSCOMMUNITY HEALTH SYSTEMS 5.625% 15/03/2027	2,000,000	USD	1,727,833	0.23
UNITED ARAB EMIRATES DP WORLD CRESCENT 5.5% 13/09/2033	800,000	USD	779,830	0.10	CHSCOMMUNITY HEALTH SYSTEMS 8% 15/03/2026	521,000	USD	498,423	0.07
			779,830	0.10					

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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
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

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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
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				
CHINA					15/12/2031	1,500,000	USD	1,151,577	0.15
ATRIUM XV FRN					DBGS MORTGAGE TRUST FRN				
23/01/2031	2,500,000	USD	2,456,843	0.33	15/05/2035	1,000,000	USD	896,335	0.12
			2,456,843	0.33	FREDDIE MAC STACR REMIC				
IRELAND					TRUST FRN 25/10/2033	1,631,000	USD	1,636,073	0.22
BERG FINANCE FRN					GALAXY CLO FRN				
22/07/2033	1,600,000	EUR	284,221	0.04	22/11/2031	2,000,000	USD	1,973,037	0.26
CARLYLE US CLO FRN					HOME PARTNERS OF				
20/07/2031	1,000,000	USD	848,979	0.11	AMERICA 2.852% 17/12/2026	1,000,000	USD	828,953	0.11
INVESCO CLO FRN					HUDSON YARDS MORTGAGE				
15/08/2034	2,000,000	EUR	1,886,704	0.25	3.557% VRN 10/07/2039	1,243,000	USD	920,159	0.12
LAST MILE LOGISTICS FRN					PIKES PEAK CLO FRN				
17/08/2026	1,610,000	EUR	1,538,345	0.21	25/10/2034	500,000	USD	481,529	0.06
PENTA CLO FRN 20/04/2035	1,000,000	EUR	1,023,597	0.14	PREFERRED TERM FRN				
					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					AUSTRALIA				
TRADED ON ANOTHER REGULATED MARKET			310,206,207	41.44	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 COMM MORTGAGE TRUST 0% 31/12/2040	2,000,000	USD	1,842,370	0.25
UNITED STATES					MADISON PARK FUNDING FRN 21/07/2030	1,000,000	USD	811,455	0.11
US (GOVT) 0% 14/11/2023	1,500,000	USD	1,490,540	0.20	MORGAN STANLEY CAPITAL I TRUST VRN 05/02/2035	2,000,000	USD	1,988,834	0.27
US (GOVT) 0% 28/11/2023	1,000,000	USD	991,593	0.13	PROGRESS RESIDENTIAL 4.451% 20/07/2039	4,600,000	USD	3,689,926	0.48
US (GOVT) 0% 14/03/2024	3,000,000	USD	2,927,537	0.39		1,000,000	USD	942,707	0.13
			5,409,670	0.72	TOTAL ASSET BACKED SECURITIES			9,567,181	1.28
TOTAL TREASURY BILLS			5,409,670	0.72	TOTAL OTHER TRANSFERABLE SECURITIES			14,091,869	1.88
TOTAL MONEY MARKET INSTRUMENTS			5,409,670	0.72	TOTAL INVESTMENTS			725,126,787	96.86
OTHER TRANSFERABLE SECURITIES					OTHER NET ASSETS			23,519,861	3.14
BONDS					TOTAL NET ASSETS			748,646,648	100.00
NETHERLANDS									
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	2,300,000	EUR	2,363,714	0.22
BELFIUS BANK 3.625% VRN					AXA 3.941% VRN PERP	1,600,000	EUR	1,662,973	0.16
PERP	1,600,000	EUR	1,266,225	0.12	BNP PARIBAS 7.375% VRN				
KBC GROUP 4.25%					PERP	800,000	EUR	825,029	0.08
VRN PERP	3,400,000	EUR	3,101,105	0.29	CASINO GUICHARD 2.798%				
KBC GROUP 4.75%	600,000	EUR	625,247	0.06	05/08/2026	1,000,000	EUR	15,027	0.00
VRN PERP					CASINO GUICHARD PERRACHON				
SOLVAY 4.25% VRN PERP	1,600,000	EUR	1,691,298	0.16	2.33% 07/02/2025	700,000	EUR	10,824	0.00
			6,683,875	0.63	CREDIT AGRICOLE				
BRAZIL					ASSURANCES 4.25% VRN PER	1,600,000	EUR	1,650,594	0.16
BRF 5.75% 21/09/2050	700,000	USD	468,342	0.04	CROWN EUROPEAN HOLDINGS				
			468,342	0.04	5% 15/05/2028	800,000	EUR	844,947	0.08
CANADA					ELECTRICITE DE FRANCE				
BOMBARDIER 7.125%					2.875% VRN PERP	800,000	EUR	740,038	0.07
15/06/2026	1,000,000	USD	971,686	0.09	ELECTRICITE DE FRANCE				
BOMBARDIER 7.875%					4% VRN PERP	1,200,000	EUR	1,241,135	0.12
15/04/2027	2,546,000	USD	2,494,612	0.24	ELECTRICITE DE FRANCE				
			3,466,298	0.33	7.5% VRN PERP	2,200,000	EUR	2,376,288	0.23
CHINA					ELIS 1.625% 03/04/2028	900,000	EUR	839,782	0.08
CIFI HOLDINGS GROUP					ERAMET 7% 22/05/2028	400,000	EUR	413,842	0.04
5.95% 20/10/2025	370,000	USD	26,119	0.00	FAURECIA 2.375%				
COUNTRY GARDEN HOLDINGS					15/06/2027	1,400,000	EUR	1,305,539	0.12
2.7% 12/07/2026	600,000	USD	40,191	0.00	ILIAD 5.375% 14/06/2027	4,000,000	EUR	4,129,072	0.38
POWERLONG REAL ESTATE					LA BANQUE POSTALE				
HOLDINGS 5.95% 30/04/2025	1,000,000	USD	85,000	0.01	3.875% VRN PERP	4,200,000	EUR	3,590,978	0.34
SINOCEAN LAND TREASURE					LA POSTE 3.125% VRN PERP	2,900,000	EUR	2,850,331	0.27
4.75% 05/08/2029	1,200,000	USD	46,317	0.00	NEXANS 5.5% 05/04/2028	400,000	EUR	432,589	0.04
TIMES CHINA HOLDINGS					RCI BANQUE 2.625% VRN				
5.75% 14/01/2027	1,200,000	USD	46,946	0.00	18/02/2030	3,200,000	EUR	3,194,517	0.30
WYNN MACAU 5.125%					RENAULT 2.5% 02/06/2027	800,000	EUR	768,257	0.07
15/12/2029	800,000	USD	656,084	0.06	REXEL 5.25% 15/09/2030	400,000	EUR	419,582	0.04
WYNN MACAU 5.5%					SOLVAY FINANCE 5.425%				
01/10/2027	2,128,000	USD	1,899,964	0.19	VRN PERP	500,000	EUR	529,278	0.05
YUZHOU PROPERTIES					SPIE 2.625% 18/06/2026	900,000	EUR	903,602	0.09
8.375% 30/10/2024	1,064,000	USD	68,034	0.01	TEREOS FINANCE GROUPE				
ZHENRO PROPERTIES GROUP					7.25% 15/04/2028	636,000	EUR	689,653	0.07
6.63% 07/01/2026	240,000	USD	2,551	0.00					
			2,871,206	0.27					

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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
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					
GERMANY					INDIA				
BAYER 6.625% VRN 25/09/2083	1,000,000	EUR	1,049,461	0.10	DELHI INTERNATIONAL AIRPORT 6.125% 31/10/2026	500,000	USD	482,794	0.05
COMMERZBANK 1.375% VRN 29/12/2031	2,700,000	EUR	2,389,878	0.23				482,794	0.05
COMMERZBANK 4% 23/03/2026	1,600,000	EUR	1,646,109	0.16	IRELAND				
COMMERZBANK 4% VRN 05/12/2030	1,000,000	EUR	1,015,352	0.10	BANK OF IRELAND 6.75% VRN 01/03/2033	900,000	EUR	979,628	0.09
DEUTSCHE BANK 10% VRN PERP	1,800,000	EUR	1,891,536	0.18	ENERGIA GROUP ROI FINANCECO 6.875% 31/07/2028	1,000,000	EUR	1,041,570	0.10
IHO VERWALTUNGS GMBH 3.75% 15/09/2026	4,000,000	EUR	3,990,087	0.37	VIRGIN MEDIA VENDOR FINANCING NOTES 5% 15/07/2028	800,000	USD	691,470	0.07
NIDDA HEALTHCARE HOLDING 7.5% 21/08/2026	1,300,000	EUR	1,389,499	0.13				2,712,668	0.26
SCHAEFFLER 3.375% 12/10/2028	1,000,000	EUR	959,439	0.09	ISRAEL				
ZF FINANCE 5.75% 03/08/2026	900,000	EUR	952,743	0.09	ENERGEAN ISRAEL FINANCE 5.875% 30/03/2031	465,000	USD	404,981	0.04
			15,284,104	1.45	ENERGEAN ISRAEL FINANCE 8.5% 30/09/2033	400,000	USD	400,599	0.04
GREAT BRITAIN								805,580	0.08
INEOS FINANCE 6.625% 15/05/2028	1,000,000	EUR	1,040,177	0.10	ITALY				
INTERNATIONAL GAME TECHNOLOGY P 2.375% 15/04/2028	500,000	EUR	470,896	0.04	ATLANTIA 1.875% 12/02/2028	600,000	EUR	549,880	0.05
NGG FINANCE 2.125% VRN 05/09/2082	1,000,000	EUR	914,092	0.09	INFRASTRUTTURE WIRELESS 1.625% 21/10/2028	1,067,000	EUR	990,890	0.09
ROLLS ROYCE PLC 1.625% 09/05/2028	500,000	EUR	452,094	0.04	INTESA SANPAOLO 6.184% VRN 20/02/2034	1,700,000	EUR	1,770,151	0.18
VIRGIN MEDIA FINANCE 3.75% 15/07/2030	1,600,000	EUR	1,354,393	0.13	MUNDYS 1.875% 13/07/2027	700,000	EUR	664,901	0.06
VODAFONE GROUP 2.625% VRN 27/08/2080	2,250,000	EUR	2,175,648	0.21	NEXI 2.125% 30/04/2029	500,000	EUR	441,192	0.04
VODAFONE GROUP 3% VRN 27/08/2080	1,400,000	EUR	1,205,352	0.11	TELECOM ITALIA SPAMILANO 7.875% 31/07/2028	3,300,000	EUR	3,630,235	0.35
VODAFONE GROUP 4.2% VRN 03/10/2078	1,000,000	EUR	978,933	0.09	UNICREDIT 2.731% VRN 15/01/2032	500,000	EUR	467,143	0.04
			8,591,585	0.81				8,514,392	0.81
HONG KONG					JERSEY				
FORTUNE STAR 5% 18/05/2026	750,000	USD	527,564	0.05	AVIS BUDGET FINANCE 7.25% 31/07/2030	1,600,000	EUR	1,687,901	0.16
MELCO RESORTS FINANCE 5.25% 26/04/2026	500,000	USD	463,190	0.04				1,687,901	0.16
MELCO RESORTS FINANCE 5.375% 04/12/2029	300,000	USD	247,634	0.02	LUXEMBOURG				
					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% VRN PERP	3,600,000	EUR	3,605,604	0.34
MHP LUX 6.95% 03/04/2026	1,000,000	USD	696,441	0.07	TRIVIUM PACKAGING FINANCE 5.5% 15/08/2026	4,905,000	USD	4,583,765	0.43
REDE DOR FINANCE 4.5% 22/01/2030	879,000	USD	743,696	0.07	VOLKSWAGEN INTERNATIONAL FINANCE 4.625% VRN PERP	1,700,000	EUR	1,608,765	0.15
SES 5.625% VRN PERP	1,000,000	EUR	1,055,518	0.10	ZF EUROPE FINANCE 3% 23/10/2029	1,700,000	EUR	1,509,817	0.14
STENA INTERNATIONAL 7.25% 15/02/2028	700,000	EUR	764,194	0.07	ZF EUROPE FINANCE 6.125% 13/03/2029	400,000	EUR	424,296	0.04
			11,416,787	1.08	ZIGGO 2.875% 15/01/2030	1,000,000	EUR	862,950	0.08
MACAU								27,777,283	2.63
MGM CHINA HOLDINGS 4.75% 01/02/2027	1,000,000	USD	902,308	0.09	OMAN LAMAR FUNDING 3.958% 07/05/2025	900,000	USD	860,429	0.08
WYNN MACAU 5.625% 26/08/2028	2,737,000	USD	2,374,708	0.22				860,429	0.08
			3,277,016	0.31	PERU PETROLEOS DEL PERU 4.75% 19/06/2032	1,000,000	USD	709,131	0.07
MAURITIUS								709,131	0.07
GREENKO SOLAR MAURITIUS 5.55% 29/01/2025	1,000,000	USD	967,864	0.09	POLAND CANPACK EASTERN LAND 2.375% 01/11/2027	800,000	EUR	732,502	0.07
			967,864	0.09				732,502	0.07
MEXICO					PORTUGAL EDP ENERGIAS DE PORTUGAL 1.875% VRN 02/08/2081	1,000,000	EUR	941,030	0.09
BANCO MERCANTIL DEL NORTE SAGRAND 7.5% VRN PERP	1,000,000	USD	898,593	0.08	EDP ENERGIAS DE PORTUGAL 5.943% VRN 23/04/2083	500,000	EUR	525,718	0.05
PETROLEOS MEXICANOS 6.5% 13/03/2027	200,000	USD	177,069	0.02				1,466,748	0.14
			1,075,662	0.10	ROMANIA RCS RDS 2.5% 05/02/2025	1,200,000	EUR	1,222,663	0.12
MOROCCO								1,222,663	0.12
OCF 5.125% 23/06/2051	700,000	USD	465,398	0.04	SINGAPORE MEDCO PLATINUM ROAD 6.75% 30/01/2025	600,000	USD	600,265	0.06
			465,398	0.04				600,265	0.06
NETHERLANDS					SPAIN BANCO DE SABADELL 6% VRN 16/08/2033	2,000,000	EUR	1,986,753	0.19
AERCAP HOLDINGS 5.875% VRN 10/10/2079	705,000	USD	685,777	0.07	CAIXABANK 6.25% VRN 23/02/2033	700,000	EUR	744,124	0.07
AXALTA COATING 3.75% 15/01/2025	2,075,000	EUR	2,169,734	0.21	CELLNEX TELECOM 1.75% 23/10/2030	3,300,000	EUR	2,843,314	0.26
COOPERATIEVE RABOBANK 4.875% VRN PERP	600,000	EUR	523,213	0.05	CELLNEX TELECOM 1.875% 26/06/2029	700,000	EUR	630,769	0.06
DARLING GLOBAL FINANCE 3.625% 15/05/2026	800,000	EUR	824,142	0.08	ENFRAGEN ENERGIA 5.375% 30/12/2030	1,300,000	USD	920,961	0.09
GAS NATURAL FENOSA FINANCE 3.375% VRN PERP	500,000	EUR	520,202	0.05	GRIFOLS 1.625% 15/02/2025	200,000	EUR	204,737	0.02
GREENKO DUTCH 3.85% 29/03/2026	1,000,000	USD	849,178	0.08	GRIFOLS 2.25% 15/11/2027	1,900,000	EUR	1,779,115	0.17
LKQ EUROPEAN HOLDINGS 4.125% 01/04/2028	3,200,000	EUR	3,300,599	0.31				9,109,773	0.86
NATURGY FINANCE 2.374% VRN PERP	2,300,000	EUR	2,157,335	0.20					
OI EUROPEAN GROUP 6.25% 15/05/2028	700,000	EUR	755,635	0.07					
TELEFONICA EUROPE 2.376% VRN PERP	1,100,000	EUR	918,174	0.09					
TELEFONICA EUROPE 4.375% VRN PERP	1,500,000	EUR	1,560,519	0.15					
TELEFONICA EUROPE 6.135% VRN PERP	900,000	EUR	917,578	0.09					

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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	TRANSFERABLE SECURITIES TRADED ON ANOTHER REGULATED				
ARSENAL AIC PARENT					MARKET				
8% 01/10/2030	3,294,000	USD	3,283,200	0.31	BONDS				
BALL CORP 6.875%					AUSTRALIA				
15/03/2028	3,114,000	USD	3,138,974	0.30	FMG RESOURCES 5.875%				
EPR PROPERTIES 4.5%					15/04/2030	1,000,000	USD	915,600	0.09
01/06/2027	5,454,000	USD	4,885,417	0.47	FMG RESOURCES 6.125%				
FORD MOTOR 7.45%					15/04/2032	2,691,000	USD	2,449,617	0.22
16/07/2031	4,368,000	USD	4,536,786	0.43	MINERAL RESOURCES 8%				
FORD MOTOR COMPANY					01/11/2027	1,388,000	USD	1,364,586	0.13
6.625% 01/10/2028	3,250,000	USD	3,271,493	0.31	MINERAL RESOURCES				
FORD MOTOR CREDIT 3.25%					8.125% 01/05/2027	2,000,000	USD	1,983,424	0.19
15/09/2025	2,700,000	EUR	2,759,488	0.26	MINERAL RESOURCES 8.5%				
FORD MOTOR CREDIT					01/05/2030	1,135,000	USD	1,119,058	0.11
6.125% 15/05/2028	700,000	EUR	764,196	0.07				7,832,285	0.74
FORD MOTOR CREDIT 6.95%					BRAZIL				
10/06/2026	3,477,000	USD	3,482,911	0.33	BANCO DO BRASIL 6.25%				
GENESIS ENERGY 8.875%					VRN PERP	999,000	USD	921,273	0.09
15/04/2030	1,682,000	USD	1,646,888	0.16	ITAU UNIBANCO HOLDING				
GOODYEAR TIRE RUBBER					4.625% PERP	750,000	USD	616,417	0.06
5% 15/07/2029	3,349,000	USD	2,895,411	0.27	ITAU UNIBANCO HOLDING				
IQVIA 2.25% 15/01/2028	1,550,000	EUR	1,443,845	0.14	6.125% VRN PERP	500,000	USD	486,024	0.05
MPT OPERATING PARTNERSHIP					MC BRAZIL DOWNSTREAM				
0.993% 15/10/2026	238,000	EUR	179,514	0.02	TRADING 7.25% 30/06/2031	1,600,000	USD	1,187,474	0.11
OCCIDENTAL PETROLEUM					XP 3.25% 01/07/2026	500,000	USD	455,159	0.04
8.875% 15/07/2030	7,236,000	USD	8,141,027	0.78				3,666,347	0.35
ONEMAIN FINANCE 9%					CANADA				
15/01/2029	1,388,000	USD	1,383,599	0.13	BC ULC NEW RED				
QUINTILES IMS 2.875%					FINANCE 4.375% 15/01/2028	2,695,000	USD	2,436,641	0.23
15/09/2025	800,000	EUR	821,227	0.08	FIRST QUANTUM MINERALS				
SASOL FINANCING 4.375%					6.875% 01/03/2026	2,404,000	USD	2,336,288	0.22
18/09/2026	1,620,000	USD	1,438,672	0.14	FIRST QUANTUM MINERALS				
SPRINGLEAF FINANCE					6.875% 15/10/2027	1,667,000	USD	1,602,283	0.15
5.375% 15/11/2029	2,912,000	USD	2,449,017	0.23					
SPRINGLEAF FINANCE									
6.125% 15/03/2024	4,605,000	USD	4,595,664	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

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					BBVA BANCOMER TEXAS				
4.875% 30/03/2026	400,000	USD	372,791	0.04	5.875% VRN 13/09/2034	950,000	USD	833,650	0.08
LEVIATHAN BOND 6.125%					BRASKEM IDESAPI 6.99%				
30/06/2025	250,000	USD	244,081	0.02	20/02/2032	1,600,000	USD	968,600	0.09
LEVIATHAN BOND 6.75%					CEMEX 5.125% VRN PERP	1,500,000	USD	1,402,072	0.14
30/06/2030	1,000,000	USD	922,724	0.09	PETROLEOS MEXICANOS				
			1,539,596	0.15	5.95% 28/01/2031	199,000	USD	142,800	0.01
ITALY					PETROLEOS MEXICANOS				
NEXI 1.625% 30/04/2026	480,000	EUR	464,854	0.04	6.84% 23/01/2030	300,000	USD	235,499	0.02
			464,854	0.04	PETROLEOS MEXICANOS				
JERSEY					7.69% 23/01/2050	640,000	USD	415,934	0.04
ADIANT GLOBAL HOLDINGS								3,998,555	0.38
7% 15/04/2028	1,106,000	USD	1,099,755	0.11	NETHERLANDS				
ADIANT GLOBAL HOLDINGS					ABERTIS INFRAESTRUCTURAS				
8.25% 15/04/2031	1,379,000	USD	1,381,073	0.12	FINANCE 3.248% VRN PERP	700,000	EUR	679,862	0.06
			2,480,828	0.23	ASHLAND SERVICES 2%				
LIBERIA					30/01/2028	700,000	EUR	629,594	0.06
ROYAL CARIBBEAN CRUISES					CONSTELLIUM 4.25%				
5.5% 01/04/2028	5,992,000	USD	5,506,416	0.52	15/02/2026	1,700,000	EUR	1,763,275	0.17
ROYAL CARIBBEAN CRUISES					DUFY ONE 2% 15/02/2027	1,000,000	EUR	937,376	0.09
8.25% 15/01/2029	1,500,000	USD	1,557,367	0.15	GOODYEAR EUROPE 2.75%				
ROYAL CARIBBEAN CRUISES					15/08/2028	2,067,000	EUR	1,817,846	0.17
9.25% 15/01/2029	2,558,000	USD	2,703,776	0.26	KONINKLIJKE KPN 6% VRN				
			9,767,559	0.93	PERP	1,850,000	EUR	1,987,432	0.19
LUXEMBOURG					PETROBRAS GLOBAL				
AEGEA FINANCE 6.75%					FINANCE 6.5% 03/07/2033	850,000	USD	812,148	0.08
20/05/2029	1,024,000	USD	946,627	0.09	PPF TELECOM 3.25%				
ARDAGH METAL PACKAGING					29/09/2027	400,000	EUR	397,394	0.04
FINANCE 6% 15/06/2027	400,000	USD	384,637	0.04	QPARK HOLDING 2%				
BK LC LUX 5.25%					01/03/2027	750,000	EUR	687,179	0.07
30/04/2029	1,400,000	EUR	1,459,175	0.14	SWISS REINSURANCE 2.6%				
CONTOURGLOBAL POWER HOLDINGS					VRN PERP	1,600,000	EUR	1,589,373	0.15
3.125% 01/01/2028	1,200,000	EUR	1,047,334	0.10	TENNET HOLDING 2.995%				
CSN RESOURCES 4.625%					PERPETUAL	2,500,000	EUR	2,615,081	0.25
10/06/2031	720,000	USD	549,381	0.05	TRIVIUM PACKAGING				
GRAND CITY PROPERTIES					FINANCE 3.75% 15/08/2026	1,500,000	EUR	1,472,971	0.14
1.5% VRN PERP	900,000	EUR	456,637	0.04	VZ VENDOR FINANCING				
MEXICO REMITTANCES					2.875% 15/01/2029	3,750,000	EUR	3,076,467	0.29
FUNDING 4.875% 15/01/2028	1,000,000	USD	812,812	0.08	WABTEC TRANSPORTATION NETHERLAND				
TELENET FINANCE LUX					1.25% 03/12/2027	1,750,000	EUR	1,625,050	0.15
NOTE 3.5% 01/03/2028	3,200,000	EUR	3,155,373	0.30	ZIGGO BOND 5.125%				
			8,811,976	0.84	28/02/2030	3,356,000	USD	2,514,527	0.24
MACAU					ZIGGO BOND FINANCE 6%				
MGM CHINA HOLDINGS					15/01/2027	3,600,000	USD	3,297,315	0.31
5.25% 18/06/2025	1,909,000	USD	1,836,298	0.18				25,902,890	2.46
WYNN MACAU 5.5%					NORWAY				
15/01/2026	500,000	USD	467,509	0.04	ADEVINTA ASA 2.625%				
			2,303,807	0.22	15/11/2025	700,000	EUR	727,684	0.07
MAURITIUS								727,684	0.07
CA MAGNUM HOLDINGS					PANAMA				
5.375% 31/10/2026	300,000	USD	266,624	0.03	CARNIVAL 5.75% 01/03/2027	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 KREDİ 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%				
ADIENT 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% 01/02/2028	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	100,000	EUR	88,514	0.22
BONDS					COMMERZBANK 4% VRN 05/12/2030	100,000	EUR	101,535	0.25
AUSTRIA					MERCK KGAA 2.875% VRN 25/06/2079	100,000	EUR	93,762	0.23
ERSTE GROUP BANK 4.25% VRN PERP	200,000	EUR	169,142	0.42	NIDDA HEALTHCARE HOLDING 7.5% 21/08/2026	100,000	EUR	106,884	0.27
SAPPI PAPIER HOLDING 3.625% 15/03/2028	100,000	EUR	93,533	0.23				390,695	0.97
			262,675	0.65	GREAT BRITAIN				
BELGIUM					NGG FINANCE 2.125% VRN 05/09/2082	100,000	EUR	91,409	0.23
BELFIUS BANK 3.625% VRN PERP	200,000	EUR	158,278	0.39	VODAFONE GROUP 2.625% VRN 27/08/2080	200,000	EUR	193,391	0.48
KBC GROUP 4.25% VRN PERP	200,000	EUR	182,418	0.45				284,800	0.71
			340,696	0.84	IRELAND				
FINLAND					BANK OF IRELAND 6.75% VRN 01/03/2033	100,000	EUR	108,848	0.27
HUHTAMAKI 4.25% 09/06/2027	100,000	EUR	103,654	0.26	ENERGIA GROUP ROI FINANCECO 6.875% 31/07/2028	100,000	EUR	104,157	0.26
			103,654	0.26				213,005	0.53
FRANCE					ITALY				
BNP PARIBAS 7.375% VRN PERP	200,000	EUR	206,256	0.50	INFRASTRUTTURE WIRELESS 1.625% 21/10/2028	100,000	EUR	92,867	0.23
CASINO GUICHARD 2.798% 05/08/2026	100,000	EUR	1,503	0.00	INTESA SANPAOLO 6.184% VRN 20/02/2034	200,000	EUR	208,253	0.52
CROWN EUROPEAN HOLDINGS 5% 15/05/2028	100,000	EUR	105,618	0.26	TELECOM ITALIA SPAMILANO 7.875% 31/07/2028	200,000	EUR	220,014	0.54
ELECTRICITE DE FRANCE 2.875% VRN PERP	200,000	EUR	185,010	0.46				521,134	1.29
ELECTRICITE DE FRANCE 4% VRN PERP	100,000	EUR	103,428	0.26	JERSEY				
ELIS 4.125% 24/05/2027	100,000	EUR	103,921	0.26	AVIS BUDGET FINANCE 7.25% 31/07/2030	200,000	EUR	210,988	0.52
ERAMET 7% 22/05/2028	100,000	EUR	103,460	0.26				210,988	0.52
FAURECIA 2.375% 15/06/2027	100,000	EUR	93,253	0.23	LUXEMBOURG				
FAURECIA 2.375% 15/06/2029	100,000	EUR	86,554	0.21	SES 5.625% VRN PERP STENA INTERNATIONAL	100,000	EUR	105,552	0.26
ILIAD 5.375% 14/06/2027	100,000	EUR	103,227	0.26	7.25% 15/02/2028	100,000	EUR	109,170	0.27
LA BANQUE POSTALE 5.5% VRN 05/03/2034	200,000	EUR	204,937	0.50				214,722	0.53
LA POSTE 3.125% VRN PERP	200,000	EUR	196,575	0.49	NETHERLANDS				
NEXANS 5.5% 05/04/2028	100,000	EUR	108,147	0.27	AERCAP HOLDINGS 5.875% VRN 10/10/2079	332,000	USD	322,948	0.80
RCI BANQUE 2.625% VRN 18/02/2030	100,000	EUR	99,829	0.25	DARLING GLOBAL FINANCE 3.625% 15/05/2026	100,000	EUR	103,018	0.26
VALEO 1.625% 18/03/2026	100,000	EUR	99,789	0.25	GAS NATURAL FENOSA FINANCE 3.375% VRN PERP	100,000	EUR	104,040	0.26
VEOLIA ENVIRONNEMENT 2.25% VRN PERP	200,000	EUR	192,600	0.48	LKQ EUROPEAN HOLDINGS 4.125% 01/04/2028	100,000	EUR	103,144	0.26
VEOLIA ENVIRONNEMENT 2.5% VRN PERP	100,000	EUR	87,127	0.22	NATURGY FINANCE 2.374% VRN PERP	100,000	EUR	93,797	0.23
			2,081,234	5.16	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 FINANCE 4.375% 15/01/2028	398,000	USD	359,845	0.89
ALBERTSONS SAFEWAY 6.5% 15/02/2028	95,000	USD	94,065	0.23	NOVA CHEMICALS CORP 4.875% 01/06/2024	341,000	USD	335,576	0.83
APACHE 4.25% 15/01/2030	122,000	USD	108,588	0.27	OPEN TEXT 6.9% 01/12/2027	344,000	USD	345,119	0.86
ARSENAL AIC PARENT 8% 01/10/2030	136,000	USD	135,554	0.34				1,040,540	2.58
BALL CORP 6.875% 15/03/2028	23,000	USD	23,184	0.06	CHINA				
FORD MOTOR 7.45% 16/07/2031	137,000	USD	142,294	0.35	GLOBAL AIRCRAFT LEASING 6.5% 15/09/2024	86,091	USD	82,547	0.20
FORD MOTOR CREDIT 6.125% 15/05/2028	100,000	EUR	109,171	0.27				82,547	0.20
FORD MOTOR CREDIT 6.95% 10/06/2026	400,000	USD	400,680	1.00	FRANCE				
GOODYEAR TIRE RUBBER 5% 15/07/2029	113,000	USD	97,695	0.24	CONSTELLUM 5.625% 15/06/2028	487,000	USD	456,049	1.13
IQVIA 2.25% 15/01/2028	100,000	EUR	93,151	0.23	FNAC DARTY 2.625% 30/05/2026	100,000	EUR	98,753	0.24
QUINTILES IMS 2.875% 15/09/2025	100,000	EUR	102,653	0.25	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%					CANPACK 3.875% 15/11/2029	200,000	USD	163,688	0.41
01/11/2025	100,000	EUR	97,769	0.24				163,688	0.41
EC FINANCE 3% 15/10/2026	200,000	EUR	197,572	0.49	SPAIN				
NOMAD FOODS BONDCO 2.5% 24/06/2028	100,000	EUR	92,278	0.23	ALMIRALL 2.125% 30/09/2026	100,000	EUR	98,585	0.24
UPCB FINANCE VII 3.625% 15/06/2029	100,000	EUR	91,798	0.23				98,585	0.24
			479,417	1.19	SWEDEN				
ITALY					HEIMSTADEN BOSTAD 3% VRN PERP	100,000	EUR	46,434	0.12
NEXI 1.625% 30/04/2026	100,000	EUR	96,845	0.24	VOLVO CAR 4.25% 31/05/2028	100,000	EUR	101,259	0.25
			96,845	0.24				147,693	0.37
JERSEY					UNITED STATES				
ADIANT GLOBAL HOLDINGS 7% 15/04/2028	39,000	USD	38,780	0.10	ADAPTHEALTH 5.125% 01/03/2030	282,000	USD	220,222	0.55
ADIANT GLOBAL HOLDINGS 8.25% 15/04/2031	49,000	USD	49,073	0.12	AIRCASLE 5.25% VRN PERP	153,000	USD	121,076	0.30
			87,853	0.22	ALLY FINANCIAL 4.7% VRN PERP	369,000		247,171	0.61
LIBERIA					AMERICAN AIRLINES 11.75% 15/07/2025	73,000	USD	78,556	0.19
ROYAL CARIBBEAN CRUISES 5.375% 15/07/2027	109,000	USD	100,696	0.25	AMERICAN AIRLINES ADVANTAGE 5.75% 20/04/2029	325,000	USD	303,166	0.75
ROYAL CARIBBEAN CRUISES 8.25% 15/01/2029	325,000	USD	337,430	0.83	ARCHROCK PARTNERS 6.875% 01/04/2027	521,000	USD	506,578	1.26
ROYAL CARIBBEAN CRUISES 9.25% 15/01/2029	86,000	USD	90,901	0.23	ASBURY AUTOMOTIVE GROUP 4.625% 15/11/2029	378,000	USD	325,094	0.81
			529,027	1.31	ASBURY AUTOMOTIVE GROUP 5% 15/02/2032	5,000	USD	4,152	0.01
LUXEMBOURG					AXALTA COATING SYSTEMS 4.75% 15/06/2027	432,000	USD	401,716	1.00
BK LC LUX 5.25% 30/04/2029	100,000	EUR	104,227	0.26	BALL 4% 15/11/2023	400,000	USD	398,861	0.99
GRAND CITY PROPERTIES 1.5% VRN PERP	100,000	EUR	50,737	0.13	BLUE RACER MIDSTREAM 7.625% 15/12/2025	184,000	USD	184,595	0.46
TELENET FINANCE LUX NOTE 3.5% 01/03/2028	200,000	EUR	197,211	0.48	BLUE RACER MIDSTREAM FINANCE 6.625% 15/07/2026	127,000	USD	124,603	0.31
			352,175	0.87					
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	2,000,000	GBP	2,383,238	2.88
TRAFFORD CENTRE FINANCE	500,000	GBP	540,248	0.65				2,383,238	2.88
4.75% 28/04/2024			540,248	0.65	IRELAND				
GREAT BRITAIN					ARROW CMBS FRN 22/05/2030	2,000,000	EUR	1,623,967	1.97
GREENE KING FINANCE FRN	1,500,000	GBP	1,393,131	1.69	CONTEGO CLO VI DAC	1,000,000	EUR	1,005,879	1.22
15/03/2036			1,393,131	1.69	FRN 15/04/2034	1,000,000	EUR	1,004,052	1.21
TOTAL BONDS					ELM PARK CLO FRN	1,000,000	GBP	1,078,355	1.30
			1,933,379	2.34	15/04/2034	1,000,000	EUR	980,294	1.18
ASSET BACKED SECURITIES					FROST FRN 22/11/2026	1,000,000	USD	975,647	1.18
AUSTRALIA					INVESCO CLO FRN	1,000,000	EUR	971,814	1.17
FIRSTMAC MORTGAGE FUNDING	1,000,000	AUD	581,210	0.70	15/07/2034	1,000,000	EUR	971,814	1.17
TRUST FRN 15/01/2052			581,210	0.70	INVESCO EURO CLO FRN	1,000,000	EUR	971,814	1.17
GREAT BRITAIN					15/04/2033	1,000,000	EUR	971,814	1.17
CMF FRN 16/01/2057	975,000	GBP	1,185,799	1.43	INVESCO EURO CLO FRN	1,000,000	EUR	971,814	1.17
MARSTONS ISSUER 5.641%	1,108,000	GBP	1,026,655	1.24	15/07/2031	1,000,000	EUR	971,814	1.17
VRN 15/07/2035			2,212,454	2.67	LAST MILE SECURITIES	657,000	EUR	636,575	0.77
IRELAND					DAC FRN 17/08/2031	657,000	EUR	636,575	0.77
TAURUS CMBS FRN	1,500,000	EUR	823,834	1.00	LAST MILE SECURITIES FRN 17/08/2031	1,500,000	EUR	1,465,581	1.78
20/02/2030			823,834	1.00	(XS2320421766)	1,000,000	EUR	979,179	1.18
ITALY					TAURUS FRN 22/12/2030	1,000,000	EUR	979,179	1.18
ERNA FRN 25/07/2031	1,000,000	EUR	509,257	0.62	TAURUS FRN 17/05/2031	1,000,000	GBP	1,145,988	1.39
			509,257	0.62	(XS2303819929)	700,000	GBP	787,061	0.95
LUXEMBOURG					TAURUS FRN 17/05/2031	700,000	GBP	12,654,392	15.30
SC GERMANY COMPARTMENT	2,300,000	EUR	926,732	1.12	UNITED STATES				
CONSUME FRN 14/11/2034			926,732	1.12	ALIGNED DATA CENTERS	750,000	USD	646,307	0.78
UNITED STATES					ISSUER 2.482% 15/08/2046	750,000	USD	646,307	0.78
EUROSAIL FRN 13/03/2045	165,000	EUR	169,108	0.20	ALLEGANY PARK CLO FRN	1,000,000	USD	944,164	1.14
SLM STUDENT LOAN TRUST	1,400,000	USD	-	0.00	20/01/2035	1,000,000	USD	982,756	1.19
FRN 15/12/2039			169,108	0.20	APIDOS CLO FRN 20/01/2033	2,000,000	USD	2,009,318	2.43
TOTAL ASSET BACKED SECURITIES					APIDOS CLO FRN 25/04/2035	1,000,000	USD	1,004,996	1.21
TOTAL TRANSFERABLE SECURITIES ADMITTED TO AN OFFICIAL STOCK EXCHANGE LISTING					APIDOS CLO FRN	1,000,000	USD	984,806	1.19
			7,155,974	8.65	25/04/2035 (US03769UJ79)	1,000,000	USD	963,692	1.16
					APIDOS CLO XXXI FRN	1,000,000	USD	963,692	1.16
					15/04/2031	1,000,000	USD	963,692	1.16
					APIDOS CLO XXXI FRN	1,000,000	USD	963,692	1.16
					15/04/2031 (US03767XAC83)	1,000,000	USD	963,692	1.16
					BAMLL MORTGAGE TRUST	1,225,000	USD	1,093,553	1.32
					3.5958% VRN 14/04/2033	1,500,000	USD	859,330	1.04
					BBCMS MORTGAGE TRUST	1,500,000	USD	754,495	0.91
					FRN 15/03/2037	1,500,000	USD	615,873	0.74
					BBCMS MORTGAGE TRUST FRN	1,500,000	USD	615,873	0.74
					15/03/2037 (US05548WAL19)	1,500,000	USD	615,873	0.74
					BF MORTGAGE TRUST FRN	1,285,000	USD	615,873	0.74
					15/12/2035	1,285,000	USD	615,873	0.74

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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	31,500,000	EUR	40,510,579	7.02
BONDS					GERMANY (GOVT) 0.1% 15/04/2033	7,600,000	EUR	9,170,445	1.59
AUSTRALIA					GERMANY (GOVT) 0.1% 15/04/2046	5,850,000	EUR	7,055,867	1.22
AUSTRALIA (GOVT) 0.25% 21/11/2032	10,800,000	AUD	6,781,921	1.18	GERMANY (GOVT) 0.5% 15/04/2030	12,700,000	EUR	16,773,026	2.91
AUSTRALIA (GOVT) 0.75% 21/11/2027	6,000,000	AUD	4,533,284	0.79				73,509,917	12.74
AUSTRALIA (GOVT) 1% 21/02/2050	3,600,000	AUD	2,081,908	0.36	GREAT BRITAIN				
AUSTRALIA (GOVT) 1.25% 21/08/2040	3,300,000	AUD	2,327,684	0.40	UK (GOVT) 0.125% 22/03/2024	200,000	GBP	374,328	0.06
AUSTRALIA (GOVT) 1.75% 21/06/2051	1,500,000	AUD	516,134	0.09	UK (GOVT) 0.125% 22/03/2026	8,500,000	GBP	14,824,235	2.57
AUSTRALIA (GOVT) 2% 21/08/2035	500,000	AUD	420,339	0.07	UK (GOVT) 0.125% 22/03/2029	7,300,000	GBP	13,754,377	2.38
AUSTRALIA (GOVT) 2.5% 20/09/2030	3,300,000	AUD	3,128,181	0.54	UK (GOVT) 0.125% 10/08/2031	9,750,000	GBP	14,788,558	2.56
AUSTRALIA (GOVT) 3% 20/09/2025	2,250,000	AUD	2,148,933	0.37	UK (GOVT) 0.125% 22/11/2036	3,500,000	GBP	5,563,373	0.96
			21,938,384	3.80	UK (GOVT) 0.125% 22/03/2044	130,000	GBP	191,250	0.03
CANADA					UK (GOVT) 0.125% 10/08/2048	340,000	GBP	410,642	0.07
CANADA (GOVT) 4.25% 01/12/2026	3,200,000	CAD	4,505,799	0.78	UK (GOVT) 0.25% 22/03/2052	13,000,000	GBP	17,717,556	3.08
			4,505,799	0.78	UK (GOVT) 0.5% 22/03/2050	3,525,000	GBP	5,980,666	1.04
FRANCE					UK (GOVT) 0.625% 22/03/2040	8,070,000	GBP	15,646,988	2.71
FRANCE (GOVT) 0.1% 01/03/2025	6,100,000	EUR	7,434,217	1.29	UK (GOVT) 0.625% 22/11/2042	1,550,000	GBP	2,976,619	0.52
FRANCE (GOVT) 0.1% 01/03/2026	950,000	EUR	1,158,686	0.20	UK (GOVT) 0.75% 22/03/2034	10,560,000	GBP	20,783,130	3.60
FRANCE (GOVT) 0.1% 01/03/2028	6,700,000	EUR	8,038,045	1.39	UK (GOVT) 1.125% 22/11/2037	780,000	GBP	1,797,178	0.31
FRANCE (GOVT) 0.1% 01/03/2029	2,400,000	EUR	2,903,988	0.50				114,808,900	19.89
FRANCE (GOVT) 0.1% 25/07/2031	2,250,000	EUR	2,656,416	0.46	ITALY				
FRANCE (GOVT) 0.1% 25/07/2038	9,000,000	EUR	9,520,979	1.65	ITALY (GOVT) 0.10% 15/05/2033	16,700,000	EUR	16,109,090	2.79
FRANCE (GOVT) 0.1% 25/07/2053	1,750,000	EUR	1,602,562	0.28	ITALY (GOVT) 2.55% 15/09/2041	730,000	EUR	1,014,937	0.18
FRANCE (GOVT) 0.25% 25/07/2024	6,400,000	EUR	8,438,483	1.46				17,124,027	2.97
FRANCE (GOVT) 0.7% 25/07/2030	200,000	EUR	260,732	0.05	JAPAN				
FRANCE (GOVT) 1.8% 25/07/2040	200,000	EUR	328,775	0.06	JAPAN (GOVT) 0.2% 10/03/2030	390,000,000	JPY	3,013,583	0.52
FRANCE (GOVT) 3.15% 25/07/2032	1,000,000	EUR	1,923,288	0.33				3,013,583	0.52
			44,266,171	7.67	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)					FRANCE (GOVT) 0.1%				
1.75% 15/05/2041	3,700,000	NZD	1,285,707	0.22	25/07/2047	2,050,000	EUR	2,094,198	0.36
NEW ZEALAND (GOVT)								2,094,198	0.36
2.75% 15/04/2025	6,000,000	NZD	3,449,027	0.60	ITALY				
NEW ZEALAND (GOVT) 3.5%					ITALY (GOVT) 0.15%				
14/04/2033	24,000,000	NZD	12,487,630	2.17	15/05/2051	4,350,000	EUR	2,960,792	0.51
			17,222,364	2.99	ITALY (GOVT) 0.4%	3,950,000	EUR	4,428,738	0.77
SPAIN					ITALY (GOVT) 0.65%				
SPAIN (GOVT) 0.65%					15/05/2026	6,000,000	EUR	7,220,136	1.25
30/11/2027	1,000,000	EUR	1,268,698	0.22				14,609,666	2.53
SPAIN (GOVT) 0.7%					JAPAN				
30/11/2033	9,100,000	EUR	10,653,434	1.85	JAPAN (GOVT) 0.005%				
SPAIN (GOVT) 1%					10/03/2031	320,000,000	JPY	2,419,678	0.42
30/11/2030	5,600,000	EUR	7,092,735	1.23				2,419,678	0.42
			19,014,867	3.30	NEW ZEALAND				
SWEDEN					NEW ZEALAND (GOVT) 2.5%				
SWEDEN (GOVT) 1%					20/09/2035	2,900,000	NZD	2,065,283	0.36
01/06/2025	18,000,000	SEK	2,125,679	0.37				2,065,283	0.36
SWEDEN (GOVT) 3.5%					SWEDEN				
01/12/2028	20,750,000	SEK	3,344,685	0.58	SWEDEN (GOVT) 0.125%				
			5,470,364	0.95	01/06/2026	66,000,000	SEK	7,594,399	1.32
UNITED STATES					SWEDEN (GOVT) 0.125%				
US (GOVT) 1.125%					01/06/2030	18,000,000	SEK	1,860,368	0.32
15/01/2033	34,800,000	USD	32,371,308	5.61	SWEDEN (GOVT) 0.125%				
US (GOVT) 1.5%					01/06/2032	13,000,000	SEK	1,426,668	0.25
15/02/2053	2,400,000	USD	2,055,495	0.36				10,881,435	1.89
			34,426,803	5.97	UNITED STATES				
			358,394,723	62.12	US (GOVT) 0.125%				
TOTAL BONDS					15/04/2025	10,400,000	USD	11,751,676	2.04
TOTAL TRANSFERABLE SECURITIES					US (GOVT) 0.125%				
ADMITTED TO AN OFFICIAL STOCK					15/07/2030	3,000,000	USD	3,109,391	0.54
EXCHANGE LISTING					US (GOVT) 0.125%				
			358,394,723	62.12	15/01/2031	6,900,000	USD	6,951,346	1.21
TRANSFERABLE SECURITIES TRADED ON ANOTHER REGULATED					US (GOVT) 0.125%				
MARKET					15/01/2032	19,300,000	USD	17,896,303	3.10
BONDS					US (GOVT) 0.125%				
CANADA					15/02/2051	9,350,000	USD	6,165,381	1.07
CANADA (GOVT) 0.5%					US (GOVT) 0.125%				
01/12/2050	4,600,000	CAD	2,822,617	0.49	15/02/2052	15,900,000	USD	9,675,342	1.68
CANADA (GOVT) 1.25%					US (GOVT) 0.375%				
01/12/2047	1,900,000	CAD	1,505,781	0.26	15/07/2025	5,950,000	USD	7,349,146	1.27
CANADA (GOVT) 1.75%					US (GOVT) 0.375%				
01/12/2053	5,400,000	CAD	2,531,302	0.44	15/01/2027	19,800,000	USD	23,343,218	4.05
CANADA (GOVT) 3%					US (GOVT) 0.5% 15/01/2028	22,900,000	USD	26,207,601	4.53
01/12/2036	2,250,000	CAD	2,784,005	0.48	US (GOVT) 0.625%				
CANADA (GOVT) 4%					15/01/2024	11,600,000	USD	14,202,708	2.46
01/12/2031	3,500,000	CAD	5,063,858	0.88	US (GOVT) 0.75%				
			14,707,563	2.55	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									
TRANSFERABLE SECURITIES ADMITTED TO AN OFFICIAL STOCK EXCHANGE LISTING									
ASSET BACKED SECURITIES									
AUSTRALIA									
AFG TRUST FRN 10/03/2051	2,000,000	AUD	608,488	0.04	LONDON WALL MORTGAGE CAPITAL FRN 15/05/2051	4,250,000	GBP	5,093,521	0.31
APOLLO SERIES TRUST FRN 13/10/2049	900,000	AUD	271,294	0.02	MORTIMER BTL FRN 23/06/2053	1,750,000	GBP	1,539,074	0.09
APOLLO TRUST FRN 13/09/2048	3,125,000	AUD	803,700	0.05	MORTIMER BTL FRN 23/06/2053 (XS2349428164)	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	MORTIMER FRN 23/03/2054	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	9,500,000	GBP	11,613,853	0.72
LA TROBE FINANCIAL CAPITAL MARKET FRN 12/03/2052	4,000,000	AUD	825,272	0.05	PRECISE MORTGAGE FUNDING FRN 16/10/2056	1,250,000	GBP	1,519,508	0.09
LA TROBE FINANCIAL CAPITAL MARKET FRN 14/11/2053	1,820,000	AUD	752,427	0.05	STRATTON MORTGAGE FUNDING FRN 12/12/2043	6,500,000	GBP	5,089,025	0.31
LION SERIES TRUST FRN 18/05/2054	2,950,000	AUD	1,590,496	0.10	STRATTON MORTGAGE FUNDING FRN 20/07/2060	1,246,000	GBP	1,520,881	0.09
NATIONAL RMBS TRUST FRN 24/08/2049	5,300,000	AUD	1,717,796	0.10	TOWER BRIDGE FUNDING FRN 20/12/2063	1,300,000	GBP	1,211,723	0.07
PEPPER RESIDENTIAL SECURITIES TRUST FRN 18/11/2060	10,200,000	AUD	1,399,130	0.09	TOWER BRIDGE FUNDING FRN 20/12/2063 (XS2432286461)	3,150,000	GBP	3,717,471	0.23
PEPPER RESIDENTIAL SECURITIES TRUST FRN 12/03/2061	4,000,000	AUD	935,592	0.06	TWIN BRIDGES FRN 12/03/2055	4,406,000	GBP	5,322,889	0.33
TRITON TRUST BOND SERIES FRN 12/04/2051	12,300,000	AUD	4,862,483	0.29	TWIN BRIDGES FRN 12/09/2055	6,830,000	GBP	8,114,578	0.50
			18,315,348	1.12				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	5,000,000	EUR	5,124,176	0.31
			4,765,355	0.29	CVC CORDATUS LOAN FUND FRN 17/06/2032	4,000,000	EUR	4,102,082	0.25
GREAT BRITAIN					CVC CORDATUS LOAN FUND FRN 22/06/2034	7,000,000	EUR	7,033,618	0.43
ATLAS FUNDING FRN 25/07/2058	1,500,000	GBP	1,830,787	0.11	DILOSK RMBS FRN 20/12/2060	7,215,000	EUR	7,560,226	0.46
CMF FRN 16/01/2057	3,623,000	GBP	4,409,381	0.27	DRYDEN CLO FRN 15/04/2035	5,250,000	EUR	5,372,897	0.33
FINSBURY SQUARE FRN 16/12/2067	1,350,000	GBP	632,632	0.04	HARVEST CLO FRN 15/01/2031	2,500,000	EUR	2,571,658	0.16
GEMGARTO PLC FRN 16/12/2067	2,200,000	GBP	2,666,547	0.16	INVESCO CLO FRN 15/07/2036	3,000,000	EUR	3,217,918	0.20
GREAT HALL MORTGAGES FRN 18/06/2039	1,000,000	EUR	944,938	0.06	INVESCO EURO FRN 15/07/2031	7,950,000	EUR	8,107,223	0.50
HOLMES MASTER ISSUER FRN 15/10/2072	7,000,000	GBP	8,565,677	0.52	INVESCO EURO FRN 15/04/2033	4,000,000	EUR	4,106,839	0.25
HOPS HILL FRN 27/05/2054	1,300,000	GBP	1,583,847	0.10	LAST MILE LOGISTICS CMBS FRN 17/08/2033	6,400,000	GBP	7,812,494	0.48
LANEBROOK MTG TRANSACTION FRN 20/7/2058	3,460,000	GBP	4,119,636	0.25	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	TOTAL ASSET BACKED SECURITIES			249,440,907	15.27
ST PAUL'S CLO FRN					TOTAL TRANSFERABLE SECURITIES				
22/04/2035	1,000,000	EUR	1,028,296	0.06	ADMITTED TO AN OFFICIAL STOCK			249,440,907	15.27
TAURUS CMBS FRN					EXCHANGE LISTING				
20/02/2030	5,000,000	EUR	3,074,855	0.19					
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					
ITALY					BONDS				
TAURUS CMBS FRN					UNITED STATES				
18/05/2030	4,000,000	EUR	1,208,342	0.07	AMERICAN TOWER TRUST				
			1,208,342	0.07	3.652% 23/03/2048	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	12,000,000	USD	9,169,087	0.57
APIDOS CLO FRN 24/10/2036	10,500,000	USD	10,523,550	0.65				10,540,875	0.65
			12,504,122	0.77	TOTAL BONDS			10,540,875	0.65
LUXEMBOURG					ASSET BACKED SECURITIES				
COMPARTMENT FRN					AUSTRALIA				
21/04/2027	4,000,000	EUR	1,464,808	0.09	AFG TRUST FRN 10/04/2052	3,450,000	AUD	328,282	0.02
SC GERMANY COMPARTMENT					FIRSTMAC MORTGAGE FUNDING				
CONSUMER FRN 14/11/2035	3,800,000	EUR	2,787,788	0.17	TRUST FRN 17/01/2051	10,800,000	AUD	3,404,882	0.21
SC GERMANY SA COMPARTMENT					INTERSTAR MILLENNIUM				
CONSUMER FRN 14/11/2035	2,300,000	EUR	1,655,744	0.10	SERIES FRN 27/03/2038	16,000,000	AUD	118,537	0.01
			5,908,340	0.36	LA TROBE FINANCIAL CAPITAL MARKET				
NETHERLANDS					FRN 14/11/2053	6,000,000	AUD	2,482,492	0.15
DELPHINUS FRN 22/03/2102	7,500,000	EUR	7,945,736	0.48	PEPPER RESIDENTIAL SECURITIES				
GREEN STORM FRN					TRUST FRN 18/08/2060	5,500,000	AUD	810,612	0.05
22/02/2068	1,000,000	EUR	1,068,704	0.07	PEPPER RESIDENTIAL SECURITIES				
GREEN STORM FRN					TRUST FRN 14/12/2064	14,000,000	AUD	9,035,444	0.55
22/05/2069	3,500,000	EUR	3,750,950	0.23	SAPPHIRE XXVI SERIES				
GREEN STORM FRN					TRUST FRN 21/01/2054	7,000,000	AUD	2,739,153	0.17
22/02/2070	4,000,000	EUR	4,232,646	0.26	SMHL SERIES SECURITISATION				
JUBILEE CLO FRN					FUND FRN 26/04/2049	2,200,000	AUD	291,215	0.02
15/06/2032	5,000,000	EUR	5,128,807	0.31	TRUSTEE FOR LION SERIES				
MAGOI FRN 27/07/2039	2,000,000	EUR	510,078	0.03	FRN 22/05/2053	6,650,000	AUD	4,306,339	0.26
SAECURE FRN 28/04/2090	4,800,000	EUR	5,010,663	0.31				23,516,956	1.44
			27,647,584	1.69	CHINA				
SPAIN					ATRIUM FRN 23/01/2031	2,250,000	USD	2,246,393	0.14
DRIVER ESPANA FRN					VENTURE CLO FRN				
25/09/2030	570,601	EUR	604,247	0.04	20/07/2030	2,000,000	USD	1,947,590	0.12
			604,247	0.04	VENTURE XXVIII CLO FRN				
UNITED STATES					20/07/2030	10,000,000	USD	9,959,740	0.61
AMERICAN HOMES 4.407%								14,153,723	0.87
17/04/2052	1,800,000	USD	1,740,336	0.11	GREAT BRITAIN				
APIDOS CLO FRN 21/04/2035	9,000,000	USD	8,915,948	0.55	EUROHOME UK MORTGAGES				
BROADGATE FINANCING					FRN 15/09/2044	3,500,000	GBP	2,549,258	0.16
5.098% 05/04/2035	350,000	GBP	332,006	0.02					
CONNECTICUT AVENUE SECURITIES									
TRUST FRN 25/03/2042	3,200,000	USD	2,177,839	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
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				
NETHERLANDS					5.6896% 13/10/2037	8,000,000	USD	7,901,294	0.48
DRYDEN CLO FRN 18/10/2034	2,500,000	EUR	2,527,505	0.15	BAIN CAPITAL CREDIT CLO				
GREEN LION FRN 23/07/2065	12,000,000	EUR	12,728,458	0.78	FRN 18/04/2034	5,000,000	USD	4,894,005	0.30
JUBILEE CLO FRN					BAIN CAPITAL CREDIT CLO				
15/04/2035	4,000,000	EUR	4,072,571	0.25	FRN 19/04/2034	10,000,000	USD	9,781,450	0.60
JUBILEE CLO FRN					BAIN CAPITAL CREDIT CLO				
15/04/2035 (XS2308743520)	4,000,000	EUR	4,029,336	0.25	FRN 23/10/2034	8,500,000	USD	8,462,762	0.52
			23,357,870	1.43	BAIN CAPITAL CREDIT CLO				
UNITED STATES					FRN 16/07/2035	10,000,000	USD	10,036,690	0.61
280 PARK AVENUE					BAIN CAPITAL CREDIT FRN				
MORTGAGE FRN 15/09/2034	10,235,000	USD	9,662,574	0.59	23/10/2034	7,500,000	USD	7,359,630	0.45
280 PARK AVENUE MORTGAGE					BAIN CAPITAL CREDIT FRN				
TRUST FRN 15/09/2034	8,000,000	USD	7,377,074	0.45	23/10/2034 (US05682EAC75)	8,000,000	USD	7,964,952	0.49
ALBA FRN 25/11/2042	926,000	GBP	450,049	0.03	BAIN CAPITAL CREDIT FRN				
ALIGNED DATA CENTERS					23/10/2034 (US05682EAG89)	6,000,000	USD	5,902,740	0.36
ISSUER 1.937% 15/08/2046	13,000,000	USD	11,361,635	0.70	BAMLL COMMERCIAL				
ALLEGANY PARK CLO FRN					MORTGAGE 3.7157% VRN 14/0	3,500,000	USD	3,199,963	0.20
20/01/2035	2,000,000	USD	1,977,868	0.12	BAMLL MORTGAGE TRUST				
ALLEGANY PARK CLO FRN					3.218% 14/04/2033	13,000,000	USD	12,126,356	0.74
20/01/2035 (US017154AQ81)	1,500,000	USD	1,453,911	0.09	BARCLAYS COMMERCIAL				
AMERICAN HOMES 4 RENT					MORTGAGE FRN 15/03/2037	5,017,000	USD	4,295,607	0.26
4.596% 17/12/2036	1,970,000	USD	1,922,315	0.12	BBCMS 2018 TALL MORTGAGE				
AMMC CLO FRN 26/05/2031	3,000,000	USD	2,961,102	0.18	TRUST FRN 15/03/2037	7,580,000	USD	5,987,767	0.37
APIDOS CLO FRN 15/01/2033	3,000,000	USD	2,974,701	0.18	BF NYT MORTGAGE TRUST FRN				
APIDOS CLO FRN 18/10/2031	10,850,000	USD	10,665,593	0.65	15/11/2035	4,400,000	USD	3,297,602	0.20
APIDOS CLO FRN 18/10/2031					BOYCE PARK CLO FRN				
(US03768CAG42)	3,000,000	USD	2,978,664	0.18	21/04/2035	10,250,000	USD	9,851,670	0.60
APIDOS CLO FRN 18/10/2031					BX TRUST 5.76% 13/10/2027	12,015,455	USD	11,618,339	0.71
(US03768CAJ80)	5,000,000	USD	4,932,565	0.30	BX TRUST 6.3% 13/10/2027	3,000,000	USD	2,786,694	0.17
APIDOS CLO FRN 20/01/2033	5,000,000	USD	4,962,540	0.30	BX TRUST 6.79% 13/10/2027	1,000,000	USD	942,690	0.06
APIDOS CLO FRN 22/10/2034	4,000,000	USD	3,903,684	0.24	BX TRUST FRN 25/11/2028	4,000,000	USD	2,774,319	0.17
APIDOS CLO FRN					BX TRUST FRN 25/11/2028				
22/10/2034 (US03769HAA59)	6,200,000	USD	6,171,418	0.38	(US05608FAG63)	4,500,000	USD	3,127,693	0.19
APIDOS CLO XXVII FRN					BX TRUST FRN 15/11/2032	11,000,000	USD	2,076,561	0.13
17/07/2030	10,000,000	USD	9,933,140	0.61	BXP TRUST 3.379%				
APIDOS CLO XXVII FRN					13/06/2039	10,000,000	USD	8,968,515	0.55
17/07/2030 (US03767JAK16)	9,000,000	USD	8,906,103	0.55	CAMB COMMERCIAL FRN				
APIDOS CLO XXXI FRN					15/12/2037	9,110,000	USD	9,071,195	0.56
15/04/2031	18,000,000	USD	17,917,253	1.10	CAMB COMMERCIAL MORTGAGE TRUST FRN				
APIDOS CLO XXXI FRN					15/12/2037	16,310,000	USD	16,153,684	0.99
15/04/2031 (US03767VAL27)	8,300,000	USD	8,232,338	0.50	CIFC FUNDING FRN				
APIDOS CLO XXXI FRN					17/10/2031	3,250,000	USD	3,201,013	0.20
15/04/2031 (US03767VAN82)	8,550,000	USD	8,378,641	0.51	CIFC FUNDING FRN				
APIDOS CLO XXXIX FRN					18/07/2031	5,000,000	USD	4,993,860	0.31
21/04/2035	12,500,000	USD	12,308,113	0.75	CIFC FUNDING FRN				
APIDOS CLO XXXVII FRN					20/04/2032	9,750,000	USD	9,679,673	0.59
22/10/2034	7,750,000	USD	7,710,475	0.47	CIFC FUNDING FRN 20/04/2032				
					(US12553DAN75)	3,000,000	USD	2,950,365	0.18
					CIMNL 2.09% 20/07/2051	2,400,000	USD	1,879,988	0.12

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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 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 (US67590YAQ35)	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					

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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				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
								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
DBCG MORTGAGE TRUST				
2017 FRN 15/06/2034	8,725,000	USD	8,614,012	0.53
DBCG 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									
TRANSFERABLE SECURITIES ADMITTED TO AN OFFICIAL STOCK EXCHANGE LISTING									
BONDS									
AUSTRALIA									
BHP BILLITON FINANCE					CREDIT MUTUEL ARKEA				
USA 5.5% 08/09/2053	1,000,000	USD	965,268	0.52	3.875% 22/05/2028	100,000	EUR	104,365	0.06
SYDNEY AIRPORT FINANCE					DANONE 1% VRN PERP	1,000,000	EUR	925,142	0.50
1.75% 26/04/2028	1,000,000	EUR	957,022	0.51	DANONE 3.47% 22/05/2031	900,000	EUR	921,071	0.49
			1,922,290	1.03	ENGIE 3.5% 27/09/2029	800,000	EUR	822,882	0.44
AUSTRIA					ESSILORLUXOTTICA 0.5%				
ERSTE GROUP BANK 0.875%					05/06/2028	1,000,000	EUR	913,530	0.49
22/05/2026	1,000,000	EUR	977,037	0.52	FONCIERE DES REGIONS				
ERSTE GROUP BANK 4%					1.875% 20/05/2026	1,000,000	EUR	996,530	0.53
VRN 07/06/2033	200,000	EUR	196,408	0.11	GECINA 1.625% 14/03/2030	1,000,000	EUR	909,108	0.49
			1,173,445	0.63	KERING 3.25% 27/02/2029	1,500,000	EUR	1,548,118	0.82
BELGIUM					LOREAL 2.875% 19/05/2028	1,200,000	EUR	1,234,348	0.66
KBC GROUP 1.625% VRN					ORANGE 3.875% 11/09/2035	1,500,000	EUR	1,543,499	0.82
18/09/2029	400,000	EUR	406,899	0.22	PERNOD RICARD 0.5%				
KBC GROUP 2.875% VRN					24/10/2027	1,000,000	EUR	936,819	0.50
29/06/2025	500,000	EUR	522,567	0.28	RCI BANQUE 4.75%				
			929,466	0.50	06/07/2027	500,000	EUR	530,565	0.28
CANADA					SANOFI 1.5% 01/04/2030	1,000,000	EUR	936,155	0.50
CANADIAN IMPERIAL BANK OF COMMERCE					SCOR 3.875% VRN PERP	1,100,000	EUR	1,113,762	0.60
5.001% 28/04/2028	200,000	USD	192,464	0.10				20,181,902	10.80
ROYAL BANK OF CANADA					GERMANY				
2.125% 26/04/2029	1,000,000	EUR	940,352	0.50	ALLIANZ 2.121% VRN				
WASTE CONNECTIONS 2.2%					08/07/2050	1,000,000	EUR	864,775	0.46
15/01/2032	970,000	USD	750,687	0.40	DEUTSCHE BANK AG NEW				
WASTE CONNECTIONS 3.2%					YORK 7.146% VRN 13/07/2027	1,000,000	USD	1,007,485	0.54
01/06/2032	330,000	USD	274,968	0.15	DEUTSCHE BOERSE 1.25%				
			2,158,471	1.15	VRN 16/06/2047	1,100,000	EUR	1,025,217	0.55
FINLAND					EUROGRID 1.113%				
SAMPO 2.5% VRN 03/09/2052	700,000	EUR	568,598	0.30	15/05/2032	1,000,000	EUR	825,369	0.44
SAMPO 3.375% VRN					FRESENIUS MEDICAL CARE				
23/05/2049	1,000,000	EUR	940,346	0.51	1.5% 29/05/2030	800,000	EUR	692,416	0.37
			1,508,944	0.81	MUENCHENER RUECKVERSICHERUNGSGE				
FRANCE					1% VRN 26/05/2042	1,000,000	EUR	756,772	0.40
ALD 4% 05/07/2027	1,000,000	EUR	1,037,556	0.56	VONOVIA 0.625% 24/03/2031	1,000,000	EUR	769,498	0.41
BANQUE FEDERATIVE DU CREDIT								5,941,532	3.17
MUTUEL 0.1% 08/10/2027	1,500,000	EUR	1,360,658	0.73	GREAT BRITAIN				
BNP PARIBAS 2.5% VRN					BARCLAYS 5.262% VRN				
31/03/2032	1,500,000	EUR	1,430,389	0.77	29/01/2034	875,000	EUR	914,074	0.49
CAPGEMINI 1.125%					BARCLAYS 5.304%				
23/06/2030	1,000,000	EUR	889,764	0.48	09/08/2026	1,000,000	USD	980,050	0.52
CREDIT AGRICOLE 1.625%					BARCLAYS 6.692% VRN				
VRN 05/06/2030	1,000,000	EUR	996,991	0.53	13/09/2034	335,000	USD	329,012	0.18
CREDIT AGRICOLE					BARCLAYS 7.325% VRN				
ASSURANCES 4.5% VRN PERP	1,000,000	EUR	1,030,650	0.55	02/11/2026	780,000	USD	792,911	0.42
					BP CAPITAL MARKETS				
					4.375% VRN PERP	805,000	USD	770,065	0.41
					NATIONAL GRID 0.25%				
					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 3.625% 24/03/2032	945,000	USD	809,069	0.43	COMPASS GROUP FINANCE NETHERLANDS 3% 08/03/2030	1,000,000	EUR	997,055	0.53
ROYAL BANK OF SCOTLAND 4.269% VRN 22/03/2025	200,000	USD	197,901	0.11	DELTA LLOYD 4.375% VRN PERP	1,000,000	EUR	1,042,798	0.55
ROYAL BANK OF SCOTLAND GROUP 3.754% VRN 01/11/2029	200,000	USD	190,494	0.10	EDP FINANCE 1.875% 21/09/2029	1,000,000	EUR	931,051	0.50
SANTANDER UK GROUP HOLDINGS 4.796% VRN 15/11/2024	710,000	USD	708,726	0.38	ENEL FINANCE INTERNATIONAL 0.5% 17/06/2030	1,100,000	EUR	909,864	0.49
SSE PLC 4% 05/09/2031	1,000,000	EUR	1,039,717	0.56	ENEL FINANCE INTERNATIONAL 1.5% 21/07/2025	600,000	EUR	607,964	0.33
STANDARD CHARTERED 1.822% 23/11/2025	1,305,000	USD	1,233,950	0.65	ING GROEP 6.114% VRN 11/09/2034	1,000,000	USD	977,147	0.52
VODAFONE GROUP 4.875% 19/06/2049	500,000	USD	402,575	0.22	ING GROEP FRN 1% 13/11/2030	600,000	EUR	576,091	0.31
VODAFONE GROUP PLC 1.625% 24/11/2030	1,000,000	EUR	896,073	0.48	ING GROEP FRN 28/03/2026	1,030,000	USD	1,039,417	0.56
			11,278,658	6.03	KONINKLIJKE AHOLD DELHAIZE 0.375% 18/03/2030	1,000,000	EUR	851,648	0.46
IRELAND					SIEMENS FINANCIERINGSMAATSCHAPPI 2.75% 09/09/2030	900,000	EUR	893,727	0.48
AERCAP IRELAND CAPITAL 4.45% 01/10/2025	1,150,000	USD	1,108,436	0.60	TENNET HOLDING 1.375% 05/06/2028	800,000	EUR	775,870	0.42
AERCAP IRELAND CAPITAL 4.625% 15/10/2027	795,000	USD	746,634	0.40	TENNET HOLDING 1.5% 03/06/2039	200,000	EUR	175,105	0.09
BANK OF IRELAND 1.375% VRN 11/08/2031	1,000,000	EUR	941,154	0.50	UNILEVER FINANCE NETHERLANDS 3.5% 23/02/203	637,000	EUR	646,120	0.35
			2,796,224	1.50	UNIVERSAL MUSIC GROUP 4% 13/06/2031	1,000,000	EUR	1,032,622	0.55
ITALY					VESTEDA FINANCE 1.5% 24/05/2027	1,200,000	EUR	1,152,209	0.62
UNICREDIT 0.8% VRN 05/07/2029	1,200,000	EUR	1,061,086	0.57				15,807,351	8.46
			1,061,086	0.57	NORWAY				
LUXEMBOURG					DNB BANK 5% VRN 13/09/2033	1,000,000	EUR	1,044,737	0.56
AROUNDTOWN 1.625% VRN PERP	700,000	EUR	251,316	0.13				1,044,737	0.56
BLACKSTONE PROPERTY PARTNERS 2.2% 24/07/2025	1,000,000	EUR	993,815	0.54	SINGAPORE				
CNH INDUSTRIAL FINANCE EUROPE 1.625% 03/07/2029	900,000	EUR	828,098	0.44	DBS GROUP HOLDINGS 5.479% 12/09/2025	2,000,000	USD	2,006,929	1.07
GRAND CITY PROPERTIES 0.125% 11/01/2028	1,000,000	EUR	811,014	0.43				2,006,929	1.07
MEDTRONIC GLOBAL HOLDINGS 1.125% 07/03/2027	800,000	EUR	771,492	0.41	SPAIN				
SEGRO CAPITAL 1.875% 23/03/2030	1,000,000	EUR	899,794	0.48	BANCO SANTANDER 0.3% 04/10/2026	500,000	EUR	475,412	0.25
SES 3.5% 14/01/2029	1,000,000	EUR	989,230	0.54	BANCO SANTANDER 2.706% 27/06/2024	600,000	USD	584,889	0.31
			5,544,759	2.97	BANCO SANTANDER 5.75% VRN 23/08/2033	500,000	EUR	525,361	0.28
NETHERLANDS					BANCO SANTANDER 6.921% 08/08/2033	200,000	USD	192,181	0.10
ABN AMRO BANK 6.339% VRN 18/09/2027	1,000,000	USD	999,381	0.53	CAIXABANK 0.75% VRN 10/07/2026	1,000,000	EUR	993,716	0.54
AERCAP HOLDINGS 5.875% VRN 10/10/2079	375,000	USD	364,775	0.20	INMOBILIARIA COLONIAL SOCIMI 2% 17/04/2026	1,000,000	EUR	1,004,557	0.55
ARGENTUM NETHERLANDS 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					

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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				20,695,146	11.07
ALEXANDRIA REAL ESTATE EQUITIES 5.15% 15/04/2053	110,000	USD	92,289	0.05	TOTAL BONDS			101,444,074	54.28
ANHEUSERBUSCH 4.7% 01/02/2036	335,000	USD	308,865	0.17	TOTAL TRANSFERABLE SECURITIES ADMITTED TO AN OFFICIAL STOCK EXCHANGE LISTING			101,444,074	54.28
ANHEUSERBUSCH 4.9% 01/02/2046	165,000	USD	145,561	0.08					
APPLE 0.875% 24/05/2025	1,200,000	EUR	1,215,852	0.65	TRANSFERABLE SECURITIES TRADED ON ANOTHER REGULATED MARKET				
ASHTAD CAPITAL 5.95% 15/10/2033	235,000	USD	224,007	0.12	BONDS				
ATT 2.05% 19/05/2032	800,000	EUR	702,867	0.38	BELGIUM				
BANK OF AMERICA 5.872% VRN 15/09/2034	1,065,000	USD	1,041,219	0.56	KBC GROUP 6.324% VRN 21/09/2034	365,000	USD	356,101	0.19
CSX 5.2% 15/11/2033	1,000,000	USD	972,007	0.52				356,101	0.19
CVS HEALTH 5.875% 01/06/2053	150,000	USD	139,822	0.07	CANADA				
GENERAL MOTORS FINANCIAL 5.8% 23/06/2028	500,000	USD	489,048	0.26	CCL INDUSTRIES 3.05% 01/06/2030	905,000	USD	751,913	0.40
GILEAD SCIENCES 5.25% 15/10/2033	780,000	USD	763,553	0.41	ROYAL BANK OF CANADA 5.2% 01/08/2028	500,000	USD	487,828	0.26
GOLDMAN SACHS GROUP 4.223% 01/05/2029	135,000	USD	125,208	0.07	WASTE CONNECTIONS 4.2% 15/01/2033	430,000	USD	385,464	0.21
HCA 5.9% 01/06/2053	190,000	USD	172,275	0.09				1,625,205	0.87
JOHN DEERE CAPITAL 5.15% 08/09/2026	1,000,000	USD	998,106	0.53	FRANCE				
JPMORGAN CHASE 4.6% VRN PERP	2,430,000	USD	2,274,341	1.21	BNP PARIBAS 1.323% VRN 13/01/2027	470,000	USD	421,697	0.23
MORGAN STANLEY 5.424% VRN 21/07/2034	750,000	USD	710,561	0.38	BNP PARIBAS 2.219% VRN 09/06/2026	565,000	USD	527,231	0.28
SYNCHRONY BANK 5.4% 22/08/2025	335,000	USD	323,137	0.17	BNP PARIBAS 2.824% 26/01/2041	300,000	USD	185,330	0.10
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					

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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 01/10/2026	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			59,918,524	301.06
GOLDMAN SACHS GROUP 0.925% VRN 21/10/2024	1,860,000	USD	1,850,067	0.99	TRADED ON ANOTHER REGULATED MARKET			59,918,524	301.06
JACKSON FINANCIAL 1.125% 22/11/2023	130,000	USD	128,989	0.07	COLLECTIVE INVESTMENT SCHEMES				
JACKSON FINANCIAL 3.125% 23/11/2031	310,000	USD	239,688	0.13	GREAT BRITAIN				
JACKSON FINANCIAL 4% 23/11/2051	615,000	USD	389,277	0.21	HSBC CORPORATE BOND FUND INS- TITUTIONAL ACCUMULATION	4,224,175	GBP	16,833,736	9.01
JPMORGAN CHASE & CO 4.005% VRN 23/04/2029	50,000	USD	46,141	0.02	IRELAND			16,833,736	9.01
LOWES 4.25% 01/04/2052	755,000	USD	564,283	0.30	HSBC GLOBAL LIQUIDITY FUND	167	USD	167	0.00
MERCEDESSENZ FINANCE NORTH AMERICA 5.1% 03/08/2028	325,000	USD	319,453	0.17	TOTAL COLLECTIVE INVESTMENT SCHEMES			167	0.00
METROPOLITAN LIFE GLOBAL FUNDING 5.4% 12/09/2028	1,000,000	USD	990,435	0.53	TOTAL INVESTMENTS			16,833,903	9.01
MOHAWK INDUSTRIES 5.85% 18/09/2028	235,000	USD	234,381	0.13	OTHER NET ASSETS			8,699,625	4.65
MORGAN STANLEY 1.164% VRN 21/10/2025	950,000	USD	897,083	0.48	TOTAL NET ASSETS			186,896,126	369.00
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	1,250,000	USD	1,214,911	1.51
TRAFFORD CENTRE FINANCE					ATRIUM XV FRN				
FRN 28/04/2035	2,150,000	GBP	846,704	1.06	23/01/2031 (US04965FAL58)	1,250,000	USD	1,233,455	1.54
			846,704	1.06				2,448,366	3.05
TOTAL BONDS			846,704	1.06	GREAT BRITAIN				
ASSET BACKED SECURITIES					POLARIS FRN 23/12/2058	1,800,000	GBP	2,144,914	2.67
AUSTRALIA								2,144,914	2.67
LA TROBE FINANCIAL CAPITAL					IRELAND				
MARKET FRN 14/11/2053	1,810,000	AUD	742,729	0.93	ARROW CMBS FRN 22/05/2030	867,000	EUR	722,051	0.90
PEPPER RESIDENTIAL SECURITIES					BERG FINANCE FRN				
TRUST FRN 18/11/2060	1,000,000	AUD	136,143	0.17	22/07/2033	2,000,000	EUR	354,941	0.44
PEPPER RESIDENTIAL SECURITIES					CABINTEELY PARK CLO DAC				
TRUST FRN 12/03/2061	600,000	AUD	139,265	0.17	FRN 15/08/2034	1,000,000	EUR	997,131	1.24
			1,018,137	1.27	CABINTEELY PARK CLO DAC FRN				
GREAT BRITAIN					15/08/2034 (XS2417672990)	500,000	EUR	466,356	0.58
CANARY WHARF FRN					HAUS EUROPEAN LOAN				
22/10/2037	526,000	GBP	506,896	0.63	CONDUIT FRN 30/07/2051	1,000,000	EUR	872,392	1.09
PRECISE MORTGAGE					INVESCO EURO CLO FRN				
FUNDING FRN 16/10/2056	500,000	GBP	606,554	0.76	15/04/2033	1,000,000	EUR	992,361	1.24
RMAC SECURITIES FRN					INVESCO CLO FRN 15/07/2034	500,000	USD	490,147	0.61
12/06/2044	1,800,000	GBP	758,818	0.95	JUBILEE CLO FRN				
STRATTON MORTGAGE					20/11/2031	1,000,000	EUR	1,040,279	1.30
FUNDING FRN 12/12/2043	1,550,000	GBP	1,886,645	2.35	LAST MILE LOGISTICS FRN				
			3,758,913	4.69	17/08/2026	1,000,000	EUR	954,383	1.19
IRELAND					LAST MILE LOGISTICS FRN				
OTRANTO PARK CLO FRN					17/08/2026 (XS2356454913)	1,640,000	EUR	1,605,215	2.01
15/05/2035	511,000	EUR	536,631	0.67	ST PAULS CLO XII				
RIVER GREEN FINANCE FRN					DAC FRN 15/04/2033	1,250,000	EUR	1,257,117	1.57
22/01/2032	1,000,000	EUR	963,338	1.20	TAURUS FRN 17/05/2031	500,000	GBP	572,994	0.71
SCORPIO EUROPEAN LOAN					TAURUS FRN 17/05/2031				
CONDUIT FRN 17/05/2029	1,000,000	GBP	1,134,440	1.41	(XS2303820349)	500,000	GBP	562,186	0.70
TAURUS CMBS FRN					TAURUS UK DAC FRN				
20/02/2030	1,000,000	EUR	578,726	0.72	17/11/2029	1,000,000	GBP	1,106,613	1.38
			3,213,135	4.00				11,994,166	14.96
UNITED STATES					UNITED STATES				
CONNECTICUT AVENUE					225 LIBERTY STREET TRUST				
SECURITIES FRN 25/12/2041	1,225,000	USD	1,213,017	1.51	4.8035% VRN 10/02/2036	1,000,000	USD	695,344	0.87
SARANAC CLO FRN					280 PARK AVENUE				
20/02/2033	1,250,000	USD	1,258,314	1.57	MORTGAGE FRN 15/09/2034	1,500,000	USD	1,354,582	1.69
			2,471,331	3.08	ALLEGANY PARK CLO FRN				
TOTAL ASSET BACKED SECURITIES			10,461,516	13.04	20/01/2035	1,000,000	USD	944,164	1.18
TOTAL TRANSFERABLE SECURITIES					AMMC CLO FRN 26/05/2031	1,000,000	USD	955,171	1.19
ADMITTED TO AN OFFICIAL STOCK EXCHANGE LISTING			11,308,220	14.10					

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

Portfolio of Investments and Other Net Assets

as at 30 September 2023

Global 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 3.712% 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									
TRANSFERABLE SECURITIES ADMITTED TO AN OFFICIAL STOCK EXCHANGE LISTING									
BONDS									
AUSTRALIA									
AUSNET SERVICES HOLDINGS					SOCIETE GENERALE 0.94%				
1.625% VRN 11/03/2081	4,725,000	EUR	4,366,624	0.34	21/02/2024	400,000,000	JPY	2,679,968	0.21
WESTFIELD AMERICA MANAGEMENT					SOCIETE GENERALE 5%				
2.125% 30/03/2025	3,000,000	GBP	3,417,035	0.26	19/05/2027	3,000,000	AUD	1,824,448	0.14
			7,783,659	0.60	TDF INFRASTRUCTURE				
CANADA					5.625% 21/07/2028				
BANK OF NOVA SCOTIA					TOTAL 1.75% VRN PERP				
2.49% 23/09/2024	5,000,000	CAD	3,587,714	0.28	TOTALENERGIES 2% VRN PER				
ROYAL BANK OF CANADA					VEOLIA ENVIRONNEMENT 2%				
4.95% 25/04/2025	9,325,000	USD	9,190,415	0.71	VRN PERP				
			12,778,129	0.99		5,300,000	EUR	4,716,199	0.37
CHINA								91,112,791	7.06
CHINA (GOVT) 2.85%					GERMANY				
04/06/2027	50,000,000	CNY	6,957,050	0.54	BUNDESSCHATZANWEISUNGEN				
CHINA (GOVT) 3.01%					2.8% 12/06/2025				
13/05/2028	135,000,000	CNY	18,960,035	1.47	BUNDESSCHATZANWEISUNGEN				
CHINA (GOVT) 3.28%					3.1% 18/09/2025				
03/12/2027	75,000,000	CNY	10,674,484	0.83	CONTINENTAL AG 4%				
			36,591,569	2.84	01/03/2027				
FINLAND					DEUTSCHE BANK 4% VRN				
NORDEA BANK 6% VRN					24/06/2026				
02/06/2026	2,000,000	GBP	2,441,145	0.19	DEUTSCHE BANK 5.625%				
			2,441,145	0.19	VRN 19/05/2031				
FRANCE					DEUTSCHE BANK 10% VRN				
ALD 4.875% 06/10/2028					PERP				
BANQUE STELLANTIS					FRESENIUS KGAA 4.25%				
FRANCE 4% 21/01/2027					28/05/2026				
BNP PARIBAS 3.695% VRN					GERMANY (GOVT) 1%				
24/02/2028					15/08/2025				
BPCE 0.562% 24/06/2024					LANDESBANK BADENWUERTT-				
ELECTRICITE DE FRANCE					EMBERG 5% 17/05/2028				
2.875% VRN PERP						2,800,000	AUD	1,581,023	0.12
ELECTRICITE DE FRANCE								143,091,869	11.09
5% VRN PERP					GREAT BRITAIN				
ELECTRICITE DE FRANCE					BARCLAYS 0.654% VRN				
6% VRN PERP					09/06/2027				
PRAEMIA HEALTHCARE 5.5%					BARCLAYS 2.166% VRN				
19/09/2028					23/06/2027				
RCI BANQUE 4.125%					BARCLAYS PLC 4.918% VRN				
01/12/2025					08/08/2030				
RCI BANQUE 4.625%					BARCLAYS 5.875% VRN PERP				
02/10/2026					BP CAPITAL MARKETS				
SOCIETE GENERALE 0.594%					3.25% VRN PERP				
25/02/2026					BP CAPITAL MARKETS				
	500,000,000	JPY	3,270,411	0.25	4.375% VRN PERP				
					CYBG 4% VRN 25/09/2026				
					HEATHROW FINANCE 5.75%				
					03/03/2025				
					HSBC HOLDINGS 0.797%				
					VRN 14/09/2026				
					HSBC HOLDINGS 6.364%				
					VRN 16/11/2032				
					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%				
NATWEST MARKETS PLC					08/08/2025	3,000,000	USD	2,910,133	0.23
6.625% 22/06/2026	6,000,000	GBP	7,434,051	0.58				2,910,133	0.23
PENSION INSURANCE 8%					MEXICO				
23/11/2026	1,500,000	GBP	1,875,745	0.15	MEXICO (GOVT) 7.5%				
PGH CAPITAL 6.625%					03/06/2027	2,100,000	MXN	11,062,900	0.86
18/12/2025	1,500,000	GBP	1,827,216	0.14				11,062,900	0.86
RECKITT BENCKISER					NETHERLANDS				
TREASURY SERVICES 3.625%	10,000,000	EUR	10,483,098	0.81	ALCOA NEDERLAND HOLDING				
ROYAL BANK OF SCOTLAND GROUP					5.5% 15/12/2027	4,100,000	USD	3,926,911	0.30
3.622% VRN 14/08/2030	16,000,000	GBP	18,342,922	1.41	GENERALI FINANCE 4.596%				
STANDARD CHARTERED 2.5%					VRN PERP	100,000	EUR	103,633	0.01
VRN 09/09/2030	750,000	EUR	750,206	0.06	MERCEDESBEZ INTERNATIONAL				
STANDARD CHARTERED 2.9%					FINANCE 5.625% 17/08/2026	5,200,000	GBP	6,382,167	0.50
VRN 28/06/2025	3,800,000	AUD	2,406,324	0.19	PETROBRAS GLOBAL				
THAMES WATER UTILITIES					FINANCE 5.093% 15/01/2030	500	USD	465	0.00
FINANCE 4% 18/04/2027	5,972,000	EUR	5,913,168	0.46				10,413,176	0.81
VIRGIN MONEY 5.125% VRN					NEW ZEALAND				
11/12/2030	648,000	GBP	744,112	0.06	NEW ZEALAND (GOVT)				
VODAFONE GROUP 2.625%					0.25% 15/05/2028	4,600,000	NZD	2,200,458	0.17
VRN 27/08/2080	3,550,000	EUR	3,432,689	0.27	NEW ZEALAND (GOVT) 4.5%				
			103,082,543	7.99	15/04/2027	40,900,000	NZD	23,886,574	1.85
IRELAND								26,087,032	2.02
BANK OF IRELAND GROUP					POLAND				
1.875% VRN 05/06/2026	6,875,000	EUR	6,945,157	0.54	POLAND (GOVT) 2.75%				
			6,945,157	0.54	25/04/2028	29,000,000	PLN	6,004,798	0.47
ITALY								6,004,798	0.47
UNIONE DI BANCHE ITALIANE					PORTUGAL				
5.875% VRN 04/03/2029	900,000	EUR	953,502	0.07	EDP ENERGIAS DE PORTUGAL				
			953,502	0.07	1.875% VRN 02/08/2081	6,200,000	EUR	5,834,389	0.45
JAPAN								5,834,389	0.45
JAPAN (GOVT) 0.005%					ROMANIA				
20/06/2027	472,000,000	JPY	3,142,016	0.24	ROMANIA (GOVT) 2.375%				
JAPAN (GOVT) 0.1%					19/04/2027	2,500,000	EUR	2,417,030	0.19
20/09/2027	609,000,000	JPY	4,062,580	0.31	ROMANIA (GOVT) 5%				
JAPAN (GOVT) 2.1%					27/09/2026	5,057,000	EUR	5,374,027	0.41
20/06/2027	680,000,000	JPY	4,880,575	0.38				7,791,057	0.60
			12,085,171	0.93	SERBIA				
JERSEY					SERBIA (GOVT) 6.25%				
HEATHROW FUNDING 6.75%					26/05/2028	3,030,000	USD	2,975,232	0.23
03/12/2028	2,000,000	GBP	2,496,254	0.19				2,975,232	0.23
			2,496,254	0.19	SOUTH KOREA				
LUXEMBOURG					KOREA (GOVT) 2.375%				
AROUNDTOWN 1.625% VRN					10/12/2027	15,000,010,000	KRW	10,455,973	0.81
PERP	5,700,000	EUR	2,046,432	0.16				10,455,973	0.81
AROUNDTOWN 2.875% VRN					SPAIN				
PERP	2,400,000	EUR	994,058	0.08	CAIXABANK 1.25% VRN				
BLACKSTONE PROPERTY					18/06/2031	2,000,000	EUR	1,894,571	0.15
PARTNERS 2.2% 24/07/2025	3,000,000	EUR	2,981,445	0.23	CAIXABANK 1.625% VRN				
SES 5.625% VRN PERP	3,500,000	EUR	3,694,315	0.28	13/04/2026	1,500,000	EUR	1,514,516	0.12
			9,716,250	0.75					

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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

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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				
TAURUS CMBS FRN 20/02/2030	1,000,000	EUR	579,274	0.04	CZECH REPUBLIC (GOVT) 0.25% 10/02/2027	210,000,000	CZK	7,853,620	0.61
TAURUS FRN 17/11/2029	1,000,000	GBP	1,114,991	0.09				7,853,620	0.61
			21,061,644	1.64	FRANCE				
ITALY					BPCE 0.53% VRN 10/12/2026	100,000,000	JPY	661,137	0.05
CASSIA FRN 22/05/2034	900,000	EUR	916,620	0.07	BPCE 5.975% VRN 18/01/2027	2,667,000	USD	2,638,896	0.20
			916,620	0.07	CREDIT AGRICOLE 5.589% 05/07/2026	8,125,000	USD	8,068,555	0.63
UNITED STATES					CREDIT AGRICOLE 6.316% VRN 03/10/2029	4,500,000	USD	4,510,325	0.35
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				
			4,019,800	0.31	DEUTSCHE BANK 4% VRN 24/06/2032	1,300,000	EUR	1,231,024	0.10
TOTAL ASSET BACKED SECURITIES			46,123,862	3.58	COMMERZBANK 6.125% VRN PERP	1,000,000	EUR	955,800	0.07
TOTAL TRANSFERABLE SECURITIES								2,186,824	0.17
ADMITTED TO AN OFFICIAL STOCK			758,211,384	58.77	GREAT BRITAIN				
EXCHANGE LISTING					BARCLAYS 8.875% VRN PERP	4,408,000	GBP	4,996,707	0.39
TRANSFERABLE SECURITIES TRADED ON ANOTHER REGULATED					HISCOX 6% 22/09/2027	1,375,000	GBP	1,672,827	0.13
MARKET					HSBC HOLDINGS PLC 5.887% VRN 14/08/2027	4,800,000	USD	4,746,799	0.37
BONDS					LLOYDS BANKING GROUP PLC 5.985% VRN 07/08/2027	3,384,000	USD	3,357,994	0.26
AUSTRALIA					LLOYDS BANKING GROUP 8.5% VRN PERP	900,000	GBP	1,027,605	0.08
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					YORKSHIRE BUILDING SOCIETY 7.375% VRN 12/09/2027	6,050,000	GBP	7,436,211	0.57
BANK OF MONTREAL 2.85% 06/03/2024	1,000,000	CAD	731,321	0.06				26,995,702	2.09
CANADIAN IMPERIAL BANK 2.95% VRN 19/06/2029	1,500,000	CAD	1,085,088	0.08	HONG KONG				
TORONTODOMINION BANK 2.85% 08/03/2024	1,000,000	CAD	731,236	0.06	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					IRELAND				
CHINA (GOVT) 2.4% 15/07/2028	49,000,000	CNY	6,690,467	0.52	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				
EXPORT IMPORT BANK OF CHINA 4.89% 26/03/2028	125,000,000	CNY	18,774,500	1.45	ENERGEAN ISRAEL FINANCE 4.875% 30/03/2026	5,500,000	USD	5,125,875	0.40
SANDS CHINA 3.8% 08/01/2026	4,000,000	USD	3,748,891	0.29				5,125,875	0.40
			38,604,181	2.99	ITALY				
COLOMBIA					UNIONE DI BANCHE ITALIANE 5.875% VRN PERP	1,150,000	EUR	1,162,681	0.09
COLOMBIA (GOVT) 3.875% 25/04/2027	7,300,000	USD	6,658,827	0.52				1,162,681	0.09
			6,658,827	0.52					

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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	1,500,000	USD	1,497,596	0.12
2.625% VRN PERP	1,200,000	EUR	1,256,581	0.10				1,497,596	0.12
			10,535,605	0.82	IRELAND				
SERBIA					BARINGS EURO CLO DAC				
SERBIA (GOVT) 3.125%					FRN 24/07/2032	1,000,000	EUR	946,901	0.07
15/05/2027	3,000,000	EUR	2,875,790	0.22	BERG FINANCE FRN				
			2,875,790	0.22	22/07/2033	1,000,000	EUR	177,638	0.01
SWEDEN					CONTEGO DAC FRN				
SWEDEN (GOVT) 1%					14/05/2032	750,000	EUR	763,183	0.06
12/11/2026	80,000,000	SEK	6,884,681	0.53	DILOSK RMBS FRN				
			6,884,681	0.53	20/12/2060	1,750,000	EUR	1,814,052	0.14
UNITED STATES					ELM PARK CLO FRN				
AIRCATTLE 5.25%					15/04/2034	2,000,000	EUR	1,980,789	0.15
11/08/2025	5,060,000	USD	4,931,187	0.38	ELM PARK FRN 15/04/2034	1,000,000	EUR	1,018,212	0.08
BANK OF AMERICA 1.978%					FINANCE IRELAND RMBS				
VRN 15/09/2027	3,000,000	CAD	1,980,639	0.15	FRN 24/06/2061	1,000,000	EUR	1,050,438	0.08
COLUMBIA PIPELINES					FROST CMBS DAC FRN				
HOLDING 6.055% 15/08/2026	2,000,000	USD	2,008,261	0.16	22/11/2026	1,000,000	GBP	1,087,386	0.08
GENERAL MOTORS					INVESCO EURO CLO FRN				
FINANCIAL 1.55% 02/09/2025	1,000,000	AUD	594,289	0.05	15/07/2031	2,500,000	EUR	2,462,099	0.19
JACKSON NATIONAL LIFE					INVESCO EURO CLO FRN				
GLOBAL 5.25% 12/04/2028	12,800,000	USD	11,944,568	0.93	15/04/2033	793,000	EUR	787,913	0.06
MOHAWK INDUSTRIES 5.85%					JUBILEE CLO FRN				
18/09/2028	2,752,000	USD	2,744,752	0.21	20/11/2031	2,500,000	EUR	2,603,313	0.21
NATIONAL GRID NORTH					JUBILEE CLO FRN				
AMERICA 4.151% 12/09/2027	14,482,000	EUR	15,263,316	1.18	20/11/2031 (XS1980848169)	2,000,000	EUR	2,077,986	0.16
NISSAN MOTOR ACCEPTANCE					LAST MILE LOGISTIC FRN				
2% 09/03/2026	5,000,000	USD	4,473,877	0.35	17/08/2033	750,000	EUR	717,673	0.06
NISSAN MOTOR ACCEPTANCE					LAST MILE SECURITIES				
6.95% 15/09/2026	902,000	USD	908,795	0.07	FRN 17/08/2031	1,421,000	EUR	1,459,387	0.11
PARAMOUNT GLOBAL 6.375%					LAST MILE SECURITIES FRN				
VRN 30/03/2062	3,830,000	USD	3,030,364	0.23	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

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Portfolio of Investments and Other Net Assets

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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					LIQUIDITY FUND Y INC	22,521,560	USD	22,521,560	1.75
24/04/2029 (US36319TAU07)	2,000,000	USD	1,999,822	0.16				22,521,560	1.75
GALAXY CLO FRN 20/04/2031	1,244,000	USD	1,233,018	0.10	TOTAL COLLECTIVE INVESTMENT SCHEMES			22,521,560	1.75
GALAXY XX CLO FRN									
20/04/2031	1,000,000	USD	979,603	0.08	OTHER TRANSFERABLE SECURITIES				
GILBERT PARK CLO FRN					BONDS				
15/10/2030	1,000,000	USD	980,372	0.08	CANADA				
HPS LOAN MANAGEMENT FRN					BANK OF MONTREAL 2.077%				
22/01/2035	1,000,000	USD	974,119	0.08	VRN 17/06/2030	1,400,000	CAD	966,079	0.07
HUDSON YARDS MORTGAGE					BANK OF MONTREAL 3.65%				
2.835% 10/08/2038	1,295,000	USD	1,170,798	0.09	01/04/2027	6,000,000	CAD	4,139,850	0.32
INDEPENDENCE PLAZA					CANADIAN IMPERIAL BANK OF				
TRUST 3.911% 10/07/2035	2,500,000	USD	2,325,685	0.18	COMMERCE 2.35% 28/08/2024	5,000,000	CAD	3,591,503	0.28
INVITATION HOMES FRN					ROYAL BANK OF CANADA				
17/01/2038	3,000,000	USD	2,991,897	0.22	2.88% VRN 23/12/2029	6,500,000	CAD	4,620,536	0.36
INVITATION HOMES TRUST								13,317,968	1.03
FRN 17/01/2038	2,237,452	USD	1,927,120	0.15	CHINA				
KNDL MORTGAGE TRUST FRN					EXPORTIMPORT BANK OF				
15/05/2036	1,000,000	USD	994,072	0.08	CHINA 3.18% 05/09/2026	55,000,000	CNY	7,702,988	0.60
KNDL MORTGAGE TRUST FRN								7,702,988	0.60
15/05/2036 (US482598AJ80)	1,265,000	USD	1,254,812	0.10	FRANCE				
MADISON PARK FUNDING					BPCE 0.302% 16/12/2026	200,000,000	JPY	1,310,504	0.10
FRN 15/07/2030	500,000	USD	485,850	0.04	BPCE 5.2018% 29/09/2025	3,000,000	AUD	1,923,305	0.15
MADISON PARK FUNDING					CREDIT AGRICOLE 0.514%				
FRN 18/10/2030	2,000,000	USD	1,995,932	0.15	VRN 06/07/2027	1,100,000,000	JPY	7,273,129	0.57
MORGAN STANLEY CAPITAL					CREDIT AGRICOLE 4.7%				
FRN 15/12/2023	500,000	USD	469,547	0.04	01/12/2025	1,700,000	AUD	1,084,470	0.08
NEUBERGER BERMAN CLO					ELECTRICITE DE FRANCE				
FRN 15/01/2030	2,000,000	USD	1,972,620	0.15	1.059% 28/06/2028	200,000,000	JPY	1,320,047	0.10
NEUBERGER BERMAN CLO								12,911,455	1.00
FRN 18/10/2030	2,500,000	USD	2,471,487	0.19	NETHERLANDS				
PARK AVENUE MORTGAGE					COOPERATIEVE RABOBANK				
FRN 15/09/2034	1,000,000	USD	971,029	0.08	0.6% 31/01/2024	400,000,000	JPY	2,681,953	0.21
PIKES PEAK CLO FRN								2,681,953	0.21
25/10/2034	2,000,000	USD	1,984,736	0.15	UNITED STATES				
PROGRESS RESIDENTIAL					ATHENE GLOBAL FUNDING				
1.808% 17/05/2038	2,230,000	USD	1,978,318	0.15	2.1% 24/09/2025	2,000,000	CAD	1,356,832	0.11
PROGRESS RESIDENTIAL					BANK OF AMERICA 3.515%				
2.409% 17/05/2038	1,000,000	USD	869,462	0.07	VRN 24/03/2026	1,750,000	CAD	1,248,022	0.10
SMB PRIVATE EDUCATION					GOLDMAN SACHS GROUP				
LOAN TRUST FRN 15/05/2031	5,157,000	USD	517,951	0.04	2.013% VRN 28/02/2029	4,000,000	CAD	2,506,140	0.19
SMB PRIVATE EDUCATION					MORGAN STANLEY 1.779%				
LOAN FRN 17/02/2032	4,448,000	USD	550,865	0.04	VRN 04/08/2027	3,000,000	CAD	1,983,019	0.15
VANTAGE DATA CENTERS					PAYPAL HOLDINGS 1.24%				
1.645% 15/09/2045	1,750,000	USD	1,581,959	0.12	09/06/2028	200,000,000	JPY	1,333,656	0.10
VENTURE 28A CLO FRN								8,427,669	0.65
20/10/2034	2,000,000	USD	1,835,826	0.14	TOTAL BONDS			45,042,033	3.49
VOYA CLO FRN 18/10/2031	2,000,000	USD	1,975,424	0.15					
			93,446,880	7.24					
TOTAL ASSET BACKED SECURITIES			129,713,447	10.06					
TOTAL TRANSFERABLE SECURITIES			432,329,099	33.51					
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 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
BONDS					INDIA (GOVT) 7.38%	1,750,000,000	INR	21,185,318	2.83
INDIA					INDIA (GOVT) 7.41%	1,750,000,000	INR	21,284,157	2.84
BAJAJ FINANCE 7.8925%					INDIA (GOVT) 7.54%	750,000,000	INR	9,184,669	1.23
10/06/2025	250,000,000	INR	3,003,230	0.40	INDIA (GOVT) 7.95%				
BAJAJ FINANCE 7.9%					28/08/2032	1,250,000,000	INR	15,775,461	2.11
17/11/2025	250,000,000	INR	3,006,373	0.40	INDIAN RAILWAY FINANCE				
EXPORT IMPORT BANK OF					7.48% 13/08/2029	500,000,000	INR	6,034,194	0.81
INDIA 2.25% 13/01/2031	4,000,000	USD	3,107,579	0.41	INDIAN RAILWAY FINANCE				
EXPORT IMPORT BANK OF					7.55% 06/11/2029	250,000,000	INR	3,028,251	0.40
INDIA 3.875% 01/02/2028	4,000,000	USD	3,703,908	0.49	INDIAN RAILWAY FINANCE				
EXPORTIMPORT BANK 6.07%					8.35% 13/03/2029	500,000,000	INR	6,266,479	0.84
06/03/2024	5,000,000	USD	4,987,462	0.67	JSW STEEL 5.95%				
HDFC BANK 5.686%					18/04/2024	1,000,000	USD	994,869	0.13
02/03/2026	6,284,000	USD	6,287,235	0.84	KARNATAKA (GOVT) 6.97%				
HDFC BANK 7.7% 18/11/2025	250,000,000	INR	2,995,742	0.40	26/02/2030	250,000,000	INR	2,946,730	0.39
HDFC BANK 7.8% 06/09/2032	250,000,000	INR	2,989,948	0.40	KARNATAKA (GOVT) 7.64%				
HDFC BANK 8% 27/07/2032	250,000,000	INR	3,039,407	0.41	08/11/2027	250,000,000	INR	3,040,566	0.41
HDFC BANK 8.44%					KOTAK MAHINDRA PRIME				
28/12/2028	1,000,000,000	INR	12,333,437	1.65	7.7968% 12/12/2025	250,000,000	INR	3,000,557	0.40
HDFC BANK 9% 29/11/2028	400,000,000	INR	5,017,685	0.67	KOTAK MAHINDRA PRIME				
HOUSING URBAN DEVELOPMENT					7.8376% 21/07/2025	250,000,000	INR	3,004,722	0.40
8.37% 23/03/2029	750,000,000	INR	9,418,852	1.26	LIC HOUSING FINANCE				
HPCLMITTAL ENERGY 5.45%					5.9943% 12/03/2025	250,000,000	INR	2,941,755	0.39
22/10/2026	1,000,000	USD	960,372	0.13	MAHARASHTRA (GOVT) 7.2%				
INDIA (GOVT) 6.54%					09/08/2027	500,000,000	INR	5,979,230	0.80
17/01/2032	3,250,000,000	INR	37,409,649	4.99	NATIONAL BANK FOR AGRICULTURE				
INDIA (GOVT) 6.79%					BANK 5.27% 23/07/2024	250,000,000	INR	2,957,024	0.39
15/05/2027	1,500,000,000	INR	17,812,018	2.38	NATIONAL BANK FOR AGRICULTURE				
INDIA (GOVT) 6.79%					7.4% 30/01/2026	250,000,000	INR	2,990,041	0.40
26/12/2029	1,000,000,000	INR	11,814,487	1.58	NATIONAL BANK FOR AGRICULTURE				
INDIA (GOVT) 7.06%					7.58% 31/07/2026	250,000,000	INR	2,998,590	0.40
10/04/2028	3,000,000,000	INR	35,905,119	4.79	NATIONAL BANK FOR AGRICULTURE				
INDIA (GOVT) 7.1%					7.62% 31/01/2028	750,000,000	INR	8,998,424	1.20
18/04/2029	2,000,000,000	INR	23,945,544	3.20	NATIONAL BANK FOR AGRICULTURE				
INDIA (GOVT) 7.17%					8.18% 26/12/2028	250,000,000	INR	3,100,522	0.41
08/01/2028	3,500,000,000	INR	42,022,566	5.61	NATIONAL HIGHWAYS				
INDIA (GOVT) 7.17%					AUTHORITY 8.27% 28/03/2029	250,000,000	INR	3,112,247	0.42
17/04/2030	3,500,000,000	INR	42,033,280	5.61	NATIONAL HIGHWAYS AUTHORITY				
INDIA (GOVT) 7.18%					OF INDIA 7.7% 13/09/2029	250,000,000	INR	3,041,905	0.41
14/08/2033	1,000,000,000	INR	12,028,124	1.61	NHPC 8.12% 22/03/2029	250,000,000	INR	3,094,506	0.41
INDIA (GOVT) 7.18%					POWER FINANCE 3.25%				
24/07/2037	2,250,000,000	INR	26,786,336	3.57	16/09/2024	5,000,000	USD	4,862,436	0.65
INDIA (GOVT) 7.26%					POWER FINANCE 3.35%				
14/01/2029	3,000,000,000	INR	36,187,311	4.83	16/05/2031	8,000,000	USD	6,533,991	0.87
INDIA (GOVT) 7.26%					POWER FINANCE 3.75%				
22/08/2032	3,750,000,000	INR	45,187,735	6.04	18/06/2024	2,000,000	USD	1,966,004	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

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			13,384,885	1.79
6.95% 14/07/2031	200,000,000	INR	2,342,930	0.31	TRADED ON ANOTHER REGULATED MARKET				
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	325,000	USD	311,286	0.14
NATIONAL AUSTRALIA BANK 3.03% 21/07/2026	15,000,000	CNY	2,027,459	0.91	HOLDINGS 5.65% 13/07/2025	300,000	USD	231,511	0.10
NATIONAL AUSTRALIA BANK 3.56% 10/02/2026	20,000,000	CNY	2,748,323	1.24	INDUSTRIAL COMMERCIAL BANK OF CHINA 4.2% 24/09/2030	30,000,000	CNY	4,219,181	1.90
WESTPAC BANKING 3.53% 09/02/2026	20,000,000	CNY	2,745,302	1.24	LONGFOR PROPERTIES 4.5% 16/01/2028	200,000	USD	112,822	0.05
WESTPAC BANKING 3.57% 25/07/2025	15,000,000	CNY	2,058,515	0.93	MODERN LAND CHINA 7% 30/12/2023	192,014	USD	6,156	0.00
			13,982,354	6.30	MODERN LAND CHINA 9% 30/12/2027	387,702	USD	14,214	0.01
CANADA					RADIANCE HOLDINGS GROUP 7.8% 20/03/2024	298,000	USD	171,263	0.08
BANK OF MONTREAL 3.85% 17/06/2025	40,000,000	CNY	5,498,744	2.48	REDCO PROPERTIES GROUP 9.9% 17/02/2024	277,000	USD	15,735	0.01
			5,498,744	2.48	SANDS CHINA 3.75% 08/08/2031	600,000	USD	474,859	0.21
CHINA					WENS FOODSTUFFS GROUP 2.349% 29/10/2025	300,000	USD	267,343	0.12
AGRICULTURAL BANK OF CHINA 3.1% 06/05/2030	2,000,000	CNY	275,528	0.12	WEST CHINA CEMENT 4.95% 08/07/2026	450,000	USD	319,516	0.14
AGRICULTURAL DEVELOPMENT BANK 3.79% 26/10/2030	45,000,000	CNY	6,544,554	2.96	WYNN MACAU 4.875% 01/10/2024	200,000	USD	195,161	0.09
BANK OF CHINA 2.98% 18/09/2026	8,000,000	CNY	1,092,167	0.49	WYNN MACAU 5.5% 01/10/2027	200,000	USD	178,484	0.08
BANK OF CHINA 4.15% 19/03/2031	20,000,000	CNY	2,819,799	1.27	ZHONGSHENG GROUP HOLDINGS 3% 13/01/2026	550,000	USD	501,036	0.23
BANK OF CHINA 4.2% 21/09/2030	15,000,000	CNY	2,108,173	0.95				48,651,217	21.93
BEIJING INFRASTRUCTURE 3.8% VRN 05/09/2029	10,000,000	CNY	1,394,415	0.63	FRANCE				
CHINA (GOVT) 3.12% 25/10/2052	10,000,000	CNY	1,394,412	0.63	SOCIETE GENERALE 4% 19/07/2024	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	20,000,000	CNY	2,760,313	1.24
CHINA DEVELOPMENT BANK 3.48% 08/01/2029	25,500,000	CNY	3,627,016	1.63	STANDARD CHARTERED BANK 2.8% 11/06/2024	10,000,000	CNY	1,363,353	0.61
CHINA DEVELOPMENT BANK 3.8% 25/01/2036	5,000,000	CNY	744,080	0.34	STANDARD CHARTERED BANK 4.35% 18/03/2026	10,000,000	CNY	1,387,867	0.63
CHINA RESOURCES LAND 3.75% VRN PERP	850,000	USD	817,034	0.37				5,511,533	2.48
CHINA STATE RAILWAY GROUP 5% 22/08/2027	25,000,000	CNY	3,703,022	1.67	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% 07/06/2033	14,320,000	CNY	2,007,777	0.90	26/08/2028	200,000	USD	173,732	0.08
HONG KONG MORTGAGE								577,013	0.26
2.98% 12/09/2026	24,390,000	CNY	3,328,625	1.50	MALAYSIA				
HOPSON DEVELOPMENT					MALAYAN BANKING 3.55%				
HOLDINGS 6.8% 28/12/2023	561,000	USD	518,494	0.23	09/06/2025	25,000,000	CNY	3,416,950	1.54
HUARONG FINANCE 2019								3,416,950	1.54
3.25% 13/11/2024	950,000	USD	890,713	0.40	QATAR				
HUARONG FINANCE 3.75% 29/05/2024	1,066,000	USD	1,031,384	0.46	QNB FINANCE 3.15%				
LENOVO GROUP 5.875% 24/04/2025	400,000	USD	397,669	0.18	04/02/2026	47,000,000	CNY	6,335,547	2.86
LINK FINANCE CAYMAN					QNB FINANCE 3.5%				
3.25% 27/10/2024	27,000,000	CNY	3,683,133	1.66	22/04/2024	23,000,000	CNY	3,146,921	1.42
MELCO RESORTS FINANCE					QNB FINANCE 3.6%				
5.25% 26/04/2026	300,000	USD	277,539	0.13	05/06/2025	30,000,000	CNY	4,090,988	1.84
MELCO RESORTS FINANCE					QNB FINANCE 3.82%				
5.75% 21/07/2028	200,000	USD	174,737	0.08	06/02/2025	10,000,000	CNY	1,371,170	0.62
NAN FUNG TREASURY								14,944,626	6.74
3.625% 27/08/2030	300,000	USD	240,543	0.11	SINGAPORE				
NWD FINANCE 6.15% VRN PERP	446,000	USD	310,814	0.14	DBS GROUP HOLDINGS 3.7%				
SHUI ON DEVELOPMENT					03/03/2031	32,210,000	CNY	4,414,927	1.99
HOLDING 6.15% 24/08/2024	260,000	USD	166,928	0.08	UNITED OVERSEAS BANK				
STUDIO CITY FINANCE 6% 15/07/2025	300,000	USD	283,957	0.13	4.5% 06/04/2032	50,000,000	CNY	7,048,038	3.18
STUDIO CITY FINANCE								11,462,965	5.17
6.5% 15/01/2028	200,000	USD	169,063	0.08	SOUTH KOREA				
SWIRE PROPERTIES MTN					HYUNDAI CAPITAL				
FINANCING 3.3% 25/07/2025	7,550,000	CNY	1,031,197	0.46	SERVICES 3.2% 11/08/2024	10,000,000	CNY	1,366,917	0.62
SWIRE PROPERTIES MTN								1,366,917	0.62
FINANCING 3.55% 25/07/2028	7,410,000	CNY	1,007,610	0.45	UNITED ARAB EMIRATES				
VANKE REAL ESTATE 3.15% 12/05/2025	200,000	USD	167,978	0.08	EMIRATES NBD 4.48%				
VANKE REAL ESTATE HONG KONG 3.45% 25/05/2024	27,870,000	CNY	3,590,885	1.62	07/05/2024	8,000,000	CNY	1,100,646	0.50
VANKE REAL ESTATE HONG KONG 3.975% 09/11/2027	300,000	USD	212,787	0.10	EMIRATES NBD BANK 3.32%				
VANKE REAL ESTATE HONG KONG 4.2% 07/06/2024	200,000	USD	187,577	0.08	19/02/2026	20,880,000	CNY	2,825,072	1.27
			21,170,748	9.54	EMIRATES NBD BANK 4%				
					18/11/2025	8,000,000	CNY	1,098,532	0.50
					FIRST ABU DHABI BANK				
					3.15% 29/01/2026	38,940,000	CNY	5,258,754	2.36
					FIRST ABU DHABI BANK				
					3.4% 18/08/2025	12,000,000	CNY	1,637,919	0.74
								11,920,923	5.37
								148,575,444	66.97
					TOTAL BONDS				
					TOTAL TRANSFERABLE SECURITIES				
					ADMITTED TO AN OFFICIAL STOCK			148,575,444	66.97
					EXCHANGE LISTING				
INDIA					TRANSFERABLE SECURITIES TRADED ON ANOTHER REGULATED				
EXPORTIMPORT BANK OF 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
CHINA					TRADED ON ANOTHER REGULATED MARKET				
AGRICULTURAL DEVELOPMENT					OTHER TRANSFERABLE SECURITIES				
BANK OF 2.97% 14/10/2032	39,000,000	CNY	5,391,009	2.43	BONDS				
AGRICULTURAL DEVELOPMENT					HONG KONG				
BANK OF 3.1% 27/02/2033	21,000,000	CNY	2,932,110	1.32	HENDERSON LAND 3.4%				
AGRICULTURAL DEVELOPMENT					16/01/2026	20,000,000	CNY	2,728,858	1.23
BANK OF 3.3% 05/11/2031	15,000,000	CNY	2,119,356	0.96	HYSAN MTN 3.15%				
CHINA (GOVT) 3.19%					13/06/2026	27,000,000	CNY	3,629,808	1.64
15/04/2053	17,000,000	CNY	2,419,836	1.09	SUN HUNG KAI PROPERTIES				
CHINA (GOVT) 3.32%					CAPITAL 3.2% 14/08/2027	37,000,000	CNY	4,991,687	2.24
15/04/2052	71,000,000	CNY	10,251,582	4.61	SWIRE PROPERTIES MTN				
CHINA DEVELOPMENT BANK					FINANCING 3% 06/06/2026	15,000,000	CNY	2,024,401	0.91
2.96% 18/07/2032	17,000,000	CNY	2,346,780	1.06	SWIRE PROPERTIES MTN				
CHINA DEVELOPMENT BANK					FINANCING 3.4% 18/01/2026	20,000,000	CNY	2,729,382	1.23
3.07% 10/03/2030	10,000,000	CNY	1,392,325	0.63				16,104,136	7.25
CHINA DEVELOPMENT BANK					SOUTH KOREA				
3.9% 03/08/2040	5,000,000	CNY	761,370	0.34	EXPORTIMPORT BANK OF				
EXPORTIMPORT BANK OF					KOREA 3.01% 26/06/2026	20,000,000	CNY	2,708,096	1.22
CHINA 3.38% 16/07/2031	44,000,000	CNY	6,256,709	2.82	KOREA DEVELOPMENT BANK				
MEITUAN DIANPING 2.125%					3.05% 26/06/2026	20,000,000	CNY	2,717,890	1.23
28/10/2025	400,000	USD	367,347	0.17				5,425,986	2.45
SANDS CHINA 4.375%					TOTAL BONDS			21,530,122	9.70
18/06/2030	200,000	USD	172,705	0.08	TOTAL OTHER TRANSFERABLE SECURITIES			21,530,122	9.70
			34,411,129	15.51	TOTAL INVESTMENTS			219,689,123	99.02
HONG KONG					OTHER NET ASSETS			2,164,939	0.98
HKCG FINANCE 3.74%					TOTAL NET ASSETS			221,854,062	100.00
28/03/2025	25,000,000	CNY	3,432,528	1.54					
SUN HUNG KAI PROPERTIES									
CAPITAL 3.16% 25/01/2028	15,000,000	CNY	2,009,587	0.91					
			5,442,115	2.45					
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									
TRANSFERABLE SECURITIES ADMITTED TO AN OFFICIAL STOCK EXCHANGE LISTING									
BONDS									
AUSTRALIA					GERMANY				
AUSTRALIA NEW ZEALAND BANKING					BNP PARIBAS 5.25% VRN				
4.5% VRN 02/12/2032	2,000,000	SGD	1,990,786	0.92	12/07/2032	1,500,000	SGD	1,511,176	0.70
WESTPAC BANKING 2.894%					CREDIT AGRICOLE 4.85%				
VRN 04/02/2030	800,000	USD	1,032,012	0.48	VRN 27/02/2033	2,000,000	SGD	1,965,290	0.91
WESTPAC BANKING 4.65%					CREDIT AGRICOLE 5.25%				
VRN 07/09/2032	2,000,000	SGD	1,994,102	0.92	VRN 07/09/2033	2,000,000	SGD	2,000,284	0.93
			5,016,900	2.32				6,415,128	2.97
CHINA					GREAT BRITAIN				
CHALCO HONG KONG					LLOYDS BANKING GROUP				
INVESTMENT 2.1% 28/07/2026	592,000	USD	731,993	0.34	PLC 5.25% VRN 22/08/2033	2,000,000	SGD	1,991,970	0.92
CHINA HONGQIAO GROUP					STANDARD CHARTERED BANK				
6.25% 08/06/2024	200,000	USD	266,864	0.12	3.1% 13/03/2024	2,000,000	SGD	1,988,223	0.92
CHINA HUADIAN OVERSEAS					STANDARD CHARTERED PLC				
DEVELOPMENT 4% VRN PERP	600,000	USD	806,951	0.37	6.187% VRN 06/07/2027	681,000	USD	926,897	0.43
CHINA HUANENG GROUP								4,907,090	2.27
3.08% VRN PERP	200,000	USD	256,554	0.12	HONG KONG				
CHINA RESOURCES LAND					AIA GROUP 2.9% VRN PERP	7,000,000	SGD	5,835,801	2.70
3.75% VRN PERP	405,000	USD	531,878	0.25	AIRPORT AUTHORITY 2.1%				
ENN CLEAN ENERGY INTERNATIONAL					VRN PERP	202,000	USD	251,897	0.12
3.375% 12/05/2026	423,000	USD	530,261	0.25	AIRPORT AUTHORITY 2.4%				
GEELY AUTOMOBILE					VRN PERP	202,000	USD	238,555	0.11
HOLDINGS 4% VRN PERP	600,000	USD	784,099	0.36	BLOSSOM JOY 2.2%				
JDCOM 4.125% 14/01/2050	1,625,000	USD	1,538,351	0.71	21/10/2030	891,000	USD	979,929	0.45
SANDS CHINA 3.75%					CHINA OVERSEAS FINANCE				
08/08/2031	1,060,000	USD	1,143,773	0.53	3.125% 02/03/2035	1,000,000	USD	961,818	0.45
SF HOLDING INVESTMENT					CHINA OVERSEAS GRAND OCEANS				
2.875% 20/02/2030	505,000	USD	578,677	0.27	FINANCE 2.45% 09/02/2026	200,000	USD	233,040	0.11
SINOCHEN OFFSHORE					CHINA RESOURCES LAND				
CAPITAL 1.5% 23/09/2026	1,117,000	USD	1,341,639	0.62	4.125% 26/02/2029	200,000	USD	244,901	0.11
TENCENT HOLDINGS 3.84%					CK HUTCHISON				
22/04/2051	800,000	USD	704,438	0.33	4.75% 21/04/2028	503,000	USD	662,279	0.31
WYNN MACAU 5.125%					CK HUTCHISON INTERNATIONAL				
15/12/2029	530,000	USD	593,262	0.27	4.875% 21/04/2033	375,000	USD	478,411	0.22
YONGDA INVESTMENT 2.25%					CLP POWER HONG KONG FINANCING				
16/06/2025	272,000	USD	348,130	0.16	2.125% 30/06/2030	658,000	USD	722,993	0.33
YUNDA HOLDING					CMB INTERNATIONAL LEASING MAN-				
INVESTMENT 2.25% 19/08/2025	500,000	USD	610,152	0.28	AGEMENT 1.875% 12/08/2025	281,000	USD	356,026	0.16
ZHONGSHENG GROUP					CMB INTERNATIONAL LEASING MAN-				
HOLDINGS 3% 13/01/2026	200,000	USD	249,266	0.12	AGEMENT 2% 04/02/2026	462,000	USD	575,845	0.27
			11,016,288	5.10	CMB INTERNATIONAL LEASING MAN-				
FRANCE					AGEMENT 2.75% 12/08/2030	200,000	USD	219,103	0.10
BNP PARIBAS 3.125% VRN					HONGKONG ELECTRIC				
22/02/2032	1,000,000	SGD	938,378	0.43	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	800,000	USD	896,960	0.42
			19,887,689	9.22	NIPPON LIFE INSURANCE 6.25% VRN 13/09/2053	600,000	USD	813,625	0.38
INDIA DELHI INTERNATIONAL AIRPORT 6.45% 04/06/2029	200,000	USD	254,974	0.12	SUMITOMO MITSUI FINANCIAL 6.184% 13/07/2043	1,644,000	USD	2,162,238	0.99
GMR HYDERABAD INTERNATIONAL 4.75% 02/02/2026	400,000	USD	517,738	0.24	SUMITOMO MITSUI TRUST BANK 5.65% 14/09/2026	500,000	USD	681,005	0.32
HDFC BANK 5.686% 02/03/2026	448,000	USD	611,791	0.28				4,553,828	2.11
ICICI BANK DUBAI 4% 18/03/2026	400,000	USD	524,747	0.24	MACAU MGM CHINA HOLDINGS 4.75% 01/02/2027	788,000	USD	970,470	0.45
JSW INFRASTRUCTURE 4.95% 21/01/2029	400,000	USD	480,646	0.22	MGM CHINA HOLDINGS 5.875% 15/05/2026	300,000	USD	391,011	0.18
JSW STEEL 5.95% 18/04/2024	300,000	USD	407,369	0.19	WYNN MACAU 5.625% 26/08/2028	350,000	USD	414,481	0.19
REC 5.625% 11/04/2028	478,000	USD	637,008	0.29				1,775,962	0.82
RELiance INDUSTRIES 3.75% 12/01/2062	800,000	USD	682,804	0.33	MALAYSIA KHAZANAH CAPITAL 4.876% 01/06/2033	392,000	USD	505,212	0.23
RENEW WIND ENERGY 4.5% 14/07/2028	250,000	USD	286,686	0.13				505,212	0.23
			4,403,763	2.04	MAURITIUS CLEAN RENEWABLE POWER 4.25% 25/03/2027	399,000	USD	426,340	0.20
INDONESIA BANK MANDIRI PERSERO 2% 19/04/2026	404,000	USD	500,779	0.23	GREENKO SOLAR MAURITIUS 5.55% 29/01/2025	830,000	USD	1,096,462	0.51
BANK MANDIRI PERSERO 5.5% 04/04/2026	200,000	USD	270,472	0.13	GREENKO SOLAR MAURITIUS 5.95% 29/07/2026	320,000	USD	408,025	0.19
BANK NEGARA 3.75% 30/03/2026	600,000	USD	758,885	0.35	INDIA AIRPORT INFRA 6.25% 25/10/2025	380,000	USD	507,070	0.23
BANK TABUNGAN NEGARA PERSERO 4.2% 23/01/2025	500,000	USD	647,667	0.30	INDIA GREEN ENERGY HOLDINGS 5.375% 29/04/2024	264,000	USD	355,153	0.16
INDOFOOD CBP SUKSES MAKMUR 4.805% 27/04/2052	1,200,000	USD	1,138,826	0.53	INDIA GREEN POWER HOLDINGS 4% 22/02/2027	340,000	USD	407,586	0.19
JAPFA COMFEED INDONESIA 5.375% 23/03/2026	200,000	USD	227,097	0.11				3,200,636	1.48

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				622,559	0.29
KOOKMIN BANK 2.5% 04/11/2030	692,000	USD	746,057	0.35	HONG KONG				
KOREA EXPRESSWAY 5% 07/11/2024	2,000,000	SGD	2,020,599	0.93	AIA GROUP 4.95% 04/04/2033	359,000	USD	465,831	0.22
LG ENERGY SOLUTION 5.75% 25/09/2028	511,000	USD	694,087	0.32	STUDIO CITY 7% 15/02/2027	305,000	USD	394,736	0.18
POSCO 5.875% 17/01/2033	200,000	USD	272,917	0.13				860,567	0.40
SHINHAN BANK 4% 23/04/2029	1,000,000	USD	1,221,600	0.57	INDIA				
SK BROADBAND 4.875% 28/06/2028	228,000	USD	302,624	0.14	JSW HYDRO ENERGY 4.125% 18/05/2031	275,000	USD	262,819	0.12
SK ON 5.375% 11/05/2026	200,000	USD	270,883	0.13	RELIANCE INDUSTRIES 2.875% 12/01/2032	250,000	USD	272,630	0.13
			9,960,480	4.61	SHRIRAM TRANSPORT FINANCE 4.4% 13/03/2024	957,000	USD	1,288,225	0.59
THAILAND								1,823,674	0.84
BANGKOK BANK 3.733% VRN 25/09/2034	1,500,000	USD	1,712,628	0.79	INDONESIA				
KASIKORNBANK 3.343% VRN 02/10/2031	800,000	USD	974,543	0.45	FREEPORT INDONESIA 4.763% 14/04/2027	200,000	USD	259,978	0.12
MINOR INTERNATIONAL 2.7% VRN PERP	800,000	USD	995,116	0.46	FREEPORT INDONESIA 5.315% 14/04/2032	533,000	USD	657,953	0.31
THAIOIL TREASURY CENTER 2.5% 18/06/2030	337,000	USD	360,882	0.17	FREEPORT INDONESIA 6.2% 14/04/2052	400,000	USD	459,539	0.21
THAIOIL TREASURY CENTER 3.75% 18/06/2050	277,000	USD	229,808	0.11				1,377,470	0.64
			4,272,977	1.98	IRELAND				
UNITED STATES					SMBC AVIATION CAPITAL FINANCE 5.7% 25/07/2033	1,047,000	USD	1,334,155	0.62
BOC AVIATION 4.875% 03/05/2033	321,000	USD	403,444	0.19				1,334,155	0.62
HYUNDAI CAPITAL AMERICA 5.8% 26/06/2025	332,000	USD	451,652	0.21	MACAU				
PERIAMA HOLDINGS 5.95% 19/04/2026	600,000	USD	778,926	0.36	MGM CHINA HOLDINGS 5.25% 18/06/2025	200,000	USD	262,584	0.12
US (GOVT) 4.125% 15/08/2053	2,500,000	USD	3,112,880	1.44	SANDS CHINA 5.4% 08/08/2028	500,000	USD	642,633	0.30
US (GOVT) 4.375% 15/08/2043	2,500,000	USD	3,198,453	1.48				905,217	0.42
			7,945,355	3.68	MAURITIUS				
TOTAL BONDS					CA MAGNUM HOLDINGS 5.375% 31/10/2026	528,000	USD	640,490	0.29
TOTAL TRANSFERABLE SECURITIES					INDIA CLEAN ENERGY HOLDINGS 4.5% 18/04/2027	200,000	USD	227,599	0.11
ADMITTED TO AN OFFICIAL STOCK					NETWORK 5.65% VRN PERP	200,000	USD	265,399	0.12
EXCHANGE LISTING								1,133,488	0.52
			193,882,080	89.76	SINGAPORE				
					CONTINUUM ENERGY LEVANTER 4.5% 09/02/2027	491,000	USD	561,141	0.26
					COSL SINGAPORE CAPITAL 4.5% 30/07/2025	200,000	USD	266,467	0.12
								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			11,536,409	5.34
TRADED ON ANOTHER REGULATED MARKET				
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									
TRANSFERABLE SECURITIES ADMITTED TO AN OFFICIAL STOCK EXCHANGE LISTING									
SHARES					IRELAND				
UNITED STATES					STANDARD CHARTERED FRN				
BABCOCK AND WILCOX					30/03/2026	1,605,000	USD	1,614,463	0.21
ENTERCOM RIGHT	2,000,000	USD	1,983,603	0.26	VODAFONE GROUP 4.125%				
			1,983,603	0.26	30/05/2025	4,500,000	USD	4,389,499	0.58
TOTAL SHARES			1,983,603	0.26				24,991,890	3.28
BONDS					JAPAN				
CANADA					MITSUBISHI UFJ				
BANK OF MONTREAL 5.92%					FINANCIAL GROUP FRN				
25/09/2025	2,000,000	USD	1,998,789	0.26	12/09/2025	4,000,000	USD	4,019,158	0.53
CANADIAN IMPERIAL BANK OF					MITSUBISHI UFJ				
COMMERCE FRN 18/10/2024	2,000,000	USD	1,994,442	0.26	FINANCIAL GROUP FRN				
NUTRIEN 5.9% 07/11/2024	5,000,000	USD	4,988,290	0.67	17/04/2026	3,000,000	USD	3,021,533	0.40
ROYAL BANK OF CANADA					SUMITOMO MITSUI TRUST				
FRN 19/01/2024	1,000,000	USD	999,391	0.13	BANK FRN 09/03/2026	3,000,000	USD	3,012,626	0.40
ROYAL BANK OF CANADA					SUMITOMO MITSUI TRUST				
4.95% 25/04/2025	1,290,000	USD	1,271,382	0.17	BANK FRN 14/09/2026	2,000,000	USD	2,011,322	0.26
ROYAL BANK OF CANADA					SUMITOMO MITSUI				
5.66% 25/10/2024	1,000,000	USD	997,653	0.13	FINANCIAL GROUP FRN				
TORONTODOMINION BANK					13/07/2026	4,000,000	USD	4,024,663	0.53
FRN 17/07/2026	3,000,000	USD	3,000,562	0.39				16,089,302	2.12
			15,250,509	2.01	NETHERLANDS				
FRANCE					COOPERATIEVE RABOBANK				
LVMH MOET HENNESSY					FRN 12/01/2024	1,000,000	USD	999,611	0.13
LOUIS VUITTO 3.375%					ING GROEP 4.1% 02/10/2023	231,000	USD	231,000	0.03
21/10/2025	1,000,000	EUR	1,051,836	0.14	ING GROEP 3.55%				
			1,051,836	0.14	09/04/2024	1,000,000	USD	987,967	0.13
GERMANY					ING GROEP FRN 02/10/2023	1,250,000	USD	1,250,000	0.16
DEUTSCHE BANK 2.625%					ING GROEP FRN 28/03/2026	2,000,000	USD	2,018,286	0.27
16/12/2024	1,000,000	GBP	1,161,542	0.15	SHELL INTERNATIONAL				
			1,161,542	0.15	FINANCE FRN 13/11/2023	211,000	USD	211,188	0.03
GREAT BRITAIN								5,698,052	0.75
BARCLAYS 1.007%					SINGAPORE				
10/12/2024	3,000,000	USD	2,968,262	0.39	DBS GROUP HOLDINGS				
BP CAPITAL MARKETS PLC					5.479% 12/09/2025	2,000,000	USD	2,006,929	0.26
1.876% 07/04/2024	1,000,000	EUR	1,046,378	0.14	DBS GROUP HOLDINGS FRN				
GLAXOSMITHKLINE 1.375%					22/11/2024	7,595,000	USD	7,574,317	1.00
02/12/2024	2,000,000	EUR	2,060,227	0.27	DBS GROUP HOLDINGS FRN				
LLOYDS BANKING GROUP					12/09/2025	2,000,000	USD	2,001,315	0.26
2.25% 16/10/2024	226,000	GBP	265,521	0.03	PFIZER INVESTMENT				
RECKITT BENCKISER					ENTERPRISES 4.65%				
TREASURY SERVICES 2.75%					19/05/2025	2,000,000	USD	1,972,571	0.26
26/06/2024	11,950,000	USD	11,684,305	1.53				13,555,132	1.78
STANDARD CHARTERED									
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					
BANCO SANTANDER 2.706% 27/06/2024	400,000	USD	389,926	0.05	08/06/2026	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					MERCEDESSENZ FINANCE					
SWEDBANK FRN 15/06/2026	4,000,000	USD	4,041,965	0.53	NORTH AMERICA 5.5% 27/11/2024	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	MORGAN STANLEY BANK FRN 16/07/2025	3,845,000	USD	3,847,500	0.51	
UBS AGLONDON FRN 09/02/2024	1,000,000	USD	999,890	0.13	OCCIDENTAL PETROLEUM 5.5% 01/12/2025	500,000	USD	494,662	0.07	
UBS GROUP 4.49% VRN 05/08/2025	2,670,000	USD	2,624,812	0.34	OCCIDENTAL PETROLEUM 5.875% 01/09/2025	1,000,000	USD	995,894	0.13	
			5,660,879	0.74	PEPSICO FRN 13/02/2026	5,020,000	USD	5,036,444	0.66	
UNITED STATES					SABINE PASS					
AMERICAN EXPRESS FRN 04/11/2026	599,000	USD	594,482	0.08	LIQUEFACTION 5.75% 15/05/2024	222,000	USD	221,641	0.03	
AMERICAN HONDA FINANCE 4.6% 17/04/2025	1,335,000	USD	1,314,119	0.17	SYNCHRONY BANK 5.4% 22/08/2025	1,000,000	USD	964,589	0.13	
AMGEN 5.507% 02/03/2026	3,000,000	USD	2,984,548	0.39	VERIZON COMMUNICATIONS FRN 20/03/2026	4,688,000	USD	4,708,950	0.62	
APPLE 4.421% 08/05/2026	2,000,000	USD	1,969,021	0.26	VMWARE 1% 15/08/2024	2,000,000	USD	1,916,862	0.25	
ATT 1.7% 25/03/2026	1,000,000	USD	908,367	0.12	WRKCO 3.75% 15/03/2025	2,000,000	USD	1,941,433	0.26	
BANK OF AMERICA 4% 01/04/2024	2,000,000	USD	1,982,998	0.26				72,946,513	9.59	
BANK OF AMERICA 4.2% 26/08/2024	3,000,000	USD	2,948,721	0.39	TOTAL BONDS				173,272,436	22.78
BANK OF AMERICA CORP FRN 05/02/2026	2,909,000	USD	2,922,108	0.38	ASSET BACKED SECURITIES					
BANK OF AMERICA CORP FRN 15/09/2026	1,239,000	USD	1,224,381	0.16	UNITED STATES					
CELANESE US HOLDINGS 5.9% 05/07/2024	5,000,000	USD	4,986,949	0.66	AMERICAN HOMES 3.678% 17/12/2036	1,617,000	USD	1,314,700	0.17	
CITIGROUP 2.375% 22/05/2024	1,000,000	EUR	1,047,236	0.14	AMERICAN HOMES 3.732% 17/10/2052	2,707,000	USD	2,227,990	0.30	
CITIGROUP 2.75% 24/01/2024	3,000,000	GBP	3,626,314	0.48				3,542,690	0.47	
CITIGROUP FRN 24/05/2025	3,000,000	USD	3,010,527	0.40	TOTAL ASSET BACKED SECURITIES				3,542,690	0.47
CNH INDUSTRIAL CAPITAL 3.95% 23/05/2025	1,835,000	USD	1,780,398	0.23	TOTAL TRANSFERABLE SECURITIES					
DUPONT DE NEMOURS 4.493% 15/11/2025	1,000,000	USD	976,702	0.13	ADMITTED TO AN OFFICIAL STOCK EXCHANGE LISTING				178,798,729	23.51
EL PASO PIPELINE 4.3% 01/05/2024	1,000,000	USD	990,316	0.13	TRANSFERABLE SECURITIES TRADED ON ANOTHER REGULATED MARKET					
EXXON MOBIL 0.142% 26/06/2024	2,000,000	EUR	2,058,628	0.27	BONDS					
FEDERAL NATIONAL MORTGAGE ASSOCIATION- 0.625% 22/04/2025	4,000,000	USD	3,724,946	0.49	AUSTRALIA					
HEWLETT PACKARD ENTERPRISE 5.9% 01/10/2024	7,000,000	USD	6,995,083	0.91	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%				
AUSTRALIA NEW ZEALAND BANKING GROUP FRN 03/07/2025	3,000,000	USD	3,008,636	0.40	28/04/2025	4,000,000	USD	3,950,325	0.52
AUSTRALIA NEW ZEALAND BANKING GROUP FRN 03/10/2025	3,000,000	USD	3,001,678	0.39	CANADIAN IMPERIAL BANK OF COMMERCE FRN 7/4/2025	4,000,000	USD	4,007,857	0.53
COMMONWEALTH BANK OF AUSTRALIA 5.079%					ENBRIDGE 2.15% 16/02/2024	4,000,000	USD	3,944,335	0.52
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%					ENBRIDGE FRN 16/02/2024	4,000,000	USD	4,002,592	0.53
12/09/2025	2,000,000	USD	1,996,729	0.26	NATIONAL BANK OF CANADA 0.55% VRN 15/11/2024	3,000,000	USD	2,978,480	0.39
COMMONWEALTH BANK OF AUSTRALIA FRN 10/01/2025	5,000,000	USD	5,006,000	0.66	ROYAL BANK OF CANADA FRN 12/01/2026	415,000	USD	415,971	0.05
COMMONWEALTH BANK OF AUSTRALIA FRN 12/09/2025	2,000,000	USD	2,001,401	0.26	ROYAL BANK OF CANADA FRN 20/01/2026	1,000,000	USD	990,649	0.13
COMMONWEALTH BANK OF AUSTRALIA FRN 13/03/2026	5,000,000		5,008,429	0.67	TORONTODOMINION FRN 10/09/2024	2,000,000	USD	1,994,737	0.26
MACQUARIE BANK FRN 15/06/2026	3,180,000	USD	3,197,577	0.42				47,430,657	6.24
MACQUARIE GROUP FRN 14/10/2025	5,000,000	USD	4,961,905	0.65	CHINA				
NATIONAL AUSTRALIA BANK 5.132% 22/11/2024	1,715,000	USD	1,705,350	0.22	ALIBABA GROUP HOLDING 3.6% 28/11/2024	750,000	USD	730,839	0.10
NATIONAL AUSTRALIA BANK FRN 12/01/2025	1,000,000	USD	998,313	0.13				730,839	0.10
NATIONAL AUSTRALIA BANK FRN 13/05/2025	4,000,000	USD	4,010,107	0.53	DENMARK				
			43,815,275	5.76	DANSKE BANK 6.259% VRN 22/09/2026	2,000,000	USD	2,002,621	0.26
CANADA								2,002,621	0.26
BANK OF MONTREAL 2.15% 08/03/2024	2,000,000	USD	1,967,859	0.26	FRANCE				
BANK OF MONTREAL FRN 08/03/2024	2,500,000	USD	2,502,107	0.33	BANQUE FEDERATIVE DU CREDIT MUTUEL 0.65%				
BANK OF MONTREAL FRN 25/09/2025	2,000,000	USD	1,999,807	0.26	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				
BANK OF NOVA SCOTIA 2.44% 11/03/2024	2,000,000	USD	1,971,050	0.26	04/02/2025	1,000,000	USD	993,319	0.13
BANK OF NOVA SCOTIA FRN 11/03/2024	5,000,000	USD	5,010,302	0.66	BANQUE FEDERATIVE DU CREDIT MUTUEL FRN				
BANK OF NOVA SCOTIA FRN 11/04/2025	1,000,000	USD	999,755	0.13	13/07/2026	7,000,000	USD	7,027,517	0.93
BANK OF NOVA SCOTIA FRN 02/03/2026	1,000,000	USD	989,631	0.13	BNP PARIBAS 3.8%				
BANK OF NOVA SCOTIA FRN 15/09/2026	1,000,000	USD	985,999	0.13	10/01/2024	5,000,000	USD	4,968,579	0.65
					BPCE 4.625% 11/07/2024	1,250,000	USD	1,227,721	0.16
					CREDIT AGRICOLE 3.25%				
					04/10/2024	1,000,000	USD	972,924	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					SHINHAN BANK 3.875%				
08/11/2023	5,000,000	USD	5,001,852	0.66	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%					SWEDBANK FRN 04/04/2025	1,000,000	USD	1,001,764	0.13
17/01/2024	3,000,000	GBP	3,629,832	0.48				1,001,764	0.13
BARCLAYS 3.65% 16/03/2025	1,000,000	USD	963,351	0.13	SWITZERLAND				
BRITISH TELECOMMUNICATIONS					CREDIT SUISSE FRN				
4.5% 04/12/2023	6,000,000	USD	5,984,671	0.78	02/02/2024	2,920,000	USD	2,916,044	0.38
COCACOLA EUROPEAN					UBS AGLONDON 5.8%				
PARTNERS 0.8% 03/05/2024	4,000,000	USD	3,882,851	0.51	11/09/2025	3,000,000	USD	2,990,770	0.39
STANDARD CHARTERED FRN					UBS AGLONDON FRN				
06/07/2027	1,000,000	USD	1,008,046	0.13	11/09/2025	3,000,000	USD	3,002,032	0.40
			15,468,751	2.03				8,908,846	1.17
IRELAND					UNITED STATES				
AERCAP IRELAND CAPITAL					AMERICAN EXPRESS FRN				
1.15% 29/10/2023	3,000,000	USD	2,988,662	0.40	04/03/2025	1,000,000	USD	1,002,939	0.13
AERCAP IRELAND CAPITAL					AMERICAN HONDA FINANCE				
DAC 1.65% 29/10/2024	2,000,000	USD	1,904,764	0.25	FRN 12/01/2024	4,000,000	USD	4,001,664	0.53
AERCAP IRELAND CAPITAL					AT&T FRN 12/06/2024	6,149,000	USD	6,182,790	0.81
DAC FRN 29/09/2023	1,000,000	USD	1,000,000	0.13	ATHENE GLOBAL FUNDING				
			5,893,426	0.78	2.514% 08/03/2024	900,000	USD	884,013	0.12
NETHERLANDS					ATHENE GLOBAL FUNDING				
COOPERATIEVE RABOBANK					FRN 24/05/2024	10,000,000	USD	9,951,297	1.31
2.625% 22/07/2024	1,000,000	USD	974,057	0.13	AVERY DENNISON 0.85%				
COOPERATIEVE RABOBANK					15/08/2024	3,000,000	USD	2,870,606	0.38
5.5% 18/07/2025	2,000,000	USD	1,992,659	0.26	AVIATION CAPITAL GROUP				
COOPERATIEVE RABOBANK					4.375% 30/01/24	1,213,000	USD	1,202,958	0.16
FRN 10/01/2025	4,000,000	USD	3,991,137	0.52	AVIATION CAPITAL GROUP				
COOPERATIEVE RABOBANK					5.5% 15/12/2024	1,000,000	USD	983,825	0.13
FRN 18/07/2025	5,000,000	USD	5,007,838	0.67	BANK OF AMERICA 4%				
COOPERATIEVE RABOBANK					22/01/2025	2,000,000	USD	1,946,458	0.26
UANY FRN 05/10/2026	2,000,000	USD	2,000,894	0.26	BANK OF AMERICA FRN				
EDP FINANCE 3.625%					04/02/2025	2,000,000	USD	1,996,851	0.26
15/07/2024	2,000,000	USD	1,960,065	0.26	BANK OF NEW YORK				
ENEL FINANCE					MELLON 5.224% VRN				
INTERNATIONAL 4.25%					21/11/2025	2,270,000	USD	2,252,118	0.30
15/06/2025	3,000,000	USD	2,918,748	0.38	BANK OF NEW YORK				
NXP BV NXP FUNDING					MELLON FRN 25/10/2024	3,000,000	USD	2,989,522	0.39
2.7% 01/05/2025	1,000,000	USD	949,970	0.12	BAXTER INTERNATIONAL				
SABIC CAPITAL 4%					0.868% 01/12/2023	2,125,000	USD	2,107,791	0.28
10/10/2023	3,500,000	USD	3,496,111	0.46	BAXTER INTERNATIONAL				
			23,291,479	3.06	1.322% 29/11/2024	4,000,000	USD	3,787,798	0.50
NEW ZEALAND					CAPITAL ONE FINANCIAL				
ANZ NEW ZEALAND INTL					4.166% VRN 09/05/2025	6,955,000	USD	6,823,117	0.90
LTDLONDON FRN 18/02/2025	1,900,000	USD	1,898,082	0.25	CAPITAL ONE FINANCIAL				
			1,898,082	0.25	FRN 06/12/2024	4,000,000	USD	3,956,672	0.52
NORWAY					CELANESE US HOLDINGS				
DNB BANK FRN 28/03/2025	1,000,000	USD	1,000,776	0.13	3.5% 08/05/2024	1,000,000	USD	984,200	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 TRUST FRN 15/05/2036	6,042,000	USD	6,012,918	0.79
SPRINT 7.625% 15/02/2025	2,000,000	USD	2,032,592	0.27	MORGAN STANLEY CAPITAL FRN 15/12/2023	3,000,000	USD	2,803,820	0.37
SPRINT CORP 7.625% 01/03/2026	1,000,000	USD	1,029,459	0.14	NYT MORTGAGE TRUST FRN 15/11/2035	3,810,000	USD	3,592,596	0.47
US (GOVT) FRN 31/10/2023	15,000,000	USD	15,000,348	1.97				62,717,001	8.24
VENTAS REALTY 3.5% 15/04/2024	1,697,000	USD	1,672,149	0.22				68,774,959	9.04
VERIZON COMMUNICATIONS FRN 22/03/2024	3,000,000	USD	3,002,755	0.39	TOTAL ASSET BACKED SECURITIES				
WEA FINANCE 3.75% 17/09/2024	500,000	USD	479,843	0.06	TOTAL TRANSFERABLE SECURITIES			495,980,238	65.23
WELLS FARGO BANK 5.55% 01/08/2025	1,000,000	USD	997,358	0.13	TRADED ON ANOTHER REGULATED MARKET				
WELLS FARGO BANK FRN 01/08/2025	3,000,000	USD	3,004,642	0.40	COLLECTIVE INVESTMENT SCHEMES				
			232,946,662	30.64	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								48,401,325	6.37
GREAT BRITAIN					TOTAL COLLECTIVE INVESTMENT SCHEMES			48,401,325	6.37
SILVERSTONE MASTER ISSUER FRN 21/01/2070	1,500,000	USD	1,182,215	0.16	MONEY MARKET INSTRUMENTS				
			1,182,215	0.16	COMMERCIAL PAPER				
IRELAND					UNITED STATES				
INVESCO EURO CLO FRN 15/07/2031	2,500,000	EUR	2,584,203	0.34	ALIMENTATION COUCHE 0% 05/10/2023	1,000,000	USD	999,077	0.13
TAURUS FRN 17/11/2029	2,000,000	GBP	2,291,540	0.30	ALIMENTATION COUCHETARD 0% 06/10/2023	1,000,000	USD	999,035	0.13
			4,875,743	0.64	CANADIAN NATIONAL 0% 11/10/2023	1,000,000	USD	998,398	0.13
UNITED STATES					CANADIAN NATIONAL 0% 12/10/2023	1,000,000	USD	998,135	0.13
AMMC CLO FRN 26/05/2031	2,750,000	USD	2,480,647	0.33	CNH INDUSTRIAL CAPITAL 0% 03/11/2023	1,000,000	USD	994,556	0.13
BX TRUST FRN 15/11/2032	4,475,000	USD	844,783	0.11	DIAGEO CAPITAL 0% 23/10/2023	2,000,000	USD	1,992,938	0.26
CAMB COMMERCIAL FRN 15/12/2037	6,000,000	USD	5,974,442	0.79	DIAGEO CAPITAL 0% 24/10/2023	1,000,000	USD	996,290	0.13
CIFC FUNDING FRN 18/07/2031	5,000,000	USD	4,993,860	0.66	EASTMAN CHEMICAL 0% 02/10/2023	1,000,000	USD	999,565	0.13
CIFC FUNDING FRN 20/04/2032	5,000,000	USD	4,985,130	0.66	EASTMAN CHEMICAL 0% 05/10/2023	1,000,000	USD	999,122	0.13
DBC G MORTGAGE TRUST FRN 15/06/2034	6,000,000	USD	5,938,265	0.78	ELECTRICITE DE FRANCE 0% 06/10/2023	2,000,000	USD	1,997,965	0.26
DBGS BIOD MORTGAGE TRUST FRN 15/05/2035	7,830,593	USD	7,124,349	0.93	ENEL FINANCE AMERICA 0% 15/11/2023	1,000,000	USD	992,689	0.13
GALAXY XX CLO FRN 20/04/2031	5,500,000	USD	5,409,553	0.71	ENGIE DISC 0% 21/11/2023	3,000,000	USD	2,976,142	0.40
GALAXY XXIII CLO FRN 24/04/2029	6,800,000	USD	4,827,584	0.63	NEXTERA ENERGY CAPITAL 0% 16/10/2023	1,000,000	USD	997,668	0.13
INVITATION HOMES FRN 17/01/2038	3,000,000	USD	2,991,898	0.39	NUTRIEN FINLAND 0% 06/10/2023	1,000,000	USD	998,966	0.13
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	800,000	USD	779,852	0.34
ROYAL BANK OF CANADA 5.66% 25/10/2024	1,000,000	USD	997,653	0.43	BANCO SANTANDER 6.921% 08/08/2033	600,000	USD	576,542	0.25
WASTE CONNECTIONS 2.2% 15/01/2032	410,000	USD	317,301	0.14				1,356,394	0.59
			7,691,865	3.33	UNITED STATES				
GERMANY					ALEXANDRIA REAL ESTATE EQUITIES 5.15% 15/04/2053	150,000	USD	125,849	0.05
DEUTSCHE BANK 2.129% VRN 24/11/2026	565,000	USD	511,298	0.22	AMERICAN EXPRESS 5.282% VRN 27/07/2029	1,500,000	USD	1,464,794	0.64
DEUTSCHE BANK 3.035% VRN 28/05/2032	595,000	USD	457,202	0.20	AMERICAN TOWER 5.25% 15/07/2028	500,000	USD	484,965	0.21
			968,500	0.42	ASSTEAD CAPITAL 5.95% 15/10/2033	595,000	USD	567,167	0.25
GREAT BRITAIN					BANK OF AMERICA 2.299% VRN 21/07/2032	650,000	USD	494,802	0.21
BARCLAYS 6.692% VRN 13/09/2034	900,000	USD	883,912	0.38	BANK OF AMERICA 5.202% VRN 25/04/2029	1,000,000	USD	965,772	0.42
BARCLAYS 7.325% VRN 02/11/2026	1,080,000	USD	1,097,877	0.48	BANK OF AMERICA 5.872% VRN 15/09/2034	2,920,000	USD	2,854,798	1.24
BP CAPITAL MARKETS 4.375% VRN PERP	585,000	USD	559,612	0.24	BANK OF NEW YORK MELLON 4.947% VRN 26/04/2027	1,140,000	USD	1,114,121	0.48
DIAGEO CAPITAL 5.2% 24/10/2025	1,000,000	USD	995,610	0.43	BOARDWALK PIPELINES 5.95% 01/06/2026	138,000	USD	137,441	0.06
NATWEST GROUP 1.642% VRN 14/06/2027	480,000	USD	424,581	0.18	COCACOLA 3.45% 25/03/2030	2,000,000	USD	1,816,129	0.79
NATWEST MARKETS 1.6% 29/09/2026	525,000	USD	461,886	0.20	CROWN CASTLE 5.1% 01/05/2033	1,840,000	USD	1,710,654	0.74
ROYAL BANK OF SCOTLAND 4.269% VRN 22/03/2025	370,000	USD	366,116	0.16	HCA 5.9% 01/06/2053	415,000	USD	376,284	0.16
ROYAL BANK OF SCOTLAND GROUP 3.073% VRN 22/05/2028	275,000	USD	245,858	0.11	JPMORGAN CHASE 4.6% VRN PERP	1,520,000	USD	1,422,632	0.62
ROYAL BANK OF SCOTLAND GROUP 3.754% VRN 01/11/2029	200,000	USD	190,494	0.08	JPMORGAN CHASE 5.299% VRN 24/07/2029	1,100,000	USD	1,072,924	0.47
SANTANDER UK GROUP HOLDINGS 4.796% VRN 15/11/2024	1,240,000	USD	1,237,775	0.55	MICROSOFT 3.3% 06/02/2027	2,500,000	USD	2,375,095	1.03
STANDARD CHARTERED 1.822% 23/11/2025	1,000,000	USD	945,556	0.41	MORGAN STANLEY 5.164% VRN 20/04/2029	700,000	USD	675,441	0.29
			7,409,277	3.22	MPLX 5.65% 01/03/2053	185,000	USD	160,045	0.07
					SEMPRA ENERGY 5.5% 01/08/2033	1,035,000	USD	994,907	0.43
					SYNCHRONY BANK 5.4% 22/08/2025	435,000	USD	419,596	0.18
					TMOBILE 5.05% 15/07/2033	460,000	USD	428,336	0.19
					TMOBILE US 5.75% 15/01/2034	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%					GNMA 4.5% TBA 21/10/2043	2,160,000	USD	2,001,679	0.87
15/05/2033	8,737,000	USD	7,947,257	3.45				29,248,662	12.69
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%					TOTAL TRANSFERABLE SECURITIES				
15/05/2026	1,600,000	USD	1,551,688	0.67	ADMITTED TO AN OFFICIAL STOCK			139,359,583	60.48
US (GOVT) 3.625%					EXCHANGE LISTING				
31/03/2028	5,790,000	USD	5,557,269	2.41					
US (GOVT) 3.625%					TRANSFERABLE SECURITIES TRADED ON ANOTHER REGULATED				
31/03/2030	8,340,000	USD	7,883,580	3.42	MARKET				
US (GOVT) 3.625%					BONDS				
15/02/2053	6,433,000	USD	5,347,431	2.32					
US (GOVT) 3.625%					BELGIUM				
15/05/2053	5,475,000	USD	4,556,227	1.98	KBC GROUP 6.324% VRN				
US (GOVT) 3.75%					21/09/2034	990,000	USD	965,862	0.42
30/06/2030	1,300,000	USD	1,236,422	0.54				965,862	0.42
US (GOVT) 3.875%					CANADA				
15/08/2033	1,698,000	USD	1,608,988	0.70	NATIONAL BANK OF CANADA				
US (GOVT) 3.875%					3.75% VRN 09/06/2025	1,000,000	USD	981,315	0.42
15/02/2043	3,513,000	USD	3,072,503	1.33	WASTE CONNECTIONS 4.2%				
US (GOVT) 4% 30/06/2028	4,837,000	USD	4,712,863	2.05	15/01/2033	95,000	USD	85,161	0.04
US (GOVT) 4.125%								1,066,476	0.46
30/09/2027	155,000	USD	151,924	0.07	FRANCE				
US (GOVT) 4.125%					BNP PARIBAS SA 2.819%				
31/07/2028	10,115,000	USD	9,907,565	4.30	VRN 19/11/2025	1,250,000	USD	1,200,599	0.53
US (GOVT) 4.125%					CREDIT AGRICOLE 5.514%				
31/08/2030	900,000	USD	875,180	0.38	05/07/2033	1,095,000	USD	1,057,543	0.46
US (GOVT) 4.375%					CREDIT AGRICOLE 6.316%				
31/08/2028	5,950,000	USD	5,897,938	2.56	VRN 03/10/2029	800,000	USD	801,836	0.35
US (GOVT) 4.625%					SOCIETE GENERALE 6.691%				
15/09/2026	3,000,000	USD	2,986,641	1.30	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				
WASTE MANAGEMENT 4.875%					21/01/2026	730,000	USD	725,797	0.31
15/02/2029	2,945,000	USD	2,884,668	1.25				3,980,546	1.73
			92,113,457	39.98	GERMANY				
TOTAL BONDS			110,110,921	47.79	DEUTSCHE BANK 2.311%				
					VRN 16/11/2027	600,000	USD	523,291	0.23
ASSET BACKED SECURITIES								523,291	0.23
					GREAT BRITAIN				
UNITED STATES					NATWEST MARKETS 0.8%				
FNMA 2.5% TBA 16/10/2027	4,910,000	USD	4,335,193	1.88	12/08/2024	350,000	USD	334,803	0.15
FNMA 3% TBA 11/10/2042	4,590,000	USD	3,820,459	1.66	VODAFONE GROUP 3.25%				
FNMA 3.5% TBA 15/10/2048	4,050,000	USD	3,501,379	1.52	VRN 04/06/2081	295,000	USD	260,345	0.11
FNMA 4% TBA 15/10/2039	3,060,000	USD	2,739,658	1.19				595,148	0.26
FNMA 4.5% TBA 01/10/2039	2,810,000	USD	2,589,408	1.12	IRELAND				
FNMA 5.5% TBA 15/10/2035	3,220,000	USD	3,121,025	1.35	AIB GROUP 6.608% VRN				
GNMA 3.5% TBA 15/10/2041	4,310,000	USD	3,801,584	1.65	13/09/2029	625,000	USD	623,732	0.27
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									
TRANSFERABLE SECURITIES ADMITTED TO AN OFFICIAL STOCK EXCHANGE LISTING									
BONDS									
CANADA					GOODYEAR TIRE RUBBER				
BOMBARDIER 7.125%					5% 15/07/2029	164,000	USD	141,788	0.32
15/06/2026	125,000	USD	121,461	0.28	OCCIDENTAL PETROLEUM				
BOMBARDIER 7.875%					8.875% 15/07/2030	336,000	USD	378,024	0.86
15/04/2027	125,000	USD	122,477	0.28	ONEMAIN FINANCE 9%				
			243,938	0.56	15/01/2029	84,000	USD	83,734	0.19
CHINA					SOUTHWESTERN ENERGY				
WYNN MACAU 5.5%					5.375% 15/03/2030	389,000	USD	355,371	0.81
01/10/2027	200,000	USD	178,568	0.41	SPRINGLEAF FINANCE				
			178,568	0.41	5.375% 15/11/2029	138,000	USD	116,059	0.26
IRELAND					SPRINGLEAF FINANCE				
VIRGIN MEDIA VENDOR FINANCING					6.125% 15/03/2024	128,000	USD	127,740	0.29
NOTES 5% 15/07/2028	300,000	USD	259,301	0.59	SPRINT CAPITAL 6.875%				
			259,301	0.59	15/11/2028	550,000	USD	569,010	1.30
NETHERLANDS					SYNCHRONY FINANCIAL				
AERCAP HOLDINGS 5.875%					4.375% 19/03/2024	85,000	USD	84,057	0.19
VRN 10/10/2079	150,000	USD	145,910	0.33	UNITED RENTALS NORTH				
TRIVIUM PACKAGING					AMERICA 3.75% 15/01/2032	146,000	USD	118,292	0.27
FINANCE 5.5% 15/08/2026	200,000	USD	186,902	0.43	UNITED RENTALS NORTH				
			332,812	0.76	AMERICA 4% 15/07/2030	100,000	USD	85,507	0.19
SWITZERLAND								4,153,372	9.46
CREDIT SUISSE 3.625%					TOTAL BONDS				
09/09/2024	250,000	USD	243,383	0.55	TOTAL TRANSFERABLE SECURITIES				
			243,383	0.55	ADMITTED TO AN OFFICIAL STOCK				
UNITED STATES					EXCHANGE LISTING				5,411,374 12.33
ALBERTSONS SAFEWAY					TRANSFERABLE SECURITIES TRADED ON ANOTHER REGULATED				
4.875% 15/02/2030	73,000	USD	65,906	0.15	MARKET				
ALBERTSONS SAFEWAY 6.5%					BONDS				
15/02/2028	165,000	USD	163,376	0.37	AUSTRALIA				
AMERICAN AXLE MANUFACTURING					FMG RESOURCES 5.875%				
5% 01/10/2029	250,000	USD	202,666	0.46	15/04/2030	125,000	USD	114,450	0.26
APACHE 4.25% 15/01/2030	210,000	USD	186,914	0.43	FMG RESOURCES 6.125%				
ARSENAL AIC PARENT					15/04/2032	216,000	USD	196,625	0.45
8% 01/10/2030	196,000	USD	195,357	0.45	MINERAL RESOURCES 8%				
BALL CORP 6.875%					01/11/2027	69,000	USD	67,836	0.15
15/03/2028	183,000	USD	184,468	0.42	MINERAL RESOURCES				
EPR PROPERTIES 4.5%					8.125% 01/05/2027	93,000	USD	92,229	0.21
01/06/2027	323,000	USD	289,327	0.66	MINERAL RESOURCES 8.5%				
FORD MOTOR 7.45%					01/05/2030	66,000	USD	65,073	0.15
16/07/2031	373,000	USD	387,413	0.88				536,213	1.22
FORD MOTOR COMPANY					CANADA				
6.625% 01/10/2028	295,000	USD	296,951	0.68	BC ULC NEW RED				
GENESIS ENERGY 8.875%					FINANCE 4.375% 15/01/2028	167,000	USD	150,990	0.34
15/04/2030	124,000	USD	121,412	0.28	FIRST QUANTUM MINERALS				
					7.5% 01/04/2025	154,000	USD	153,885	0.35
					GFL ENVIRONMENTAL 4%				
					01/08/2028	132,000	USD	115,563	0.26
					GFL ENVIRONMENTAL 4.75%				
					15/06/2029	314,000	USD	279,710	0.65

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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	SPAIN				
NOVA CHEMICALS CORP 4.875% 01/06/2024	202,000	USD	198,787	0.45	GRIFOLS ESCROW ISSUER 4.75% 15/10/2028	200,000	USD	170,957	0.39
OPEN TEXT 6.9% 01/12/2027	229,000	USD	229,745	0.52				170,957	0.39
			1,159,920	2.64	UNITED STATES				
CHINA					ADAPTHEALTH 4.625% 01/08/2029	355,000	USD	275,544	0.63
GLOBAL AIRCRAFT LEASING 6.5% 15/09/2024	153,081	USD	146,778	0.33	ADAPTHEALTH 5.125% 01/03/2030	50,000	USD	39,046	0.09
			146,778	0.33	ADIANT GLOBAL HOLDINGS 4.875% 15/08/2026	250,000	USD	236,528	0.54
FRANCE					AIRCASTLE 5.25% VRN PERP	223,000	USD	176,470	0.40
ALTICE FRANCE 8.125% 01/02/2027	293,000	USD	259,679	0.59	ALLY FINANCIAL 4.7% VRN PERP	305,000	USD	191,548	0.44
ILIAD HOLDING SASU 6.5% 15/10/2026	347,000	USD	326,727	0.75	ALLY FINANCIAL 5.75% 20/11/2025	145,000	USD	141,181	0.32
			586,406	1.34	AMERICAN AIRLINES 11.75% 15/07/2025	127,000	USD	136,666	0.31
IRELAND					AMERICAN AIRLINES ADVANTAGE 5.75% 20/04/2029	776,000	USD	723,868	1.66
ARDAGH PACKAGING FINANCE 5.25% 15/08/2027	534,000	USD	447,392	1.02	ANTERO MIDSTREAM PARTNERS 5.75% 15/01/2028	300,000	USD	283,448	0.65
			447,392	1.02	ANTERO RESOURCES 5.375% 01/03/2030	248,000	USD	228,654	0.52
JERSEY					ANTERO RESOURCES 7.625% 01/02/2029	208,000	USD	211,137	0.48
ADIANT GLOBAL HOLDINGS 7% 15/04/2028	60,000	USD	59,661	0.14	ARCHROCK PARTNERS 6.25% 01/04/2028	183,000	USD	172,144	0.39
ADIANT GLOBAL HOLDINGS 8.25% 15/04/2031	74,000	USD	74,111	0.16	ARCHROCK PARTNERS 6.875% 01/04/2027	191,000	USD	185,713	0.42
			133,772	0.30	ASHTON WOODS ASHTON 6.625% 15/01/2028	303,000	USD	287,400	0.65
LIBERIA					BLUE RACER MIDSTREAM 7.625% 15/12/2025	283,000	USD	283,914	0.65
ROYAL CARIBBEAN CRUISES 5.375% 15/07/2027	38,000	USD	35,105	0.08	BLUE RACER MIDSTREAM FINANCE 6.625% 15/07/2026	237,000	USD	232,527	0.53
ROYAL CARIBBEAN CRUISES 5.5% 01/04/2028	147,000	USD	135,088	0.31	BUCKEYE PARTNERS 4.5% 01/03/2028	350,000	USD	309,494	0.71
ROYAL CARIBBEAN CRUISES 8.25% 15/01/2029	250,000	USD	259,562	0.59	BUCKEYE PARTNERS 5.85% 15/11/2043	174,000	USD	127,417	0.29
ROYAL CARIBBEAN CRUISES 9.25% 15/01/2029	243,000	USD	256,847	0.59	BUILDERS FIRSTSOURCE 6.375% 15/06/2032	294,000	USD	278,065	0.63
			686,602	1.57	CAESARS ENTERTAINMENT 7% 15/02/2030	21,000	USD	20,499	0.05
MACAU					CALLON PETROLEUM 8% 01/08/2028	121,000	USD	121,333	0.28
MGM CHINA HOLDINGS 5.25% 18/06/2025	245,000	USD	235,669	0.54	CALPINE 5% 01/02/2031	202,000	USD	163,905	0.37
			235,669	0.54	CALPINE 5.125% 15/03/2028	350,000	USD	313,907	0.72
NETHERLANDS					CAMELOT RETURN MERGER 8.75% 01/08/2028	279,000	USD	269,693	0.61
ZIGGO 4.875% 15/01/2030	200,000	USD	163,096	0.37	CARNIVAL HOLDINGS BERMUDA 10.375% 01/05/2028	291,000	USD	312,952	0.71
ZIGGO BOND 5.125% 28/02/2030	400,000	USD	299,706	0.68					
			462,802	1.05					
PANAMA									
CARNIVAL 5.75% 01/03/2027	210,000	USD	192,050	0.44					
CARNIVAL 6% 01/05/2029	40,000	USD	34,703	0.08					
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%					DISH NETWORK 11.75%				
15/08/2030	373,000	USD	307,709	0.70	15/11/2027	154,000	USD	155,288	0.35
CCO HOLDINGS 4.75%					EARTHSTONE ENERGY				
01/03/2030	562,000	USD	473,221	1.08	HOLDINGS 8% 15/04/2027	219,000	USD	224,232	0.51
CCO HOLDINGS 5.375%					ENLINK MIDSTREAM 5.375%				
01/06/2029	147,000	USD	131,935	0.30	01/06/2029	223,000	USD	206,834	0.47
CCO HOLDINGS 5.5%					ENLINK MIDSTREAM 6.5%				
01/05/2026	360,000	USD	348,217	0.79	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				
CENTENE 4.625% 15/12/2029	206,000	USD	186,355	0.42	7.5% 01/06/2027	225,000	USD	224,448	0.51
CENTRAL PARENT 7.25%					FORD MOTOR CREDIT				
15/06/2029	184,000	USD	179,298	0.41	4.125% 17/08/2027	250,000	USD	227,734	0.52
CENTURYLINK 4% 15/02/2027	82,000	USD	54,155	0.12	FORTREA HOLDINGS 7.5%				
CHART INDUSTRIES 7.5%					01/07/2030	194,000	USD	189,638	0.43
01/01/2030	207,000	USD	208,827	0.48	FRONTIER COMMUNICATIONS				
CHART INDUSTRIES 9.5%					5.875% 15/10/2027	375,000	USD	341,653	0.78
01/01/2031	84,000	USD	89,454	0.20	GEN DIGITAL 7.125%				
CHENIERE ENERGY					30/09/2030	154,000	USD	151,964	0.35
PARTNERS 3.25% 31/01/2032	143,000	USD	114,297	0.26	GENERAL MOTORS				
CHSCOMMUNITY HEALTH					FINANCIAL 6.5% VRN PERP	250,000	USD	213,776	0.49
SYSTEMS 5.25% 15/05/2030	104,000	USD	79,343	0.18	GENESIS ENERGY LP GENESIS				
CHSCOMMUNITY HEALTH					ENERGY 7.75% 01/02/2028	213,000	USD	202,388	0.46
SYSTEMS 6.875% 01/04/2028	285,000	USD	154,064	0.35	GLP CAPITAL 5.75%				
CHSCOMMUNITY HEALTH					01/06/2028	129,000	USD	123,914	0.28
SYSTEMS 8% 15/03/2026	110,000	USD	105,233	0.24	GPC MERGER 7.125%				
CINEMARK 5.875%					15/08/2028	653,000	USD	551,061	1.27
15/03/2026	213,000	USD	205,877	0.47	GRAY ESCROW 5.375%				
CIVITAS RESOURCES					15/11/2031	150,000	USD	98,626	0.22
8.375% 01/07/2028	39,000	USD	39,784	0.09	HCA 3.5% 01/09/2030	124,000	USD	105,514	0.24
CLEVELANDCLIFFS 5.875%					IHEARTCOMMUNICATIONS				
01/06/2027	251,000	USD	239,146	0.54	5.25% 15/08/2027	211,000	USD	167,666	0.38
CLEVELANDCLIFFS 6.75%					IQVIA 2.875% 15/06/2028	250,000	EUR	236,653	0.54
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%					IRON MOUNTAIN 5.25%				
15/04/2030	236,000	USD	221,860	0.51	15/07/2030	449,000	USD	393,156	0.90
CLYDESDALE ACQUISITION					JEFFERIES FINANCE 5%				
HOLDINGS 6.625% 15/04/2029	179,000	USD	167,018	0.38	15/08/2028	342,000	USD	288,783	0.66
CLYDESDALE ACQUISITION					JELD WEN 4.875%				
HOLDINGS 8.75% 15/04/2030	290,000	USD	248,964	0.57	15/12/2027	248,000	USD	219,472	0.50
COLGATE ENERGY PARTNERS					KAISER ALUMINUM 4.5%				
5.875% 01/07/2029	382,000	USD	360,627	0.82	01/06/2031	355,000	USD	281,044	0.64
COLT MERGER 6.25%					KINETIK HOLDINGS 5.875%				
01/07/2025	463,000	USD	457,559	1.04	15/06/2030	353,000	USD	331,277	0.75
COMMSCOPE 4.75%					LABL 9.5% 01/11/2028	443,000	USD	455,705	1.04
01/09/2029	78,000	USD	56,900	0.13	LEVEL 3 FINANCING 10.5%				
CORNERSTONE BUILDING					15/05/2030	242,000	USD	244,429	0.56
BRANDS 6.125% 15/01/2029	138,000	USD	104,963	0.24	LIFEPOINT HEALTH 4.375%				
CSC HOLDINGS 4.5%					15/02/2027	160,000	USD	138,388	0.32
15/11/2031	535,000	USD	381,445	0.87	LIFEPOINT HEALTH 9.875%				
DAVE BUSTERS 7.625%					15/08/2030	81,000	USD	78,849	0.18
01/11/2025	494,000	USD	495,462	1.13	MACYS RETAIL HOLDINGS				
DISH DBS 5.75% 01/12/2028	266,000	USD	205,112	0.47	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 PARTNERS 6% 31/12/2030	50,000	USD	44,248	0.10
NEPTUNE BIDCO 9.29% 15/04/2029	80,000	USD	72,817	0.17	TENET HEALTHCARE 6.125% 01/10/2028	621,000	USD	584,153	1.34
NEWELL BRANDS 4.2% 01/04/2026	116,000	USD	109,736	0.25	TMOBILE USA 3.5% 15/04/2031	137,000	USD	116,257	0.26
NEWELL RUBBERMAID 5.5% 01/04/2046	131,000	USD	97,472	0.22	TRANSDIGM 5.5% 15/11/2027	144,000	USD	135,511	0.31
NOVELIS 4.75% 30/01/2030	102,000	USD	88,476	0.20	TRANSDIGM 6.25% 15/03/2026	139,000	USD	137,207	0.31
OPEN TEXT HOLDINGS 4.125% 01/12/2031	148,000	USD	118,467	0.27	TRANSDIGM 6.75% 15/08/2028	422,000	USD	417,293	0.95
OWENS MINOR 6.625% 01/04/2030	169,000	USD	151,407	0.35	TRAVEL LEISURE 4.5% 01/12/2029	54,000	USD	45,550	0.10
PACTIV EVERGREEN GROUP ISSUER 4.375% 15/10/2028	290,000	USD	252,778	0.58	TRONOX 4.625% 15/03/2029	412,000	USD	334,025	0.76
PANTHER BF AGGREGATOR PANT 6.25% 15/05/2026	103,000	USD	101,201	0.23	UNITED AIRLINES 4.375% 15/04/2026	46,000	USD	42,594	0.10
PENNYMAC FINANCIAL SERVICES 5.75% 15/09/2031	383,000	USD	314,376	0.72	UNITED AIRLINES 4.625% 15/04/2029	275,000	USD	237,694	0.54
PETSMART FINANCE 4.75% 15/02/2028	250,000	USD	219,328	0.50	UNITED RENTALS NORTH AMERICA 5.25% 15/01/2030	385,000	USD	356,899	0.81
PETSMART FINANCE 7.75% 15/02/2029	500,000	USD	467,114	1.06	UNIVISION COMMUNICATIONS 7.375% 30/06/2030	130,000	USD	119,784	0.27
POST HOLDINGS 4.625% 15/04/2030	428,000	USD	367,981	0.84	VENTURE GLOBAL 8.125% 01/06/2028	369,000	USD	366,184	0.83
PRESIDIO HOLDINGS 8.25% 01/02/2028	260,000	USD	248,359	0.57	VENTURE GLOBAL CALCASIEU PASS 6.25% 15/01/2030	189,000	USD	180,938	0.41
PRIME SECURITY SERVICES BORROWER 5.75% 15/04/2026	250,000	USD	243,130	0.55	VICI PROPERTIES 4.125% 15/08/2030	150,000	USD	127,655	0.29
PRIME SECURITY SERVICES BORROWER 6.25% 15/01/2028	106,000	USD	98,575	0.22	VICI PROPERTIES 5.75% 01/02/2027	280,000	USD	271,807	0.62
SEAGATE 8.25% 15/12/2029	170,000	USD	175,265	0.40	VIKING CRUISES 9.125% 15/07/2031	113,000	USD	113,935	0.26
SEALED AIR 5% 15/04/2029	180,000	USD	162,633	0.37	VIKING OCEAN CRUISES 5.625% 15/02/2029	352,000	USD	322,887	0.74
SEALED AIR 6.125% 01/02/2028	94,000	USD	91,371	0.21	VINE ENERGY HOLDINGS 6.75% 15/04/2029	372,000	USD	364,681	0.83

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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%				
BOMBARDIER 7.125%					12/02/2028	500,000	EUR	458,233	0.46
15/06/2026	775,000	USD	753,057	0.76	TELECOM ITALIA SPAMILANO				
			753,057	0.76	7.875% 31/07/2028	250,000	EUR	275,018	0.28
FINLAND								733,251	0.74
HUHTAMAKI 4.25%					LUXEMBOURG				
09/06/2027	200,000	EUR	207,308	0.21	SES 5.625% VRN PERP	250,000	EUR	263,880	0.27
			207,308	0.21	STENA INTERNATIONAL				
FRANCE					7.25% 15/02/2028	350,000	EUR	382,097	0.38
CROWN EUROPEAN HOLDINGS								645,977	0.65
5% 15/05/2028	150,000	EUR	158,428	0.16	NETHERLANDS				
ELIS 2.875% 15/02/2026	300,000	EUR	302,318	0.30	AERCAP HOLDINGS 5.875%				
ERAMET 7% 22/05/2028	100,000	EUR	103,460	0.10	VRN 10/10/2079	360,000	USD	350,184	0.35
FAURECIA 7.25% 15/06/2026	176,000	EUR	192,667	0.19	AXALTA COATING 3.75%				
LA BANQUE POSTALE					15/01/2025	450,000	EUR	470,545	0.47
3.875% VRN PERP	200,000	EUR	170,999	0.17	DARLING GLOBAL FINANCE				
LA POSTE 3.125%					3.625% 15/05/2026	200,000	EUR	206,036	0.21
VRN PERP	200,000	EUR	196,575	0.20	OI EUROPEAN GROUP 6.25%				
NEXANS 5.5% 05/04/2028	300,000	EUR	324,442	0.33	15/05/2028	300,000	EUR	323,844	0.33
PAPREC HOLDING 4%					TELEFONICA EUROPE VRN				
31/03/2025	300,000	EUR	312,480	0.31	PERP	200,000	EUR	197,029	0.20
RCI BANQUE 2.625% VRN					TRIVIUM PACKAGING				
18/02/2030	200,000	EUR	199,657	0.20	FINANCE 5.5% 15/08/2026	879,000	USD	821,432	0.82
RENAULT 2.375% 25/05/2026	600,000	EUR	589,745	0.59				2,369,070	2.38
RENAULT 2.5% 02/06/2027	300,000	EUR	288,096	0.29	PORTUGAL				
TEREOS FINANCE GROUPE					EDP ENERGIAS DE PORTUGAL				
7.25% 15/04/2028	409,000	EUR	443,503	0.45	1.7% VRN 20/07/2080	300,000	EUR	294,231	0.30
			3,282,370	3.29				294,231	0.30
GERMANY					ROMANIA				
DEUTSCHE BANK 5.625%					RCS RDS 2.5% 05/02/2025	200,000	EUR	203,777	0.20
VRN 19/05/2031	200,000	EUR	205,665	0.21				203,777	0.20
IHO VERWALTUNGS GMBH					SPAIN				
3.875% 15/05/2027	750,000	EUR	720,278	0.72	BANCO DE SABADELL				
NIDDA HEALTHCARE					5.375% VRN 08/09/2026	400,000	EUR	423,080	0.43
HOLDING 7.5% 21/08/2026	650,000	EUR	694,750	0.70	BANCO DE SABADELL 6%				
PROGROUP 3% 31/03/2026	300,000	EUR	293,552	0.29	VRN 16/08/2033	200,000	EUR	198,675	0.20
ZF FINANCE 3% 21/09/2025	600,000	EUR	607,972	0.61	CELLNEX FINANCE 2.25%				
ZF FINANCE 5.75%					12/04/2026	600,000	EUR	600,483	0.60
03/08/2026	300,000	EUR	317,581	0.32				1,222,238	1.23
			2,839,798	2.85	SWEDEN				
GREAT BRITAIN					INTRUM 4.875% 15/08/2025	200,000	EUR	192,947	0.19
VODAFONE GROUP 2.625%					VERISURE HOLDING 3.875%				
VRN 27/08/2080	300,000	EUR	290,086	0.29	15/07/2026	600,000	EUR	599,356	0.61
			290,086	0.29				792,303	0.80
					SWITZERLAND				
					CREDIT SUISSE 3.625%				
					09/09/2024	612,000	USD	595,802	0.60
								595,802	0.60

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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				
TOTAL BONDS			17,995,326	18.08	ARDAGH PACKAGING				
TOTAL TRANSFERABLE SECURITIES					FINANCE 2.125% 15/08/2026	450,000	EUR	424,530	0.43
ADMITTED TO AN OFFICIAL STOCK			17,995,326	18.08	EIRCOM FINANCE 3.5%				
EXCHANGE LISTING					15/05/2026	300,000	EUR	299,593	0.30
TRANSFERABLE SECURITIES TRADED ON ANOTHER REGULATED MARKET					PARK AEROSPACE HOLDINGS				
BONDS					5.5% 15/02/2024	803,000	USD	800,511	0.80
AUSTRALIA								1,524,634	1.53
FMG RESOURCES 4.5%					ITALY				
15/09/2027	400,000	USD	363,685	0.37	NEXI 1.625% 30/04/2026	500,000	EUR	484,223	0.49
MINERAL RESOURCES								484,223	0.49
8.125% 01/05/2027	485,000	USD	480,980	0.48	JERSEY				
			844,665	0.85	ADIANT GLOBAL HOLDINGS				
CANADA					7% 15/04/2028	98,000	USD	97,447	0.10
GFL ENVIRONMENTAL 4.25%					AVIS BUDGET FINANCE				
01/06/2025	400,000	USD	384,951	0.39	4.75% 30/01/2026	300,000	EUR	311,536	0.31
HUDBAY MINERALS 4.5%								408,983	0.41
01/04/2026	1,500,000	USD	1,405,657	1.41	LIBERIA				
NOVA CHEMICALS 5%					ROYAL CARIBBEAN CRUISES				
01/05/2025	1,509,000	USD	1,430,576	1.44	11.5% 01/06/2025	448,000	USD	474,081	0.48
			3,221,184	3.24				474,081	0.48
CHINA					LUXEMBOURG				
GLOBAL AIRCRAFT LEASING					DANA FINANCING LUXEMBOURG				
6.5% 15/09/2024	332,954	USD	319,246	0.32	5.75% 15/04/2025	502,000	USD	491,823	0.49
			319,246	0.32	LOGICOR FINANCING SARL				
FRANCE					0.625% 17/11/2025	350,000	EUR	335,048	0.34
FAURECIA 2.75% 15/02/2027	550,000	EUR	525,710	0.53	TELENET FINANCE LUX				
GETLINK 3.5% 30/10/2025	380,000	EUR	392,782	0.39	NOTE 3.5% 01/03/2028	300,000	EUR	295,816	0.30
ILIAD HOLDING SASU								1,122,687	1.13
5.125% 15/10/2026	450,000	EUR	454,360	0.46	MACAU				
PARTS EUROPE 6.5%					WYNN MACAU 5.5%				
16/07/2025	274,000	EUR	290,102	0.29	15/01/2026	750,000	USD	701,264	0.70
								701,264	0.70
					NETHERLANDS				
					CONSTELLIUM 4.25%				
					15/02/2026	400,000	EUR	414,888	0.42
					DUFY 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	4,000,000	USD	3,984,882	1.30
VOLKSWAGEN FINANCIAL SERVICES 1.375% 16/10/2023	7,000,000	EUR	7,403,599	2.42				3,984,882	1.30
			7,403,599	2.42	JAPAN				
GREAT BRITAIN					SUMITOMO MITSUI FINANCIAL GROUP 3.936% 16/10/2023	8,000,000	USD	7,993,533	2.61
ROYAL BANK OF SCOTLAND GROUP 6% 19/12/2023	14,000,000	USD	13,990,815	4.58	TAKEDA PHARMACEUTICAL 4.4% 26/11/2023	600,000	USD	598,619	0.20
			13,990,815	4.58				8,592,152	2.81
IRELAND					SWEDEN				
AVOLON HOLDINGS FUNDING 5.125% 01/10/2023	13,560,000	USD	13,560,000	4.44	SVENSKA HANDELSBANKEN 3.9% 20/11/2023	11,000,000	USD	10,973,630	3.59
			13,560,000	4.44				10,973,630	3.59
ITALY					UNITED STATES				
INTESA SANPAOLO 4% 30/10/2023	7,000,000	EUR	7,411,157	2.43	AIG GLOBAL FUNDING 0.45% 08/12/2023	5,000,000	USD	4,949,190	1.62
			7,411,157	2.43	ATHENE GLOBAL FUNDING 1.2% 13/10/2023	8,700,000	USD	8,688,484	2.84
NETHERLANDS					BALL 4% 15/11/2023	1,000,000	USD	997,153	0.33
SHELL INTERNATIONAL FINANCE 3.5% 13/11/2023	2,000,000	USD	1,995,028	0.65	BAXTER INTERNATIONAL 0.868% 01/12/2023	11,625,000	USD	11,530,856	3.78
			1,995,028	0.65	BAYER US FINANCE 3.875% 15/12/2023	14,000,000	USD	13,943,741	4.58
SAUDI ARABIA					DAIMLER TRUCKS FINANCE NORTH AMERICA 1.125% 14/12/2023	5,000,000	USD	4,952,934	1.62
SAUDI ARABIAN OIL 1.25% 24/11/2023	9,000,000		8,937,563	2.93	EQUITABLE FINANCIAL LIFE GLOBAL 0.5% 17/11/2023	1,810,000	USD	1,798,636	0.59
			8,937,563	2.93					

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

Portfolio of Investments and Other Net Assets

as at 30 September 2023

Global 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			134,320,265	43.98	LINX CAPITAL 15.2% 01/04/2025	10,402,669	EUR	9,952,490	3.26
TRADED ON ANOTHER REGULATED MARKET			134,320,265	43.98	UNITED STATES			9,952,490	3.26
COLLECTIVE INVESTMENT SCHEMES					US (GOVT) 2.625% 31/12/2023	6,000,000	USD	5,959,688	1.95
IRELAND					TOTAL BONDS			5,959,688	1.95
HSBC GLOBAL LIQUIDITY FUND	583	USD	583	0.00	TOTAL OTHER TRANSFERABLE SECURITIES			15,912,178	5.21
TOTAL COLLECTIVE INVESTMENT SCHEMES			583	0.00	TOTAL INVESTMENTS			15,912,178	5.21
MONEY MARKET INSTRUMENTS					OTHER NET ASSETS			17,374,748	5.69
COMMERCIAL PAPER					TOTAL NET ASSETS			305,421,567	100.00
UNITED STATES									
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"	34,500	HKD	18,854	0.04
TRANSFERABLE SECURITIES ADMITTED TO AN OFFICIAL STOCK EXCHANGE LISTING					CHINA RAILWAY SIGNAL & COMMUNICATION	23,269	CNY	16,863	0.03
SHARES					CHINA RESOURCES CEMENT	107,906	HKD	27,693	0.06
BRAZIL					CHINA SHENHUA ENERGY "H"	21,388	HKD	69,365	0.14
BANCO BRADESCO	2,182	BRL	5,480	0.01	CHONGQING RURAL COMMERCIAL BANK	29,400	CNY	16,141	0.03
BANCO DO BRASIL	10,045	BRL	94,946	0.18	DONG FENG MOTOR "H"	159,438	HKD	62,905	0.13
BB SEGURIDADE					ECOVACS ROBOTICS	1,853	CNY	12,335	0.02
PARTICIPACOES	10,455	BRL	65,861	0.13	FOXCONN INDUSTRIAL				
JBS	18,840	BRL	69,184	0.14	INTERNET	23,300	CNY	63,001	0.13
SUZANO PAPEL E CELULOSE	1,157	BRL	12,536	0.03	GREE ELECTRIC APPLIANCES	9,789	CNY	48,772	0.10
TELEFONICA BRASIL	703	BRL	6,089	0.01	GUANGZHOU KINGMED				
TIM SA/BRAZIL	28,385	BRL	84,613	0.17	DIAGNOSTICS	1,432	CNY	12,257	0.02
VALE	1,446	BRL	19,504	0.04	HANGZHOU ROBAM				
VIBRA ENERGIA	10,120	BRL	38,072	0.08	APPLIANCES	4,063	CNY	15,029	0.03
			396,285	0.79	HENGLI PETROCHEMICAL "A"	18,354	CNY	36,276	0.07
CHILE					HUAYU AUTOMOTIVE	5,000	CNY	12,881	0.03
BANCO DE CHILE	279,351	CLP	28,381	0.06	SYSTEMS HUBEI JUMPCAN				
COMPANIA SUD AMERICANA					PHARMACEUTICAL	2,700	CNY	10,132	0.02
DE VAPORES	274,973	CLP	16,289	0.03	ICBC "H"	139,675	HKD	67,235	0.13
ENERSIS	745,168	CLP	45,034	0.09	INDUSTRIAL & COMMERCIAL				
			89,704	0.18	BANK OF CHINA	57,700	CNY	37,064	0.07
CHINA					JD HEALTH INTERNATIONAL	1,986	HKD	10,295	0.02
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					NINGBO DEYE TECHNOLOGY	949	CNY	10,087	0.02
BIOLOGICAL PHARMACY ENTERPRISE	3,044	CNY	20,046	0.04	ORIENT OVERSEAS				
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				
CHINA COSCO HOLDINGS	30,600	CNY	41,202	0.08	GROUP	3,681	HKD	10,881	0.02
CHINA COSCO HOLDINGS "H"	46,653	HKD	47,833	0.10	SDIC CAPITAL	16,000	CNY	15,131	0.03
CHINA EVERBRIGHT BANK	191,669	HKD	57,512	0.12	SG MICRO	760	CNY	8,112	0.02
CHINA HONGQIAO GROUP	71,858	HKD	70,373	0.14	SHANXI TAIGANG				
CHINA LIFE INSURANCE	4,800	CNY	23,889	0.05	STAINLESS STEEL	22,500	CNY	12,476	0.02
CHINA NATIONAL BUILDINGS "H"	88,670	HKD	46,532	0.09	SHENZHEN MINDRAY BIO				
CHINA PACIFIC INSURANCE GROUP "H"	29,951	HKD	74,955	0.15	MEDICAL ELECTRONICS	1,393	CNY	51,586	0.10
					SHENZHEN TRANSSION				
					HOLDINGS	2,179	CNY	43,587	0.09
					SINOMINE RESOURCE GROUP	1,721	CNY	8,601	0.02
					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					ADARO ENERGY	475,373	IDR	87,662	0.18
TECHNOLOGY	4,445	CNY	21,744	0.04	BANK MANDIRI	272,800	IDR	106,349	0.21
ZHEJIANG EXPRESSWAY "H"	72,425	HKD	54,005	0.11	BANK RAKYAT INDONESIA	138,593	IDR	46,855	0.09
			2,526,972	5.05				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				
GREECE					TELECOMMUNICATIONS	9,057	KWD	14,272	0.03
GREEK ORGANISATION OF								35,482	0.07
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					FIBRA UNO ADMINISTRATION	49,895	MXN	81,510	0.17
OIL AND GAS	3,456	HUF	26,364	0.06	GRUPO MEXICO "B"	4,515	MXN	21,444	0.04
OTP BANK	320	HUF	11,674	0.02	OPERADORA DE SITES				
			38,038	0.08	MEXICANOS	8,475	MXN	7,183	0.01
INDIA					WALMART DE MEXICO	10,597	MXN	40,264	0.08
AUROBINDO PHARMA	6,751	INR	74,334	0.15				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				
BHARTI AIRTEL	2,380	INR	26,551	0.05	DISTANCE TELEPHONE	1,322	PHP	27,479	0.05
COAL INDIA	7,455	INR	26,501	0.05				27,479	0.05
DIVIS LABORATORIES	1,936	INR	87,780	0.18	POLAND				
DR REDDYS LABORATORIES	1,321	INR	88,877	0.18	BANK ZACHODNI WBK	244	PLN	20,124	0.04
GAIL INDIA	53,772	INR	80,553	0.16	KGHM POLSKA MIEDZ	741	PLN	19,004	0.04
HERO MOTOCORP	2,304	INR	84,824	0.17				39,128	0.08
HINDUSTAN AERONAUTICS	446	INR	10,356	0.02	QATAR				
HINDUSTAN PETROLEUM	12,905	INR	39,620	0.08	QATAR INDUSTRIES	12,124	QAR	45,665	0.09
ICICI BANK	985	INR	11,291	0.02				45,665	0.09
INDIAN OIL CORP	77,741	INR	85,145	0.17	SAUDI ARABIA				
INFOSYS	5,556	INR	96,041	0.19	AL RAJHI BANK	3,483	SAR	63,058	0.13
ITC	19,309	INR	103,334	0.22	ARABIAN INTERNET AND				
JIO FINANCIAL SERVICES	1,778	INR	4,950	0.01	COMMUNICATION	344	SAR	29,314	0.06
NESTLE INDIA	359	INR	97,301	0.20	BANQUE SAUDI FRANSI	1,475	SAR	14,355	0.03
NTPC	17,531	INR	51,839	0.10	DR SULAIMAN AL HABIB				
ONGC	4,413	INR	10,195	0.02	MEDIC SERVICE GROUP	202	SAR	12,689	0.03
POWER GRID CORPORATION					ELM	450	SAR	93,590	0.18
OF INDIA	33,977	INR	81,729	0.16	JARIR MARKETING	15,510	SAR	59,965	0.12
RELIANCE INDUSTRIES	1,947	INR	54,981	0.11	SAUDI ARABIAN				
SONA BLW PRECISION					FERTILIZER COMPANY	277	SAR	9,823	0.02
FORGINGS	8,107	INR	56,955	0.11	SAUDI ARAMCO BASE OIL	2,296	SAR	91,094	0.18
TATA CONSULTANCY					SAUDI BASIC INDUSTRIES	1,182	SAR	26,001	0.05
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				
EXXARO RESOURCES	2,095	ZAR	19,155	0.04	MANUFACTURING	36,931	TWD	598,346	1.20
FIRSTRAND	7,705	ZAR	26,191	0.05	UNITED MICRO ELECTRONICS	43,833	TWD	61,376	0.12
IMPALA PLATINUM	3,490	ZAR	18,403	0.04	WAN HAI LINES	7,215	TWD	10,796	0.02
KUMBA IRON ORE	2,450	ZAR	59,095	0.12	YUANTA FINANCIAL				
SIBANYE STILLWATER	5,046	ZAR	7,837	0.02	HOLDINGS	24,661	TWD	19,137	0.04
STANDARD BANK	5,356	ZAR	52,226	0.10				1,398,323	2.81
VODACOM GROUP	9,877	ZAR	55,306	0.11	THAILAND				
WOOLWORTHS HOLDINGS	1,847	ZAR	6,666	0.01	KRUNG THAI BANK	84,307	THB	43,991	0.09
			244,879	0.49	LAND AND HOUSES	260,808	THB	55,869	0.11
SOUTH KOREA					PTT E&P	4,265	THB	20,029	0.04
BGF RETAIL	45	KRW	4,702	0.01	PTT OIL & RETAIL BUSINESS	28,928	THB	14,856	0.03
DONGBU INSURANCE	1,299	KRW	86,061	0.17				134,745	0.27
F&F	250	KRW	20,935	0.04	TURKEY				
HANA FINANCIAL HOLDINGS	1,039	KRW	32,685	0.07	SABANCI HOLDING	30,271	TRY	65,975	0.13
HYUDAI GLOVIS	202	KRW	27,604	0.06	TURKIYE IS BANKASI "C"	43,253	TRY	40,610	0.08
HYUNDAI MERCHANT MARINE	2,202	KRW	26,534	0.05				106,585	0.21
HYUNDAI MOBIS	147	KRW	26,199	0.05	UNITED ARAB EMIRATES				
KAKAO GAMES	409	KRW	7,714	0.02	ABU DHABI ISLAMIC BANK	10,579	AED	32,431	0.06
KB FINANCIAL GROUP	1,911	KRW	78,315	0.16	ALDAR PROPERTIES	40,829	AED	64,026	0.13
KT & G	817	KRW	52,251	0.10	AMERICANA RESTAURANTS				
KUMHO PETRO CHEMICAL	205	KRW	20,372	0.04	INTERNATIONAL	23,070	AED	25,752	0.05
LG ENERGY SOLUTION	166	KRW	58,618	0.12				122,209	0.24
LG UPLUS CORP	10,046	KRW	77,128	0.15	TOTAL SHARES			9,170,898	18.34
POSCO	243	KRW	96,343	0.19	BONDS				
SAMSUNG ELECTRONICS	5,881	KRW	298,104	0.59	ARGENTINA				
SAMSUNG FIRE & MARINE					PROVINCIA DE BUENOS				
INSURANCE	206	KRW	39,768	0.08	AIRESGO 5.25% 01/09/2037	12,634	USD	4,174	0.01
SAMSUNG SECURITIES	1,054	KRW	28,705	0.06				4,174	0.01
WOORI FINANCIAL GROUP	9,125	KRW	82,905	0.17	BRAZIL				
WOORI INVESTMENT & SECURITIES	5,752	KRW	43,564	0.09	BRAZIL (GOVT) 10% 01/01/2029	2,000	BRL	378,452	0.76
			1,108,507	2.22	BRAZIL (GOVT) 10% 01/01/2033	1,600	BRL	290,411	0.58
TAIWAN					BRAZIL LETRAS DO TESOURO NACIONAL 0% 01/04/2024	5,570	BRL	1,054,414	2.11
ACCTON TECHNOLOGY	1,342	TWD	20,496	0.04				1,723,277	3.45
ASE TECHNOLOGY HOLDING	25,628	TWD	86,935	0.18	CHILE				
CATCHER TECHNOLOGY	13,541	TWD	76,555	0.15	BONOS DE LA TESORERIA DE LA REPUBLIC 5.3% 01/11/2037	80,000,000	CLP	81,779	0.16
CHINA DEVELOPMENT FINANCIAL	90,832	TWD	33,203	0.07	BONOS DE LA TESORERIA DE LA REPUBLIC 6% 01/04/2033	15,000,000	CLP	15,981	0.03
CHINATRUST FINANCIAL HOLDING	26,622	TWD	20,205	0.04	CHILE (GOVT) 4.5% 01/03/2026	80,000,000	CLP	85,389	0.17
EVERGREEN MAR CORP	18,052	TWD	64,870	0.13	CHILE (GOVT) 4.7% 01/09/2030	190,000,000	CLP	194,632	0.39
FAR EASTERN					CORP NACIONAL DEL COBRE 5.125% 02/02/2033	400,000	USD	370,315	0.75
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%				
COLOMBIA					21/07/2045	200,000	USD	203,589	0.41
COLOMBIA (GOVT) 7%					KAZMUNAYGAS NATIONAL				
26/03/2031	200,000,000	COP	38,795	0.08	4.75% 19/04/2027	400,000	USD	375,383	0.75
COLOMBIA (GOVT) 7.5%								578,972	1.16
02/02/2034	30,000	USD	28,548	0.06	LUXEMBOURG				
COLOMBIA (GOVT) 8%					ACU PETROLEO LUXEMBOURG				
20/04/2033	200,000	USD	199,159	0.39	7.5% 13/07/2035	250,000	USD	224,972	0.45
ECOPETROL 5.875%					COSAN LUXEMBOURG 7.5%				
28/05/2045	60,000	USD	40,059	0.08	27/06/2030	200,000	USD	198,928	0.40
ECOPETROL 5.875%								423,900	0.85
02/11/2051	76,000	USD	48,623	0.10	MACAU				
ECOPETROL 8.625%					SANDS CHINA 5.125%				
19/01/2029	100,000	USD	100,665	0.20	08/08/2025	761,000	USD	738,204	1.48
ECOPETROL 8.875%								738,204	1.48
13/01/2033	70,000	USD	68,584	0.13	MALAYSIA				
TITULOS DE TESORERIA B					MALAYSIA (GOVT) 3.465%				
7.5% 26/08/2026	650,000,000	COP	147,927	0.30	15/10/2030	595,000	MYR	123,253	0.25
TITULOS DE TESORERIA B					MALAYSIA (GOVT) 3.899%				
7.75% 18/09/2030	1,635,100,000	COP	337,922	0.67	16/11/2027	1,480,000	MYR	317,720	0.63
			1,010,282	2.01	MALAYSIA (GOVT) 4.065%				
EGYPT					15/06/2050	200,000	MYR	40,163	0.08
EGYPT (GOVT) 8.7002%					MALAYSIA (GOVT) 4.254%				
01/03/2049	200,000	USD	108,034	0.22	31/05/2035	600,000	MYR	129,670	0.26
			108,034	0.22				610,806	1.22
HUNGARY					MEXICO				
HUNGARY (GOVT) 4.5%					BBVA BANCOMER 8.45% VRN				
23/03/2028	62,500,000	HUF	150,928	0.30	29/06/2038	200,000	USD	197,084	0.39
HUNGARY (GOVT) 4.75%					COMISION FEDERAL DE ELECTRICIDA				
24/11/2032	50,500,000	HUF	114,343	0.23	4.688% 15/05/2029	200,000	USD	180,526	0.36
HUNGARY (GOVT) 5.25%					MEX BONOS DESARR 5.75%				
16/06/2029	200,000	USD	191,341	0.38	05/03/2026	26,000	MXN	134,769	0.27
HUNGARY (GOVT) 6.75%					MEXICO (GOVT) 6.35%				
25/09/2052	200,000	USD	190,189	0.38	09/02/2035	200,000	USD	197,141	0.39
			646,801	1.29	MEXICO (GOVT) 7.5%				
INDONESIA					03/06/2027	248,000	MXN	1,306,475	2.62
INDONESIA (GOVT) 3.2%					MEXICO (GOVT) 8.5%				
23/09/2061	200,000	USD	119,389	0.24	18/11/2038	82,000	MXN	420,029	0.84
INDONESIA (GOVT) 4.2%					MEXICO CITY AIRPORT				
15/10/2050	350,000	USD	269,259	0.54	TRUST 5.5% 31/07/2047	200,000	USD	154,276	0.31
INDONESIA (GOVT) 4.85%					PEMEX 6.5% 02/06/2041	65,000	USD	39,256	0.08
11/01/2033	200,000	USD	190,766	0.38	PETROLEOS MEXICANOS				
INDONESIA (GOVT) 6.625%					6.5% 13/03/2027	235,000	USD	208,056	0.42
15/05/2033	2,680,000,000	IDR	171,462	0.34	PETROLEOS MEXICANOS 10%				
INDONESIA (GOVT) 7%					07/02/2033	50,000	USD	44,668	0.09
15/02/2033	3,500,000,000	IDR	228,375	0.46				2,882,280	5.77
INDONESIA (GOVT) 7.5%					NETHERLANDS				
15/06/2035	5,758,000,000	IDR	390,624	0.78	PETROBRAS GLOBAL				
INDONESIA (GOVT) 7.5%					FINANCE 8.75% 23/05/2026	50,000	USD	53,303	0.11
15/05/2038	2,000,000,000	IDR	135,400	0.27				53,303	0.11
			1,505,275	3.01					

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
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%	200,000	USD	190,899	0.38
			133,648	0.27	22/05/2029				
OMAN					SAUDI (GOVT) 4.875%	200,000	USD	190,501	0.38
LAMAR FUNDING 3.958%					18/07/2033	200,000	USD		
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								1,064,663	2.13
PANAMA (GOVT) 6.853%					SOUTH AFRICA				
28/03/2054	360,000	USD	336,744	0.67	ABSA GROUP 6.375% VRN				
			336,744	0.67	PERP	200,000	USD	183,119	0.37
PERU					REPUBLIC OF SOUTH				
PETROLEOS DEL PERU					AFRICA 8.75% 31/01/2044	3,700,000	ZAR	137,337	0.27
4.75% 19/06/2032	260,000	USD	184,374	0.37	SOUTH AFRICA (GOVT)				
			184,374	0.37	8.5% 31/01/2037	700,000	ZAR	27,221	0.05
PHILIPPINES					SOUTH AFRICA (GOVT) 9%				
PHILIPPINES (GOVT)					31/01/2040	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	200,000	USD	197,959	0.40
QATAR (GOVT) 4.817%								197,959	0.40
14/03/2049	255,000	USD	221,948	0.44	TURKEY				
QATAR (GOVT) 5.103%					TURKEY (GOVT) 10.5%				
23/04/2048	310,000	USD	281,017	0.56	11/08/2027	1,500,000	TRY	34,977	0.07
QATAR PETROLEUM 3.125%					TURKEY (GOVT) 16.9%				
12/07/2041	200,000	USD	138,381	0.28	02/09/2026	1,100,000	TRY	31,919	0.06
			641,346	1.28				66,896	0.13
ROMANIA					UKRAINE				
ROMANIA (GOVT) 3.65%					UKRAINE (GOVT) 0% VRN				
24/09/2031	400,000	RON	69,026	0.14	31/05/2040	140,000	USD	64,778	0.13
ROMANIA (GOVT) 5.125%					UKRAINE (GOVT) 7.75%				
15/06/2048	74,000	USD	58,025	0.12	01/09/2027	100,000	USD	29,137	0.06
ROMANIA (GOVT) 5.8%								93,915	0.19
26/07/2027	1,700,000	RON	352,676	0.70	UNITED ARAB EMIRATES				
ROMANIA (GOVT) 7.625%					ABU DHABI (GOVT) 3.875%				
17/01/2053	130,000	USD	133,024	0.27	16/04/2050	200,000	USD	150,338	0.30
			612,751	1.23	ABU DHABI NATIONAL				
SAUDI ARABIA					ENERGY 4% 03/10/2049	200,000	USD	154,872	0.31
GACI FIRST INVESTMENT								305,210	0.61
4.75% 14/02/2030	200,000	USD	190,572	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

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%					ARGENTINA				
28/10/2034	200,000	USD	205,419	0.41	ARGENTINA (GOVT) 0.125%	67,630	USD	19,524	0.04
			205,419	0.41	09/07/2030				
UZBEKISTAN					ARGENTINA (GOVT) 0.125%	3,178	USD	829	-
UZBEKNEFTEGAZ 4.75%	200,000	USD	161,621	0.32	09/07/2041			20,353	0.04
16/11/2028			161,621	0.32	BRAZIL				
TOTAL BONDS			18,378,872	36.76	BRAZIL (GOVT) 0%	5,070	BRL	984,514	1.96
DEPOSITARY RECEIPTS					01/01/2024			984,514	1.96
BRAZIL					CHILE				
AMBEV	24,994	USD	64,984	0.13	CHILE (GOVT) 4.34%	200,000	USD	162,882	0.33
			64,984	0.13	07/03/2042				
CHINA					CHILE (GOVT) 4.95%	200,000	USD	184,467	0.37
KANZHUN	502	USD	7,555	0.02	05/01/2036				
PINDUODUO	879	USD	86,257	0.17	EMPRESA NACIONAL DEL	400,000	USD	372,967	0.75
			93,812	0.19	PETROLEO 3.75% 05/08/2026			720,316	1.45
TOTAL DEPOSITARY RECEIPTS			158,796	0.32	COLOMBIA				
PREFERRED SHARES					ECOPETROL 5.375%	25,000	USD	24,098	0.05
BRAZIL					26/06/2026			24,098	0.05
BANCO BRADESCO	32,538	BRL	92,962	0.18	COSTA RICA				
			92,962	0.18	COSTA RICA (GOVT)				
COLOMBIA					6.125% 19/02/2031	200,000	USD	193,499	0.39
BANCOLOMBIA	7,264	COP	48,206	0.10				193,499	0.39
			48,206	0.10	CZECH REPUBLIC				
SOUTH KOREA					CZECH (GOVT) 1%	11,000,000	CZK	431,039	0.86
SAMSUNG ELECTRONICS	840	KRW	33,926	0.07	26/06/2026				
			33,926	0.07	CZECH (GOVT) 1.75%	5,900,000	CZK	203,151	0.41
TOTAL PREFERRED SHARES			175,094	0.35	23/06/2032				
TOTAL TRANSFERABLE SECURITIES					CZECH (GOVT) 4.2%	2,400,000	CZK	98,423	0.20
ADMITTED TO AN OFFICIAL STOCK			27,883,660	55.77	04/12/2036			732,613	1.47
EXCHANGE LISTING					DOMINICAN REPUBLIC				
TRANSFERABLE SECURITIES TRADED ON ANOTHER REGULATED					DOMINIC (GOVT) 5.5%	150,000	USD	137,706	0.28
MARKET					22/02/2029			137,706	0.28
SHARES					INDONESIA				
CHINA					INDONESIA (GOVT) 5.35%	200,000	USD	183,875	0.37
NEW ORIENTAL EDUCATION	2,160	HKD	13,156	0.03	11/02/2049			183,875	0.37
AND TECHNOLOGY			13,156	0.03	LUXEMBOURG				
SOUTH KOREA					CHILE ELECTRICITY 6.01%	200,000	USD	199,155	0.40
INDUSTRIAL BANK OF KOREA	10,311	KRW	85,657	0.17	20/01/2033				
			85,657	0.17	EIG PEARL HOLDINGS	200,000	USD	162,414	0.32
TOTAL SHARES			98,813	0.20	3.545% 31/08/2036			361,569	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

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%					COLLECTIVE INVESTMENT SCHEMES				
21/04/2060	205,000	USD	169,816	0.34					
			350,733	0.70	IRELAND				
MEXICO					HSBC GLOBAL LIQUIDITY				
BANCO MERCANTIL DEL NORTE					FUND	3,509,106	USD	3,509,105	7.02
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%					L&G INDIA INR GOVERNMENT				
22/04/2029	380,000	USD	356,072	0.71	BOND UCITS ETF	170,963	USD	1,501,910	3.00
PETROLEOS MEXICANOS								5,370,042	10.74
6.875% 04/08/2026	100,000	USD	92,061	0.18					
PETROLEOS MEXICANOS					LUXEMBOURG				
7.69% 23/01/2050	140,000	USD	90,986	0.18	HGIF ASIA HIGH YIELD				
			711,947	1.42	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					
			309,415	0.62	MONEY MARKET INSTRUMENTS				
PERU					TREASURY BILLS				
FONDO MIVIVIENDA 4.625%									
12/04/2027	200,000	USD	189,425	0.38	UNITED STATES				
PERU (GOVT) 2.78%					US (GOVT) 0% 12/10/2023	1,100,000	USD	1,098,391	2.20
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%					US (GOVT) 0% 14/12/2023	1,200,000	USD	1,187,090	2.37
12/08/2031	1,000,000	PEN	261,934	0.51	US (GOVT) 0% 25/01/2024	1,400,000	USD	1,376,325	2.75
			738,449	1.46				5,451,132	10.90
PHILIPPINES					TOTAL TREASURY BILLS			5,451,132	10.90
PHILIPPINES (GOVT)					TOTAL MONEY MARKET INSTRUMENTS			5,451,132	10.90
3.95% 20/01/2040	275,000	USD	218,715	0.44					
			218,715	0.44	OTHER TRANSFERABLE SECURITIES				
SOUTH AFRICA					SHARES				
SOUTH AFRICA (GOVT)									
8.25% 31/03/2032	1,600,000	ZAR	69,367	0.14	RUSSIAN FEDERATION				
SOUTH AFRICA (GOVT)					GAZPROM*	17,530	RUB	-	0.00
8.875% 28/02/2035	13,200,000	ZAR	553,251	1.11	POLYUS GOLD*	613	RUB	-	0.00
			622,618	1.25	SBERBANK*	66,813	RUB	-	0.00
UNITED ARAB EMIRATES					TATNEFT*	20,867	RUB	-	0.00
DP WORLD CRESCENT 5.5%								-	0.00
13/09/2033	200,000	USD	194,958	0.39	TOTAL SHARES			-	0.00
			194,958	0.39					
URUGUAY					BONDS				
URUGUAY (GOVT) 5.1%									
18/06/2050	350,000	USD	314,010	0.63	CHILE				
URUGUAY (GOVT) 8.25%					CORP NACIONAL DEL COBRE				
21/05/2031	800,000	UYU	19,517	0.04	DE CHILE 3% 30/09/2029	240,000	USD	204,706	0.41
			333,527	0.67				204,706	0.41
TOTAL BONDS			6,838,905	13.68					

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

Portfolio of Investments and Other Net Assets

as at 30 September 2023

Global 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.

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	200,000	USD	175,605	0.47
BONDS					AIA GROUP 3.2% 16/09/2040	400,000	USD	270,154	0.72
AUSTRALIA					BANK OF EAST ASIA				
WESTPAC BANKING 2.894%					4% VRN 29/05/2030	250,000	USD	229,832	0.62
VRN 04/02/2030	200,000	USD	189,027	0.51	CHINA CHINDA FINANCE				
			189,027	0.51	5.625% 14/05/2024	300,000	USD	298,366	0.80
CHINA					CHINA OVERSEA FINANCE				
ALIBABA GROUP HOLDING					6.375% 29/10/2043	200,000	USD	185,109	0.50
3.4% 06/12/2027	200,000	USD	184,058	0.49	CHINA OVERSEAS GRAND OCEANS				
ALIBABA GROUP HOLDING					FINANCE 2.45% 09/02/2026	200,000	USD	170,737	0.46
4% 06/12/2037	200,000	USD	155,437	0.42	CHINA OVERSEAS VIII				
ALIBABA GROUP HOLDING					3.05% 27/11/2029	200,000	USD	166,217	0.45
4.2% 06/12/2047	200,000	USD	140,475	0.38	CITIC 2.85% 25/02/2030	200,000	USD	169,916	0.46
CCBL CAYMAN 1.6%					CK HUTCHISON INTERNATIONAL				
15/09/2026	200,000	USD	177,726	0.48	4.75% 21/04/2028	200,000	USD	192,931	0.52
CHINA MODERN DAIRY HOLDINGS					CK HUTCHISON INTERNATIONAL				
2.125% 14/07/2026	200,000	USD	171,787	0.46	4.875% 21/04/2033	400,000	USD	373,878	0.99
CNOOC FINANCE 5%					CMB INTERNATIONAL LEASING MANAGEMENT				
02/05/2042	350,000	USD	311,539	0.83	2.75% 12/08/2030	200,000	USD	160,527	0.43
CONTEMPORARY RUIDING DEVELOPMENT					CNAC HK FINBRIDGE 3%				
1.5% 09/09/2026	200,000	USD	177,107	0.47	22/09/2030	200,000	USD	163,805	0.44
INDUSTRIAL AND COMMERCIAL BANK					HONG KONG (GOVT) 0.8%				
OF CHINA 4.875% 21/09/2025	200,000	USD	196,311	0.53	27/08/2027	28,100,000	HKD	3,183,200	8.53
SF HOLDING INVESTMENT					HONGKONG LAND FINANCE				
2021 3.125% 17/11/2031	200,000	USD	163,558	0.44	5.25% 14/07/2033	200,000	USD	188,332	0.51
TENCENT HOLDINGS 3.925%					HUARONG FINANCE 2019				
19/01/2038	200,000	USD	151,409	0.41	3.25% 13/11/2024	200,000	USD	187,694	0.50
TENCENT MUSIC ENTERTAINMENT					HUARONG FINANCE 3.75%				
2.00% 03/09/2030	200,000	USD	152,362	0.41	29/05/2024	300,000	USD	290,257	0.78
YONGDA INVESTMENT 2.25%					NANYANG COMMERCIAL BANK				
16/06/2025	200,000	USD	187,543	0.50	3.8% VRN 20/11/2029	250,000	USD	240,409	0.64
YUNDA HOLDING INVESTMENT					SHANGHAI PORT GROUP DEVELOPMENT				
2.25% 19/08/2025	200,000	USD	178,812	0.48	2.375% 13/07/2030	200,000	USD	166,378	0.45
ZHONGSHENG GROUP					SUNNY EXPRESS ENTERPRISES				
HOLDINGS 3% 13/01/2026	200,000	USD	182,626	0.49	3.125% 23/04/2030	200,000	USD	174,062	0.47
			2,530,750	6.79	VANKE REAL ESTATE HONG				
GREAT BRITAIN					KONG 5.35% 11/03/2024	200,000	USD	191,995	0.51
PRUDENTIAL 2.95% VRN								7,179,404	19.25
03/11/2033	200,000	USD	166,116	0.45	INDIA				
STANDARD CHARTERED					HDFC BANK 5.686%				
2.678% VRN 29/06/2032	200,000	USD	153,307	0.41	02/03/2026	200,000	USD	200,103	0.54
STANDARD CHARTERED					ICICI BANK DUBAI 4%				
3.265% VRN 18/02/2036	200,000	USD	152,581	0.41	18/03/2026	200,000	USD	192,229	0.52
STANDARD CHARTERED					NTPC 4.5% 19/03/2028	200,000	USD	191,494	0.51
6.187% VRN 06/07/2027	200,000	USD	199,441	0.53	REC 2.75% 13/01/2027	200,000	USD	179,792	0.48
STANDARD CHARTERED								763,618	2.05
6.301% VRN 09/01/2029	400,000	USD	398,774	1.07	INDONESIA				
			1,070,219	2.87	BANK MANDIRI PERSERO				
					5.5% 04/04/2026	200,000	USD	198,162	0.54
					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					HYUNDAI CAPITAL AMERICA				
5.1% VRN PERP	200,000	USD	196,936	0.53	5.8% 26/06/2025	33,000	USD	32,891	0.09
MITSUBISHI UFJ FINANCIAL								32,891	0.09
2.193% 25/02/2025	200,000	USD	189,760	0.51				17,118,010	45.91
SUMITOMO MITSUI FINANCIAL					TOTAL BONDS				
6.184% 13/07/2043	66,000	USD	63,598	0.17	TOTAL TRANSFERABLE SECURITIES			17,118,010	45.91
			450,294	1.21	ADMITTED TO AN OFFICIAL STOCK				
					EXCHANGE LISTING				
SINGAPORE					TRANSFERABLE SECURITIES TRADED ON ANOTHER REGULATED				
BOC AVIATION 1.75%					MARKET				
21/01/2026	200,000	USD	182,568	0.49					
BOC AVIATION 3.25%					BONDS				
29/04/2025	200,000	USD	191,514	0.51					
DBS GROUP HOLDINGS 3.3%					CHINA				
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					CDBL FUNDING 3.5%				
5.479% 12/09/2025	200,000	USD	200,693	0.54	24/10/2027	200,000	USD	185,174	0.50
ONGC VIDESH VANKORNEFT					CHINA CINDA FINANCE				
3.75% 27/07/2026	200,000	USD	189,677	0.51	4.25% 23/04/2025	200,000	USD	192,931	0.52
OVERSEACHINESE BANKING					ENN ENERGY HOLDINGS				
1.832% VRN 10/09/2030	200,000	USD	183,936	0.49	4.625% 17/05/2027	200,000	USD	192,521	0.52
UNITED OVERSEAS BANK					MEITUAN DIANPING 2.125%				
3.875% VRN PERP	400,000	USD	399,598	1.07	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					TENCENT HOLDINGS 3.595%				
GS CALTEX 5.375%					19/01/2028	200,000	USD	183,411	0.49
07/08/2028	200,000	USD	195,812	0.53	TENCENT HOLDINGS 3.975%				
HANA BANK 3.5% VRN PERP	200,000	USD	178,054	0.48	11/04/2029	850,000	USD	772,910	2.07
KODIT GLOBAL 3.619%								2,073,642	5.56
27/05/2025	200,000	USD	192,815	0.52					
KOOKMIN BANK 4.35% VRN					INDIA				
PERP	400,000	USD	390,837	1.04	RELIANCE INDUSTRIES				
LG ENERGY SOLUTION					3.667% 30/11/2027	250,000	USD	231,959	0.62
5.75% 25/09/2028	200,000	USD	199,031	0.53				231,959	0.62
NONGHYUP BANK 4.875%					INDONESIA				
03/07/2028	200,000	USD	194,252	0.52	FREEPORT INDONESIA 6.2%				
POSCO 5.625% 17/01/2026	200,000	USD	199,253	0.53	14/04/2052	200,000	USD	168,341	0.45
SHINHAN BANK 3.875%								168,341	0.45
24/03/2026	200,000	USD	189,284	0.51					
SHINHAN FINANCIAL GROUP					MACAU				
3.34% VRN 05/02/2030	400,000	USD	383,344	1.03	SANDS CHINA 5.4%				
			2,122,682	5.69	08/08/2028	400,000	USD	376,662	1.01
								376,662	1.01
TAIWAN					TAIWAN				
TSMC GLOBAL 2.25%					TSMC GLOBAL 1.75%				
23/04/2031	400,000	USD	320,736	0.86	23/04/2028	200,000	USD	171,032	0.46
			320,736	0.86				171,032	0.46
THAILAND					UNITED ARAB EMIRATES				
MINOR INTERNATIONAL					FIRST ABU DHABI BANK				
2.7% VRN PERP	200,000	USD	182,269	0.49	6.32% VRN 04/04/2034	208,000	USD	208,021	0.56
THAIOIL TREASURY CENTER								208,021	0.56
4.875% 23/01/2043	200,000	USD	154,451	0.41	TOTAL BONDS			3,229,657	8.66
			336,720	0.90	TOTAL TRANSFERABLE SECURITIES			3,229,657	8.66
					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

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
SHARES								310,546	1.39
CHINA					SOUTH KOREA				
ALIBABA GROUP HOLDING	63,400	HKD	692,945	3.09	HYUNDAI MOTOR	2,250	KRW	318,642	1.42
BAIDU	15,100	HKD	257,198	1.15	KB FINANCIAL GROUP	2,269	KRW	92,986	0.42
BYD "H"	7,500	HKD	231,746	1.03	SAMSUNG ELECTRONICS	18,734	KRW	949,611	4.24
CHINA CONSTRUCTION BANK					SAMSUNG SDI	427	KRW	162,016	0.72
"H"	312,000	HKD	176,081	0.79	SK HYNIX	5,727	KRW	486,799	2.17
CHINA LONGYUAN POWER "H"	208,000	HKD	181,127	0.81				2,010,054	8.97
CONTEMPORARY AMPEREX TECHNOLOGY	9,680	CNY	269,750	1.20	TAIWAN				
LI AUTO	4,400	HKD	77,698	0.35	HON HAI PRECISION INDUSTRIES	123,000	TWD	396,276	1.77
MEITUAN DIANPING	31,390	HKD	459,316	2.05	MEDIATEK	13,000	TWD	295,999	1.32
NARI TECHNOLOGY DEVELOPMENT	81,908	CNY	249,465	1.11	QUANTA COMPUTER	10,000	TWD	74,193	0.33
PING AN INSURANCE "H"	79,500	HKD	455,266	2.03	TAIWAN SEMICONDUCTOR MANUFACTURING	79,000	TWD	1,279,938	5.72
SHENZHEN MINDRAY BIO MEDICAL ELECTRONICS	6,900	CNY	255,525	1.14	UNIMICRON TECHNOLOGY	51,000	TWD	274,113	1.22
TENCENT HOLDINGS	23,200	HKD	907,045	4.06	YAGEO CORP	16,000	TWD	260,219	1.16
TRIP COM GROUP	6,150	HKD	219,243	0.98				2,580,738	11.52
ZHEJIANG SANHUA	43,900	CNY	178,956	0.80	THAILAND				
			4,611,361	20.59	CP ALL	43,800	THB	72,774	0.32
HONG KONG								72,774	0.32
AIA GROUP	58,200	HKD	474,482	2.12	TOTAL SHARES				
BUDWEISER BREWING	90,600	HKD	178,844	0.80				14,016,938	62.57
CHINA RESOURCES GAS GROUP	80,200	HKD	235,013	1.05	DEPOSITARY RECEIPTS				
			888,339	3.97	SINGAPORE				
INDIA					SEA LTD	2,998	USD	134,101	0.60
BHARTI AIRTEL	32,244	INR	359,711	1.61				134,101	0.60
DLF	58,813	INR	376,004	1.68	TOTAL DEPOSITARY RECEIPTS				
EICHER MOTORS	5,255	INR	218,129	0.97				134,101	0.60
HDFC BANK	13,188	INR	242,396	1.08	PREFERRED SHARES				
HINDUSTAN UNILEVER	10,739	INR	318,855	1.42	SOUTH KOREA				
ICICI BANK	33,757	INR	386,956	1.73	SAMSUNG ELECTRONICS	2,924	KRW	118,095	0.53
POWER GRID CORPORATION OF INDIA	24,392	INR	58,673	0.26				118,095	0.53
RELIANCE INDUSTRIES	18,149	INR	512,509	2.29	TOTAL PREFERRED SHARES				
SHRIRAM TRANSPORT FINANCE	17,352	INR	401,060	1.79				118,095	0.53
			2,874,293	12.83	TOTAL TRANSFERABLE SECURITIES ADMITTED TO AN OFFICIAL STOCK EXCHANGE LISTING				
INDONESIA								14,269,134	63.70
BANK RAKYAT INDONESIA	1,452,500	IDR	491,059	2.19	TRANSFERABLE SECURITIES TRADED ON ANOTHER REGULATED MARKET				
			491,059	2.19	SHARES				
LUXEMBOURG					TAIWAN				
L'OCCITANE INTERNATIONAL	59,500	HKD	177,774	0.79	E INK HOLDINGS	38,000	TWD	211,304	0.94
			177,774	0.79				211,304	0.94
					TOTAL SHARES				
								211,304	0.94
					TOTAL TRANSFERABLE SECURITIES TRADED ON ANOTHER REGULATED MARKET				
								211,304	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

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
SHARES								15,370,215	4.72
TAIWAN					KINSUS INTERCONNECT TECHNOLOGY	356,000	TWD	1,196,574	0.37
AUSTRALIA					MEDIATEK	125,000	TWD	2,846,146	0.87
BHP BILLITON	97,569	AUD	2,786,468	0.86	TAIWAN SEMICONDUCTOR MANUFACTURING	544,000	TWD	8,813,741	2.71
NATIONAL AUSTRALIA BANK	255,387	AUD	4,791,513	1.47	UNITED MICRO ELECTRONICS	1,484,000	TWD	2,077,936	0.64
SANTOS	751,164	AUD	3,829,929	1.18				14,934,397	4.59
SOUTH32	1,802,984	AUD	3,944,759	1.21	TOTAL SHARES			103,942,752	31.94
TELSTRA CORP	1,447,674	AUD	3,597,165	1.11					
			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
EH1 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% 22/09/2030	800,000	USD	655,221	0.20	NAN FUNG TREASURY 3.625% 27/08/2030	774,000	USD	624,950	0.19
CNAC HK FINBRIDGE 4.875% 14/03/2025	1,000,000	USD	981,529	0.30	NANYANG COMMERCIAL BANK 3.8% VRN 20/11/2029	1,286,000	USD	1,236,664	0.38
FEC FINANCE 5.1% 21/01/2024	230,000	USD	224,223	0.07	NWD FINANCE 4.125% VRN PERP	309,000	USD	153,767	0.05
FORTUNE STAR 5% 18/05/2026	400,000	USD	281,368	0.09	NWD FINANCE 5.25% VRN PERP	350,000	USD	207,397	0.06
FORTUNE STAR 5.05% 27/01/2027	200,000	USD	129,031	0.04	NWD FINANCE 6.15% VRN PERP	310,000	USD	223,557	0.07
FORTUNE STAR 5.95% 19/10/2025	400,000	USD	314,346	0.10	RKPF OVERSEAS 6% 04/09/2025	500,000	USD	229,545	0.07
FRANSHION BRILLIANT 3.2% 09/04/2026	200,000	USD	155,175	0.05	RKPF OVERSEAS 6.7% 30/09/2024	200,000	USD	136,390	0.04
HEALTH HAPPINESS 5.625% 24/10/2024	200,000	USD	191,751	0.06	SHANGHAI COMMERCIAL BANK 5% VRN 17/01/2029	500,000	USD	497,127	0.15
HKT CAPITAL 3% 18/01/2032 HKT CAPITAL NO 4	311,000	USD	251,564	0.08	SHANGHAI COMMERCIAL 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 1.5% 13/07/2025	400,000	USD	370,734	0.11
HONGKONG ELECTRIC FINANCE 2.25% 09/06/2030	1,000,000	USD	814,924	0.25	SHANGHAI PORT GROUP DEVELOPMENT 2.375% 13/07/2030	500,000	USD	415,944	0.13
HONGKONG LAND FINANCE 2.25% 15/07/2031	600,000	USD	466,576	0.14	SHUI ON DEVELOPMENT HOLDING 6.15% 24/08/2024	250,000	USD	160,660	0.05
HONGKONG LAND FINANCE 5.25% 14/07/2033	226,000	USD	212,816	0.07	SHUI ON DEVELOPMENT HOLDINGS 5.75% 12/11/2023	600,000	USD	563,494	0.17
HOPSON DEVELOPMENT HOLDINGS 6.8% 28/12/2023	400,000	USD	370,096	0.11	STUDIO CITY FINANCE 5% 15/01/2029	280,000	USD	211,237	0.06
HUARONG FINANCE 2017 4.75% 27/04/2027	820,000	USD	703,236	0.22	STUDIO CITY FINANCE 6% 15/07/2025	675,000	USD	641,629	0.20
HUARONG FINANCE 2019 3.25% 13/11/2024	1,400,000	USD	1,313,856	0.40	STUDIO CITY FINANCE 6.5% 15/01/2028	300,000	USD	254,420	0.08
HUARONG FINANCE 3.75% 29/05/2024	1,000,000	USD	967,523	0.30	SUN HUNG KAI PROPERTIES CAPITAL 3.75% 25/02/2029	1,000,000	USD	906,339	0.28
HUARONG FINANCE 4.25% 07/11/2027	200,000	USD	166,719	0.05	TCCL FINANCE 4% 26/04/2027	500,000	USD	466,240	0.14
HUARONG FINANCE 4.25% VRN PERP	400,000	USD	341,569	0.10	VANKE REAL ESTATE HONG KONG 3.975% 09/11/2027	400,000	USD	282,940	0.09
HUARONG FINANCE 4.625% 03/06/2026	220,000	USD	193,363	0.06	VANKE REAL ESTATE HONG KONG 4.2% 07/06/2024	800,000	USD	749,997	0.23
HUTCHINSON WHAM 7.45% 24/11/2033	300,000	USD	333,810	0.10	VANKE REAL ESTATE HONG KONG 5.35% 11/03/2024	600,000	USD	575,986	0.18
JOY TREASURE ASSETS HOLDINGS 2.75% 17/11/2030	400,000	USD	296,822	0.09	YANGO JUSTICE INTERNATIONAL 8.25% 25/11/2023	470,000	USD	6,222	0.00
LI AND FUNG 5.25% PERP LINK FINANCE 2.75% 19/01/2032	300,000	USD	239,659	0.07	YANLORD LAND 5.125% 20/05/2026	300,000	USD	174,804	0.05
MELCO RESORTS FINANCE 4.875% 06/06/2025	1,200,000	USD	1,139,112	0.35				32,395,269	9.95
MELCO RESORTS FINANCE 5.25% 26/04/2026	210,000	USD	194,540	0.06	INDIA AXIS BANK 4.1% VRN PERP	400,000	USD	346,687	0.11
MELCO RESORTS FINANCE 5.75% 21/07/2028	600,000	USD	523,809	0.16	DELHI INTERNATIONAL AIRPORT 6.125% 31/10/2026	200,000	USD	193,118	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

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
			9,794,186	3.01	INDONESIA (GOVT) 8.25% 15/05/2029	1,600,000,000	IDR	110,926	0.03
INDONESIA					INDONESIA (GOVT) 8.375% 15/09/2026	3,200,000,000	IDR	218,365	0.07
ALAM SUTERA REALTY 6.25% 02/11/2025	150,000	USD	125,316	0.04	INDONESIA (GOVT) 8.375% 15/03/2034	1,000,000,000	IDR	72,057	0.02
BANK MANDIRI PERSERO 3.75% 11/04/2024	1,274,000	USD	1,258,617	0.39	INDONESIA (GOVT) 8.375% 15/04/2039	2,000,000,000	IDR	147,638	0.05
BANK MANDIRI PERSERO 5.5% 04/04/2026	200,000	USD	198,162	0.06	JAPFA COMFEED INDONESIA 5.375% 23/03/2026	316,000	USD	262,886	0.08
BANK NEGARA INDONESIA 4.3% VRN PERP	250,000	USD	205,341	0.06	PAKUWON JATI 4.875% 29/04/2028	624,000	USD	562,609	0.17
BUKIT MAKMUR MANDIRI UTAMA 7.75% 10/02/2026	200,000	USD	174,449	0.05	PERTAMINA GEOTHERMAL ENERGY 5.15% 27/04/2028	210,000	USD	205,255	0.06
HYUNDAI MOTOR MANUFACTURING 1.75% 06/05/2026	400,000	USD	357,632	0.11	STAR ENGY GEOTHERMAL WAYANG WINDU 6.75% 24/04/2033	700,000	USD	547,249	0.17
INDOFOOD CBP SUKSES MAKMUR 3.541% 27/04/2032	418,000	USD	335,297	0.10				7,834,762	2.41
INDONESIA (GOVT) 5.125% 15/04/2027	2,000,000,000	IDR	124,597	0.04					
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
DAI ICHI LIFE INSURANCE					GREENKO POWER 4.3%				
5.748% VRN 06/07/2034	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	250,000	USD	246,406	0.08
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 CORPENERGY				
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	300,000	USD	295,496	0.09
KHAZANAH CAPITAL 4.876%					ROYAL CAPITAL				
01/06/2033	200,000	USD	188,850	0.06	5% VRN PERP	300,000	USD	290,502	0.09
MALAYSIA (GOVT) 2.632%								585,998	0.18
15/04/2031	2,000,000	MYR	389,990	0.12	PHILIPPINES				
MALAYSIA (GOVT) 3.502%					GLOBE TELECOM 4.2% VRN				
31/05/2027	750,000	MYR	158,934	0.05	PERP	303,000	USD	282,652	0.09
MALAYSIA (GOVT) 3.733%					METROPOLITAN BANK TRUST				
15/06/2028	2,000,000	MYR	425,759	0.12	2.125% 15/01/2026	1,000,000	USD	925,419	0.27
MALAYSIA (GOVT) 3.882%					PHILIPPINE (GOVT)				
14/03/2025	1,300,000	MYR	279,012	0.09	2.625% 12/08/2025	5,000,000	PHP	82,731	0.03
MALAYSIA (GOVT) 3.899%					PHILIPPINE (GOVT)				
16/11/2027	1,500,000	MYR	322,015	0.10	2.875% 09/07/2030	24,000,000	PHP	344,411	0.11
MALAYSIA (GOVT) 3.906%					PHILIPPINE (GOVT)				
15/07/2026	1,500,000	MYR	322,590	0.10	4.625% 09/09/2040	3,000,000	PHP	42,811	0.01
MALAYSIA (GOVT) 4.065%					PHILIPPINE (GOVT) 4.75%				
15/06/2050	900,000	MYR	180,734	0.06	04/05/2027	10,000,000	PHP	168,214	0.05
MALAYSIA (GOVT) 4.642%					PHILIPPINE (GOVT)				
07/11/2033	1,100,000	MYR	247,603	0.08	4.875% 20/01/2032	5,000,000	PHP	79,521	0.02
MALAYSIA (GOVT) 4.709%					PHILIPPINE (GOVT) 5.25%				
15/09/2026	500,000	MYR	109,905	0.03	18/05/2037	3,500,000	PHP	54,739	0.02
MALAYSIA (GOVT) 4.762%					PHILIPPINE (GOVT) 5.75%				
07/04/2037	300,000	MYR	68,009	0.02	12/04/2025	10,000,000	PHP	175,775	0.05
MALAYSIA (GOVT) 4.893%					PHILIPPINE (GOVT) 6.25%				
08/06/2038	900,000	MYR	207,722	0.06	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

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
PHILIPPINES (GOVT)					SINGAPORE (GOVT) 1.25%				
3.625% 21/03/2033	16,000,000	PHP	226,753	0.07	01/11/2026	250,000	SGD	171,177	0.05
PHILIPPINES (GOVT)					SINGAPORE (GOVT) 1.625%				
4.625% 02/06/2027	15,000,000	PHP	250,651	0.08	01/07/2031	200,000	SGD	128,968	0.04
PHILIPPINES (GOVT)					SINGAPORE (GOVT) 1.875%				
6.125% 24/10/2037	4,500,000	PHP	76,462	0.02	01/03/2050	1,000,000	SGD	570,909	0.18
PHILIPPINES (GOVT)					SINGAPORE (GOVT) 2.125%				
7.25% 23/06/2032	7,000,000	PHP	131,255	0.04	01/06/2026	750,000	SGD	528,860	0.16
PHILIPPINES (GOVT)					SINGAPORE (GOVT) 2.25%				
8.125% 16/12/2035	4,100,000	PHP	82,733	0.03	01/08/2036	500,000	SGD	325,087	0.10
PHILIPPINES (GOVT)					SINGAPORE (GOVT) 2.375%				
8.125% 24/11/2042	4,000,000	PHP	83,392	0.03	01/06/2025	500,000	SGD	358,338	0.11
			3,269,166	1.00	SINGAPORE (GOVT) 2.375%				
SINGAPORE					01/07/2039	650,000	SGD	424,021	0.13
ASCENDAS REAL ESTATE INVESTMENT					SINGAPORE (GOVT) 2.625%				
3.468% 19/04/2029	500,000	SGD	357,256	0.11	01/05/2028	200,000	SGD	142,194	0.04
BOC AVIATION 1.75%					SINGAPORE (GOVT) 2.75%				
21/01/2026	900,000	USD	821,555	0.25	01/04/2042	300,000	SGD	205,504	0.06
CHANGI AIRPORT GROUP					SINGAPORE (GOVT) 2.75%				
SINGAPORE 1.88% 12/05/2031	1,750,000	SGD	1,119,564	0.34	01/03/2046	800,000	SGD	547,378	0.17
CONTINUUM ENERGY AURA					SINGAPORE (GOVT) 2.875%				
9.5% 24/02/2027	400,000	USD	399,135	0.12	01/09/2027	600,000	SGD	431,723	0.13
DBS GROUP HOLDINGS 3.3%					SINGAPORE (GOVT) 2.875%				
VRN PERP	1,500,000	USD	1,425,151	0.45	01/09/2030	200,000	SGD	141,905	0.04
DBS GROUP HOLDINGS					SINGAPORE (GOVT) 3%				
5.479% 12/09/2025	608,000	USD	610,106	0.19	01/08/2072	180,000	SGD	131,041	0.04
GLP 4.5% VRN PERP	400,000	USD	147,878	0.05	SINGAPORE (GOVT) 3.375%				
GLP 4.6% VRN PERP	200,000	USD	73,518	0.02	01/09/2033	200,000	SGD	146,372	0.04
HOUSING DEVELOPMENT					TEMASEK FINANCIAL 1.8%				
BOARD 1.971% 25/01/2029	500,000	SGD	335,750	0.10	24/11/2026	250,000	SGD	171,853	0.05
INDIKA ENERGY CAPITAL					TML HOLDINGS 5.5%				
8.25% 22/10/2025	398,000	USD	395,141	0.12	03/06/2024	300,000	USD	296,472	0.09
INDIKA ENERGY CAPITAL					UNITED OVERSEAS BANK				
III PTE 5.875% 09/11/2024	500,000	USD	490,778	0.15	1.75% VRN 16/03/2031	1,000,000	USD	902,370	0.28
JOLIBEE WORLDWIDE 3.9%								17,217,163	5.29
VRN PERP	200,000	USD	191,803	0.06	SOUTH KOREA				
MEDCO BELL 6.375%					EXPORTIMPORT BANK OF				
30/01/2027	200,000	USD	188,926	0.06	KOREA 4.625% 07/06/2033	408,000	USD	383,329	0.12
MEDCO LAUREL TREE 6.95%					GS CALTEX 5.375%				
12/11/2028	200,000	USD	186,638	0.06	07/08/2028	414,000	USD	405,331	0.12
MEDCO OAK TREE 7.375%					HANA BANK 4.375%				
14/05/2026	935,000	USD	929,296	0.29	30/09/2024	1,400,000	USD	1,372,210	0.42
ONGC VIDESH VANKORNEFT					KB KOOKMIN CARD 4%				
3.75% 27/07/2026	1,000,000	USD	948,385	0.29	09/06/2025	646,000	USD	624,316	0.19
OVERSEACHINESE BANKING					KODIT GLOBAL 3.619%				
1.832% VRN 10/09/2030	1,200,000	USD	1,103,615	0.34	27/05/2025	300,000	USD	289,222	0.09
OVERSEAS CHINESE BANKING					KODIT GLOBAL 4.954%				
4.602% VRN 15/06/2032	607,000	USD	579,140	0.18	25/05/2026	200,000	USD	196,227	0.06
PSA TREASURY 2.88%					KOOKMIN BANK 4.35% VRN				
27/04/2027	1,250,000	SGD	877,588	0.27	PERP	1,917,000	USD	1,873,084	0.58
SINGAPORE (GOVT) 0.5%					KOOKMIN BANK 4.5%				
01/11/2025	600,000	SGD	411,768	0.13	01/02/2029	1,036,000	USD	957,673	0.29

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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
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					

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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%								2,821,297	0.87
17/06/2049	6,500,000	THB	126,583	0.04	PREFERRED SHARES				
THAILAND (GOVT) 2%					SOUTH KOREA				
17/12/2031	7,000,000	THB	177,141	0.05	SAMSUNG ELECTRONICS	116,768	KRW	4,716,063	1.45
THAILAND (GOVT) 2%					TOTAL PREFERRED SHARES			4,716,063	1.45
17/06/2042	3,500,000	THB	75,957	0.02	TOTAL TRANSFERABLE SECURITIES				
THAILAND (GOVT) 2.125%					ADMITTED TO AN OFFICIAL STOCK			255,472,713	78.49
17/12/2026	6,000,000	THB	162,171	0.05	EXCHANGE LISTING				
THAILAND (GOVT) 2.75%					TRANSFERABLE SECURITIES TRADED ON ANOTHER REGULATED				
17/06/2052	3,000,000	THB	69,154	0.02	MARKET				
THAILAND (GOVT) 2.875%					BONDS				
17/12/2028	10,000,000	THB	275,721	0.08	CHINA				
THAILAND (GOVT) 2.875%					ALIBABA GROUP 3.15%				
17/06/2046	5,000,000	THB	120,677	0.04	09/02/2051	1,000,000	USD	570,151	0.18
THAILAND (GOVT) 3.3%					CDBL FUNDING 3.5%				
17/06/2038	6,000,000	THB	162,060	0.05	24/10/2027	800,000	USD	740,696	0.23
THAILAND (GOVT) 3.4%					CHINA CINDA FINANCE				
17/06/2036	3,000,000	THB	83,225	0.03	4.25% 23/04/2025	700,000	USD	675,258	0.21
THAILAND (GOVT) 3.45%					ENN ENERGY HOLDINGS				
17/06/2043	5,000,000	THB	135,078	0.04	4.625% 17/05/2027	263,000	USD	253,165	0.08
THAILAND (GOVT) 3.6%					JDCOM 3.875% 29/04/2026	600,000	USD	573,243	0.18
17/06/2067	13,300,000	THB	344,085	0.11	MEITUAN DIANPING 2.125%				
THAILAND (GOVT) 3.65%					28/10/2025	900,000	USD	828,479	0.25
20/06/2031	4,000,000	THB	114,367	0.04	SANDS CHINA 3.8%				
THAILAND (GOVT) 3.775%					08/01/2026	1,200,000	USD	1,124,667	0.35
25/06/2032	3,000,000	THB	87,009	0.03	TENCENT HOLDINGS 3.595%				
THAILAND (GOVT) 3.85%					19/01/2028	2,500,000	USD	2,292,632	0.69
12/12/2025	5,500,000	THB	155,215	0.05	TENCENT HOLDINGS 3.975%				
THAI OIL TREASURY CENTER					11/04/2029	2,500,000	USD	2,273,266	0.70
4.875% 23/01/2043	503,000	USD	388,444	0.12	TOTAL TRANSFERABLE SECURITIES			9,331,557	2.87
			5,433,362	1.67	GREAT BRITAIN				
UNITED STATES					STANDARD CHARTERED 4.3%				
HANWHA ENERGY USA					VRN PERP	600,000	USD	436,410	0.13
HOLDINGS 4.125% 05/07/2025	433,000	USD	420,505	0.13	STANDARD CHARTERED 6%				
HANWHA Q CELLS AMERICAS					VRN PERP	500,000	USD	476,179	0.15
HOLDINGS 5% 27/07/2028	247,000	USD	241,074	0.07	VEDANTA RESOURCES				
HYUNDAI CAPITAL AMERICA					FINANCE 13.875% 21/01/2024	455,000	USD	408,992	0.13
5.8% 26/06/2025	208,000	USD	207,314	0.06				1,321,581	0.41
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	350,000	USD	291,814	0.09
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
JSW HYDRO ENERGY 4.125%								1,944,009	0.60
18/05/2031	545,000	USD	381,610	0.12	NETHERLANDS				
JSW STEEL 3.95%					LISTRINDO CAPITAL 4.95%				
05/04/2027	200,000	USD	175,982	0.05	14/09/2026	400,000	USD	383,843	0.12
JSW STEEL 5.05%								383,843	0.12
05/04/2032	200,000	USD	161,613	0.05	PHILIPPINES				
RELIANCE INDUSTRIES					PHILIPPINE (GOVT) 6.25%				
3.667% 30/11/2027	1,000,000	USD	927,836	0.28	22/03/2028	10,000,000	PHP	177,237	0.05
SHRIRAM TRANSPORT					PHILIPPINE (GOVT) 6.75%				
FINANCE 4.15% 18/07/2025	338,000	USD	319,803	0.10	24/01/2039	5,000,000	PHP	90,066	0.03
SHRIRAM TRANSPORT					PHILIPPINE (GOVT)				
FINANCE 4.4% 13/03/2024	500,000	USD	493,116	0.15	7.625% 29/09/2036	1,700,000	PHP	32,895	0.01
			3,004,756	0.92	PHILIPPINES (GOVT) 8%				
INDONESIA					19/07/2031	10,000,000	PHP	193,396	0.06
FREEPORT INDONESIA 6.2%								493,594	0.15
14/04/2052	650,000	USD	547,110	0.17	SINGAPORE				
			547,110	0.17	CONTINUUM ENERGY				
IRELAND					LEVANTER 4.5% 09/02/2027	500,000	USD	418,658	0.13
SMBC AVIATION CAPITAL								418,658	0.13
FINANCE 5.7% 25/07/2033	436,000	USD	407,047	0.13	SOUTH KOREA				
			407,047	0.13	HANWHA LIFE INSURANCE				
MACAU					3.379% VRN 04/02/2032	600,000	USD	535,522	0.16
MGM CHINA HOLDINGS					KOREA (GOVT) 1.875%				
5.25% 18/06/2025	400,000	USD	384,766	0.12	10/06/2026	300,000,000	KRW	210,943	0.06
SANDS CHINA 5.4%					KT 4% 08/08/2025	552,000	USD	535,809	0.17
08/08/2028	2,200,000	USD	2,071,641	0.63	POSCO 4.375% 04/08/2025	944,000	USD	918,762	0.29
WYNN MACAU 5.5%								2,201,036	0.68
15/01/2026	981,000	USD	917,254	0.28	TAIWAN				
			3,373,661	1.03	TSMC GLOBAL 1.25%				
MALAYSIA					23/04/2026	700,000	USD	630,646	0.19
GOHL CAPITAL 4.25%								630,646	0.19
24/01/2027	400,000	USD	369,733	0.12	UNITED ARAB EMIRATES				
MALAYSIA (GOVT) 3.757%					FIRST ABU DHABI BANK				
22/05/2040	2,650,000	MYR	532,698	0.17	6.32% VRN 04/04/2034	1,041,000	USD	1,041,105	0.32
MALAYSIA (GOVT) 4.127%								1,041,105	0.32
15/04/2032	300,000	MYR	64,610	0.02	UNITED STATES				
MALAYSIA (GOVT) 4.457%					BOC AVIATION USA 1.625%				
31/03/2053	1,100,000	MYR	236,284	0.07	29/04/2024	1,500,000	USD	1,461,765	0.45
MALAYSIA (GOVT) 4.498%					TSMC ARIZONA 3.875%				
15/04/2030	1,500,000	MYR	331,101	0.10	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%	10,000,000	THB	258,256	0.08
			5,461,215	1.68	THAILAND (GOVT) 2.35%	6,000,000	THB	163,681	0.05
IRELAND					17/06/2026				
HSBC MSCI INDONESIA					THAILAND (GOVT) 2.65%	9,500,000	THB	259,723	0.08
UCITS ETF	45,700	USD	3,615,784	1.11	THAILAND (GOVT) 3.35%	9,000,000	THB	251,351	0.08
HSBC MSCI KOREA ETF	95,638	USD	4,527,503	1.39	THAILAND (GOVT) 3.39%	5,000,000	THB	137,223	0.04
			8,143,287	2.50				1,367,528	0.42
LUXEMBOURG					UNITED STATES				
HGIF GEM LOCAL CURRENCY RATES "ZD"	1,014,886	USD	7,197,572	2.22	FLOURISH CENTURY 6.6%				
HGIF GLOBAL EMERGING MARKETS BOND "ZQ"	730,426	USD	4,985,155	1.53	4/2/2022****	400,000	USD	22,500	0.01
HGIF INDIA FIXED INCOME "ZD"	674,799	USD	5,801,247	1.78				22,500	0.01
			17,983,974	5.53	TOTAL BONDS			2,708,096	0.83
TOTAL COLLECTIVE INVESTMENT SCHEMES			31,588,476	9.71	TOTAL OTHER TRANSFERABLE SECURITIES			2,708,096	0.83
OTHER TRANSFERABLE SECURITIES					TOTAL INVESTMENTS			320,643,242	98.52
BONDS					OTHER NET ASSETS			4,802,124	1.48
HONG KONG					TOTAL NET ASSETS			325,445,366	100.00
YANGO JUSTICE INTERNATIONAL 9.25% 15/04/2023**	200,000	USD	3,000	0.00					
YANGO JUSTICE INTERNATIONAL 10.25% 15/09/2020***	400,000	USD	6,000	0.00					
			9,000	0.00					
INDONESIA									
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					CA EUR 0% 17/01/2024	35,000,000	EUR	35,013,685	3.50
COLLECTIVE INVESTMENT SCHEMES					CA EUR ESTR 0% 26/01/2024	10,500,000	EUR	10,362,198	1.04
FRANCE					HAUTSDEFANCE 0%				
HSBC INVESTMENTS HSBC					20/10/2023	8,000,000	EUR	7,982,819	0.80
MONEY FUND	31,230	EUR	43,574,420	4.36	HSBC FRANCE 0% 04/01/2024	40,000,000	EUR	40,004,680	4.00
			43,574,420	4.36	MATCHPOINT 0% 03/10/2023	8,000,000	EUR	7,996,641	0.80
TOTAL COLLECTIVE INVESTMENT SCHEMES			43,574,420	4.36	NATIXIS EUR 0% 08/01/2024	42,000,000	EUR	42,013,524	4.19
MONEY MARKET INSTRUMENTS					RTE EUR 0% 20/10/2023	5,000,000	EUR	4,989,099	0.50
CERTIFICATE OF DEPOSIT					SG EUR 0% 05/03/2024	5,500,000	EUR	5,500,000	0.55
BELGIUM					SG EUR 0% 02/04/2024	14,000,000	EUR	14,000,000	1.40
SMBC BRUXELLES 0%								267,743,689	26.77
20/12/2023	9,000,000	EUR	8,917,555	0.89	GERMANY				
			8,917,555	0.89	DEUTSCHE BOERSE 0%				
CANADA					23/10/2023	7,000,000	EUR	6,981,585	0.70
TORONTO 0% 16/11/2023	7,000,000	EUR	7,002,206	0.70				6,981,585	0.70
TORONTO 0% 20/06/2024	15,000,000	EUR	15,011,640	1.50	GREAT BRITAIN				
			22,013,846	2.20	LAND SECURITIES 0%				
FRANCE					17/10/2023	14,000,000	EUR	13,975,575	1.40
BFCM 0% 01/03/2024	35,000,000	EUR	35,000,000	3.50	STANCHAG 0% 12/01/2024	1,500,000	EUR	1,483,324	0.15
			35,000,000	3.50				15,458,899	1.55
JAPAN					JAPAN				
MIZUHO BANK 0% 20/11/2023	27,000,000	EUR	26,849,969	2.68	MIT UFJ TRUST BANK				
MUFG BANK 0% 19/10/2023	20,000,000	EUR	19,961,402	2.00	0% 22/01/2024	19,000,000	EUR	18,760,837	1.88
			46,811,371	4.7				18,760,837	1.88
SOUTH KOREA					NETHERLANDS				
KEBHK 0% 24/11/2023	2,000,000	EUR	1,988,063	0.20	ING BANK 0% 25/01/2024	35,000,000	EUR	35,006,930	3.50
KOOKMIN BANK 0%					ING BANK 0% 02/09/2024	13,000,000	EUR	13,000,000	1.30
26/10/2023	9,000,000	EUR	8,977,854	0.90	RABOBK 0% 03/07/2024	10,000,000	EUR	10,000,000	1.00
SHINHAM BANK 0%					RABOBK EUR ESTR 0%				
29/11/2023	15,000,000	EUR	14,905,466	1.49	12/01/2024	15,000,000	EUR	15,004,185	1.50
			25,871,383	2.59				73,011,115	7.30
UNITED STATES					SOUTH KOREA				
BANK OF AMERICA 0%					KOOKMIN BANK 0%				
13/11/2023	40,000,000	EUR	39,813,385	3.98	05/12/2023	4,000,000	EUR	3,972,060	0.40
			39,813,385	3.98				3,972,060	0.40
TOTAL CERTIFICATE OF DEPOSIT			178,427,540	17.84	SWEDEN				
COMMERCIAL PAPER					NORDEA EUR 0% 12/02/2024	45,000,000	EUR	45,023,445	4.50
FRANCE								45,023,445	4.50
BFCM 0% 27/11/2023	11,000,000	EUR	11,000,180	1.10	UNITED STATES				
BFCM 0% 01/08/2024	3,000,000	EUR	3,000,000	0.30	DNB BANK 0% 20/11/2023	9,000,000	EUR	9,001,820	0.90
BNP 0% 23/05/2024	10,000,000	EUR	10,000,000	1.00				9,001,820	0.90
BNP EUR 0% 06/11/2023	30,000,000	EUR	29,878,919	2.99	TOTAL COMMERCIAL PAPER			439,953,450	44.00
BQ POS 0% 22/01/2024	25,000,000	EUR	25,000,000	2.50	TREASURY BILLS				
BRED EUR 0% 17/10/2023	8,000,000	EUR	8,000,000	0.80	FRANCE				
CA EUR 0% 04/12/2023	13,000,000	EUR	13,001,944	1.30	FRANCE (GOVT) 0%				
					25/10/2023	18,500,000	EUR	18,458,224	1.85
					FRANCE (GOVT) 0%				
					01/11/2023	34,000,000	EUR	33,898,019	3.39
					FRANCE (GOVT) 0%				
					08/11/2023	17,000,000	EUR	16,936,329	1.69

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 (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				
					GOLD BULLION SECURITIES	37,678	USD	6,120,295	5.85
								6,120,295	5.85
BONDS					LUXEMBOURG				
AUSTRALIA					HGIF EURO HIGH YIELD BOND	81,013	EUR	4,214,620	4.02
AUSTRALIA (GOVT) 0.25%					HGIF GEM LOCAL CURRENCY				
21/11/2025	3,100,000	AUD	1,744,778	1.67	RATES "ZC"	706,274	USD	6,265,910	5.99
			1,744,778	1.67	HGIF GLOBAL CORPORATE				
CANADA					BOND "ZCHEUR"	197,227	EUR	1,899,099	1.81
CANADA (GOVT) 3.5%					HSBC EUR CREDIT BOND "ZC"	339,987	EUR	3,531,105	3.37
01/08/2025	2,500,000	CAD	1,705,200	1.63				15,910,734	15.19
			1,705,200	1.63	TOTAL COLLECTIVE INVESTMENT SCHEMES				
GERMANY								22,031,029	21.04
GERMANY (GOVT) 0.1%					MONEY MARKET INSTRUMENTS				
15/04/2033	3,390,000	EUR	3,863,519	3.69	TREASURY BILLS				
			3,863,519	3.69	FRANCE				
GREAT BRITAIN					FRANCE (GOVT) 0%				
UK (GOVT) 0.625%					FRANCE (GOVT) 0%				
07/06/2025	5,000,000	GBP	5,396,091	5.16	17/04/2024	16,150,000	EUR	15,823,144	15.11
UK (GOVT) 1.25%					FRANCE (GOVT) 0%				
22/11/2032	2,032,000	GBP	4,284,272	4.09	10/07/2024	16,200,000	EUR	15,739,880	15.03
			9,680,363	9.25				31,563,024	30.14
ITALY								31,563,024	30.14
ITALY BUONI POLIENNALI					TOTAL TREASURY BILLS				
DEL TESO 1.4% 26/05/2025	6,000,000	EUR	5,940,853	5.67	TOTAL MONEY MARKET INSTRUMENTS				
			5,940,853	5.67	TOTAL INVESTMENTS				
UNITED STATES					OTHER NET ASSETS				
US (GOVT) 1.125%					TOTAL NET ASSETS				
15/01/2033	5,165,000	USD	4,537,931	4.33				15,106,684	14.43
			4,537,931	4.33				104,711,516	100.00
TOTAL BONDS									
TOTAL TRANSFERABLE SECURITIES ADMITTED TO AN OFFICIAL STOCK EXCHANGE LISTING									
TRANSFERABLE SECURITIES TRADED ON ANOTHER REGULATED MARKET									
BONDS									
UNITED STATES									
US (GOVT) 0.125%									
15/04/2025	8,000,000	USD	8,538,135	8.15					
			8,538,135	8.15					
TOTAL BONDS									
TOTAL TRANSFERABLE SECURITIES 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

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 PROPERTIES 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

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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
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

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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
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
ASHTREAD 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

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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
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

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
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					

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
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

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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
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%					31/05/2030	1,000,000	USD	951,406	0.17
01/02/2028	276,000	USD	268,281	0.05	US (GOVT) 4% 15/11/2052	314,000	USD	279,754	0.05
SERVICE PROPERTIES					VENTURE GLOBAL 8.125%				
TRUST 7.5% 15/09/2025	834,000	USD	820,055	0.14	01/06/2028	1,531,000	USD	1,519,317	0.27
SIRIUS XM RADIO 3.125%					VENTURE GLOBAL CALCASIEU				
01/09/2026	299,000	USD	267,160	0.05	PASS 6.25% 15/01/2030	426,000	USD	407,828	0.07
SIRIUS XM RADIO 5.5%					VICI PROPERTIES 4.625%				
01/07/2029	344,000	USD	305,133	0.05	01/12/2029	476,000	USD	422,680	0.07
SOUTHWESTERN ENERGY					VIKING CRUISES 9.125%				
5.375% 01/02/2029	400,000	USD	369,077	0.06	15/07/2031	286,000	USD	288,365	0.05
SPRINGLEAF FINANCE					VIKING OCEAN CRUISES				
6.875% 15/03/2025	700,000	USD	694,864	0.12	5.625% 15/02/2029	1,110,000	USD	1,018,196	0.18
SPRINGLEAF FINANCE					VINE ENERGY HOLDINGS				
7.125% 15/03/2026	500,000	USD	490,453	0.09	6.75% 15/04/2029	917,000	USD	898,959	0.16
STANDARD INDUSTRIES					VISTRA 7% VRN PERP	224,000	USD	206,141	0.04
4.75% 15/01/2028	933,000	USD	845,277	0.15	VISTRA 8% VRN PERP	638,000	USD	613,284	0.11
STAPLES 7.5% 15/04/2026	454,000	USD	374,039	0.07	WARNERMEDIA HOLDINGS				
SYNCHRONY FINANCIAL					5.05% 15/03/2042	410,000	USD	319,718	0.06
2.875% 28/10/2031	620,000	USD	441,788	0.08	WASH MULTIFAMILY ACQUISITION				
SYNCHRONY FINANCIAL					5.75% 15/04/2026	1,085,000	USD	1,015,688	0.18
4.25% 15/08/2024	529,000	USD	517,016	0.09	WASTE MANAGEMENT 4.15%				
SYNCHRONY FINANCIAL					15/04/2032	955,000	USD	871,834	0.15
4.875% 13/06/2025	860,000	USD	824,074	0.14	WR GRACE HOLDINGS				
TALLGRASS ENERGY					5.625% 15/08/2029	482,000	USD	390,352	0.07
PARTNERS 6% 01/03/2027	371,000	USD	350,123	0.06	WR GRACE HOLDINGS				
TALLGRASS ENERGY					7.375% 01/03/2031	440,000	USD	427,634	0.07
PARTNERS 6% 31/12/2030	550,000	USD	486,731	0.09	WYNDHAM DESTINATIONS				
TENET HEALTHCARE 6.125%					4.625% 01/03/2030	672,000	USD	569,325	0.10
01/10/2028	1,444,000	USD	1,358,319	0.24				109,421,167	19.18
TRANSDIGM 5.5% 15/11/2027	412,000	USD	387,713	0.07	TOTAL BONDS			134,121,725	23.51
TRANSDIGM 6.75%									
15/08/2028	1,610,000	USD	1,592,043	0.28	ASSET BACKED SECURITIES				
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%					FNMA 1.5% TBA 15/10/2035	1,950,000	USD	1,630,136	0.29
01/11/2026	1,445,000	USD	1,463,883	0.26	FNMA 2% TBA 25/02/2029	2,840,000	USD	2,443,703	0.42
UNITED AIRLINES 4.375%					FNMA 5% TBA 15/10/2040	1,740,000	USD	1,647,905	0.29
15/04/2026	206,000	USD	190,747	0.03	FNMA 6% TBA 15/10/2035	830,000	USD	821,246	0.14
UNITED RENTALS NORTH					GNMA 2% TBA 15/10/2051	2,060,000	USD	1,641,321	0.29
AMERICA 5.25% 15/01/2030	769,000	USD	712,871	0.12	GNMA 3% TBA 15/10/2046	1,080,000	USD	922,725	0.16
UNITED WHOLESALE					GNMA 5% TBA 21/10/2043	470,000	USD	447,107	0.08
MORTGAGE 5.75% 15/06/2027	750,000	USD	678,356	0.12				10,233,771	1.79
UNIVISION COMMUNICATIONS					TOTAL ASSET BACKED SECURITIES			10,233,771	1.79
7.375% 30/06/2030	307,000	USD	282,875	0.05	TOTAL TRANSFERABLE SECURITIES			149,754,294	26.25
US (GOVT) 1.75%					TRADED ON ANOTHER REGULATED MARKET				
15/08/2041	3,086,000	USD	1,933,089	0.33					
US (GOVT) 2% 15/11/2041	2,200,000	USD	1,435,844	0.25					
US (GOVT) 2.25%									
15/02/2052	340,000	USD	209,817	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
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				6,639,824	1.16
UNITED STATES					TOTAL ASSET BACKED SECURITIES				
ACADIA REALITY TRUST	4,076	USD	59,550	0.01				6,639,824	1.16
AGREE REALTY CORP CORPORATE OFFICE PROPERTIES	4,039	USD	226,103	0.04	TOTAL OTHER TRANSFERABLE SECURITIES				
EPR PROPERTIES	4,879	USD	117,486	0.02				7,125,702	1.25
EXTRA SPACE STORAGE	3,262	USD	137,298	0.02	TOTAL INVESTMENTS				
FIRST INDUSTRIAL REALTY TRUST	9,197	USD	1,121,298	0.20				572,750,167	100.40
HIGHWOODS PROPERTIES	5,801	USD	280,072	0.05	OTHER NET LIABILITIES				
KILROY REALTY	4,573	USD	94,890	0.02				(2,259,073)	(0.40)
MIDAMERICA APARTMENT OMEGA HEALTHCARE INVESTORS	5,126	USD	163,263	0.03	TOTAL NET ASSETS				
RETAIL OPPORTUNITY INVESTMENTS	5,105	USD	666,611	0.12				570,491,094	100.00
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*	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.

*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 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 ULTRABOND*	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 ULTRABOND*	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.

*The broker linked to this futures contract is Barclays Bank PLC, New York.

*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

*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.

*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 [*]	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/TSX 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.

^{*}The broker linked to this futures contract is Barclays Bank PLC, New York.

^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 (MXIBTIE 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 (NFIX3FRA Index)*	4.100%	99,858,454	60,000,000	(2,705,386)
UBS AG	NZD	31/03/2033	Floating (NFIX3FRA 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 USD	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 CDX EM 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 (MXIBTIE 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 (NFI33FRA 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 (NFI33FRA 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 (NFI33FRA 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

Party	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

Party	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	-	CDXNAIG Series 38	2165BYEA9	7,500,000	(98,451)
AYS BANK, PLC	USD	20/06/2028	-	CDXNAHY 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	B Shares are available to: - 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	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.	USD	5,000 Unless otherwise provided in the sub-fund characteristics of the Prospectus
Class F	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.	USD	1,000,000 Unless otherwise provided in the sub-fund characteristics of the Prospectus
Class I	I Shares are available to all investors through distributors selected by the Global Distributor on application to the Company.	USD	1,000,000
Class J*	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.	USD	100,000 Unless otherwise provided in the sub-fund characteristics of the Prospectus
Class K	K Shares are available to HSBC Group insurance companies that qualify as institutional investors within the meaning of article 174 of the 2010 Law.	USD	1,000,000 Unless otherwise provided in the sub-fund characteristics of the Prospectus
Class L*	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.	USD	1,000,000
Class M*	M Shares are available to all investors.	USD	5,000 Unless otherwise provided in the sub-fund characteristics of the Prospectus
Class N*	N Shares are available to: - 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	-	0.550	-	-	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 Depositary 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/depositary fees and safekeeping charges payable to the Depositary 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.

| Sub-fund                                                                  | Valuation date    |
|---------------------------------------------------------------------------|-------------------|
| 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      | 1.026604 | -        | 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                                          | -        | -        | 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 | -        | -        | -        | -        |
| S40M2                        | 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 |
| ZBFX8.5 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 | -        | -        | -        | -        |
| ZBFI8.5 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 |
| ZBFI8.5 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 |
| AM3O AUD*                             | USD      | 0.026523 | 0.025464 | 0.026838 | 0.028918 | 0.026261 | 0.025152 |
| AM3O EUR*                             | USD      | 0.037588 | 0.037879 | 0.038734 | 0.040550 | 0.039738 | 0.038604 |
| AM3O RMB*                             | USD      | 0.004163 | 0.004236 | 0.004353 | 0.004122 | 0.003735 | 0.004420 |
| AM3O 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 |
| AM3O 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 | -        | -        | -        | -        |
| XD1O 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 |
|------------------------------------------------------|----------|---------------------------------|------------------------------|
| Euro High Yield Bond                                 | 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                         |
| Global Investment Grade Securitised Credit Bond      | 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                        |
| Global Securitised Credit Bond                       | 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                        |
| Global Credit Floating Rate Fixed Term Bond 2023 - 2 | 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:

|                | China Consumer Opportunities<br>(closed as at 25 May 2021)<br>USD                             | China Multi-Asset Income<br>(closed as at 26 October 2020)<br>USD                       | Economic Scale GEM Equity (closed as at 22 October 2020)<br>USD        | Economic Scale Global Equity<br>(closed as at 15 April 2021)<br>USD        |
|----------------|-----------------------------------------------------------------------------------------------|-----------------------------------------------------------------------------------------|------------------------------------------------------------------------|----------------------------------------------------------------------------|
| Cash at Bank   | 6,319                                                                                         | 31                                                                                      | 362,586                                                                | 31,610                                                                     |
| Bank Overdraft | -                                                                                             | -                                                                                       | -                                                                      | -                                                                          |
|                | Economic Scale Japan Equity (closed as at 8 December 2021)<br>JPY                             | Emerging Wealth<br>(closed as at 10 May 2021)<br>USD                                    | Euro Convertible Bond (closed as at 23 March 2023)<br>EUR              | Global Corporate Fixed Term Bond 2022 (closed as at 6 January 2022)<br>USD |
| Cash at Bank   | 2,536,536                                                                                     | 14,137                                                                                  | 114                                                                    | 210,909                                                                    |
| Bank Overdraft | -                                                                                             | -                                                                                       | -                                                                      | -                                                                          |
|                | Global Credit Floating Rate Fixed Term Bond 2022 - 1<br>(closed as at 10 January 2023)<br>USD | Global Credit Floating Rate Fixed Term Bond 2023-1<br>(closed as at 5 July 2023)<br>USD | GEM Equity Volatility Focused<br>(closed as at 2 December 2020)<br>USD | GEM Inflation Linked Bond (closed as at 9 January 2020)<br>USD             |
| Cash at Bank   | 1,334                                                                                         | 284,556                                                                                 | 48,891                                                                 | 193                                                                        |
| Bank Overdraft | -                                                                                             | -                                                                                       | -                                                                      | -                                                                          |
|                | Mexico Equity<br>(closed as at 28 July 2023)<br>USD                                           | UK Equity (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:

| % of Sub-fund's Net Assets | Sub-funds                                                                                                                   |
|----------------------------|-----------------------------------------------------------------------------------------------------------------------------|
| 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-OD of the tax General Regulation.**

In order for a sub-fund to claim under Article 150-OD 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                                     |
|                                                 | Other    | 25,482,179                                    |
| Managed Solutions - Asia Focused Income         | AUD      | 56,084,773                                    |
|                                                 | HKD      | 37,640,283                                    |
|                                                 | KRW      | 27,076,251                                    |
|                                                 | SGD      | 18,022,279                                    |
|                                                 | Other    | 70,149,142                                    |
| Multi-Asset Style Factors                       | 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 |
| Depositary 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                 |

## 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                 |

## 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     |

# 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 |

### 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         |

### 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        |

# 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 Portfoy Yonetimi 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 GBLEEM 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 GBLEEM Global Diversified and 50% JP Morgan ELM+                                                                                                              |
| 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 (as from 3 July 2023) ICE                                                                                                   |
| 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%              | BofA BB-B Developed Market High Yield Constrained Index (USD Hedged) (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) (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)                                              |
|---------------------------------------------------------------------------------------------------------------------|-------------------------------------------------|-----------------|---------------|-------------------------|-----------------------------|------------------------------|------------------------------|----------------------|---------------------------------------------------------------------------|
| 1) Bond Sub-funds (continued)                                                                                       |                                                 |                 |               |                         |                             |                              |                              |                      |                                                                           |
| 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.                |                 |               |                         |                             |                              |                              |                      | Bloomberg Global Short Duration High Yield BB-B 2% Constrained USD Hedged |
|                                                                                                                     |                                                 | 01/04/2023      | 02/07/2023    | Relative VaR            | 68.88%                      | 81.09%                       | 74.95%                       | 200%                 |                                                                           |
|                                                                                                                     |                                                 | 03/07/2023      | 30/09/2023    | Absolute VaR            | 5.17%                       | 5.93%                        | 5.46%                        | 20%                  | N/A                                                                       |
| 2) Equity Sub-funds                                                                                                 |                                                 |                 |               |                         |                             |                              |                              |                      |                                                                           |
| 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 Lendable 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 COMMS ROGERS COMMS 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 COMMS ROGERS COMMS 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 1/8 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 1/8 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  | ASHTAD 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 PROMNCE 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                       |
|   | 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\*

| # | 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                     |

\*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     | 1,119,283                      |
| 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                | 57,422                         |
| 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 | 6,132,687                      |
| 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 | 43,000                         |
| 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        | N/C                | 130,237                        |
| Hong Kong & Shanghai Bank, Hong Kong | China                | Triparty Collateral   | Equity             | N/C                     | AUD        | N/C                | 146,467                        |
| Hong Kong & Shanghai Bank, Hong Kong | China                | Triparty Collateral   | Equity             | N/C                     | HKD        | N/C                | 699,754                        |
| HSBC Bank PLC, London                | United Kingdom       | Triparty Collateral   | Equity             | N/C                     | GBP        | N/C                | 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        | N/C                | 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        | N/C                | 65,223                         |
| Natixis                              | France               | Triparty Collateral   | Equity             | N/C                     | EUR        | N/C                | 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                     | GBP        | N/C                | 32,611                         |
| HSBC Bank PLC, London   | United Kingdom       | Triparty Collateral   | Equity             | N/C                     | HKD        | N/C                | 19,496                         |
| HSBC Bank PLC, London   | United Kingdom       | Triparty Collateral   | Government Bond    | AA                      | GBP        | Above one year     | 257,335                        |
| 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        | N/C                | 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        | N/C                | 12,617                         |
| Morgan Stanley, London  | United Kingdom       | Triparty Collateral   | Government Bond    | AA                      | JPY        | 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 | 5,098,183                      |
| Natixis                 | France               | Triparty Collateral   | Equity             | N/C                     | GBP        | N/C                | 452,361                        |
| Natixis                 | France               | Triparty Collateral   | Equity             | N/C                     | EUR        | N/C                | 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        | N/C                | 286,982                        |
| HSBC Bank PLC, London   | United Kingdom       | Triparty Collateral   | Equity             | N/C                     | EUR        | N/C                | 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        | N/C                | 1,541                          |
| 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     | 6,885,963                      |
| Barclays Bank, London   | United Kingdom       | Triparty Collateral   | Government Bond    | AA                      | EUR        | Less than one year | 1,590,642                      |
| 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        | N/C                | 1,780,170                      |
| Natixis                 | France               | Triparty Collateral   | Equity             | N/C                     | EUR        | N/C                | 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        | N/C                | 114,402                        |
| Bank of Nova Scotia     | Canada               | Triparty Collateral   | Equity             | N/C                     | EUR        | N/C                | 43,112                         |
| Bank of Nova Scotia     | Canada               | Triparty Collateral   | Equity             | N/C                     | USD        | N/C                | 42,336                         |
| Bank of Nova Scotia     | Canada               | Triparty Collateral   | Equity             | N/C                     | CAD        | N/C                | 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        | N/C                | 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        | N/C                | 30,378                         |
| 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        | N/C                | 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        | N/C                | 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        | N/C                | 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        | N/C                | 1,148,455                      |
| Natixis                 | France               | Triparty Collateral   | Equity             | N/C                     | EUR        | N/C                | 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     | 41,582                         |
| 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                | 2,784,053                      |
| 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 | 666,295                        |

#### 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                | 2,845,062                      |
| Barclays Bank, London                    | United Kingdom       | Triparty Collateral   | Government Bond    | AAA                     | EUR        | Above one year     | 1,063,843                      |
| Barclays Bank, London                    | United Kingdom       | Triparty Collateral   | Government Bond    | AA                      | EUR        | Above one year     | 1,063,405                      |
| 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 | 1,457,489                      |
| Natixis                                  | France               | Triparty Collateral   | Equity             | N/C                     | GBP        | N/C                | 4,220,459                      |
| Natixis                                  | France               | Triparty Collateral   | Equity             | N/C                     | EUR        | N/C                | 7,591,955                      |
| 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                | 778,753                        |
| 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     | 69,957                         |
| 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     | 670,526                        |
| 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        | N/C                | 463,271                        |  |
| UBS AG                                   | Switzerland          | Triparty Collateral   | Equity             | N/C                     | USD        | N/C                | 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        | N/C                | 60,593                         |  |
| Natixis                                  | France               | Triparty Collateral   | Equity             | N/C                     | EUR        | N/C                | 282,822                        |  |
| Natixis                                  | France               | Triparty Collateral   | Equity             | N/C                     | CHF        | N/C                | 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        | N/C                | 723,358                        |  |
| HSBC Bank PLC, London                    | United Kingdom       | Triparty Collateral   | Equity             | N/C                     | EUR        | N/C                | 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        | N/C                | 368,387                        |  |
| Natixis                                  | France               | Triparty Collateral   | Equity             | N/C                     | EUR        | N/C                | 1,105,143                      |  |
| Natixis                                  | France               | Triparty Collateral   | Equity             | N/C                     | USD        | N/C                | 247,792                        |  |
| Natixis                                  | France               | Triparty Collateral   | Equity             | N/C                     | JPY        | N/C                | 366,492                        |  |
| Natixis                                  | France               | Triparty Collateral   | Equity             | N/C                     | CHF        | N/C                | 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        | N/C                | 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        | N/C                | 127,364                        |  |
| HSBC Bank PLC, London                    | United Kingdom       | Triparty Collateral   | Equity             | N/C                     | GBP        | N/C                | 1,559,807                      |  |
| HSBC Bank PLC, London                    | United Kingdom       | Triparty Collateral   | Equity             | N/C                     | EUR        | N/C                | 935,597                        |  |
| HSBC Bank PLC, London                    | United Kingdom       | Triparty Collateral   | Government Bond    | AA                      | GBP        | Above one year     | 1,235,889                      |  |
| 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        | N/C                | 7,225,052                      |  |
| UBS AG                                   | Switzerland          | Triparty Collateral   | Equity             | N/C                     | HKD        | N/C                | 315,114                        |  |
| 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        | N/C                | 76,030                         |  |
| Natixis                                  | France               | Triparty Collateral   | Equity             | N/C                     | EUR        | N/C                | 278,857                        |  |
| Natixis                                  | France               | Triparty Collateral   | Equity             | N/C                     | USD        | N/C                | 75,984                         |  |
| Natixis                                  | France               | Triparty Collateral   | Equity             | N/C                     | SEK        | N/C                | 76,017                         |  |
| Skandinaviska                            | Sweden               | Triparty Collateral   | Equity             | N/C                     | GBP        | N/C                | 5,332,434                      |  |
| Skandinaviska                            | Sweden               | Triparty Collateral   | Equity             | N/C                     | USD        | N/C                | 8,822                          |  |
| Skandinaviska                            | Sweden               | Triparty Collateral   | Equity             | N/C                     | HKD        | N/C                | 121,249                        |  |
| Bank of Nova Scotia, Houston Branch      | Canada               | Triparty Collateral   | Equity             | N/C                     | USD        | N/C                | 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                     | EUR        | N/C                | 10,845,224                     |  |
| Natixis                                  | France               | Triparty Collateral   | Equity             | N/C                     | EUR        | N/C                | 19,884,376                     |  |
| Natixis                                  | France               | Triparty Collateral   | Equity             | N/C                     | JPY        | N/C                | 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        | N/C                | 29,318                         |  |
| HSBC Bank PLC, London                    | United Kingdom       | Triparty Collateral   | Equity             | N/C                     | EUR        | N/C                | 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     | 2,578,508                      |  |
| 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     | 3,591,407                      |  |
| Barclays Bank, Plc                       | United Kingdom       | Triparty Collateral   | Government Bond    | AA+                     | 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        | N/C                | 570,319                        |  |
| Crédit Suisse International, London      | United Kingdom       | Triparty Collateral   | Equity             | N/C                     | USD        | N/C                | 298                            |  |
| Crédit Suisse International, London      | United Kingdom       | Triparty Collateral   | Equity             | N/C                     | AUD        | N/C                | 627                            |  |
| Crédit Suisse International, London      | United Kingdom       | Triparty Collateral   | Equity             | N/C                     | CAD        | N/C                | 1,498                          |  |
| Crédit Suisse International, London      | United Kingdom       | Triparty Collateral   | Equity             | N/C                     | HKD        | N/C                | 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     | 236,772                        |  |
| 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     | 32,701,808                     |  |
| 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 | 818,367                        |  |
| 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     | 236,779                        |  |
| 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 | 7,731                          |  |

\*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, Plc                       | United Kingdom       | Triparty Collateral   | Government Bond    | AAA                     | EUR        | Less than one year | 951,198                        |
| Barclays Bank, Plc                       | United Kingdom       | Triparty Collateral   | Government Bond    | AA                      | GBP        | Above one year     | 2,980,452                      |
| Barclays Bank, Plc                       | United Kingdom       | Triparty Collateral   | Government Bond    | AA+                     | EUR        | Above one year     | 117,195                        |
| Barclays Bank, Plc                       | United Kingdom       | Triparty Collateral   | Government Bond    | A+                      | USD        | Above one year     | 4,232,474                      |
| Barclays Bank, Plc                       | United Kingdom       | Triparty Collateral   | Government Bond    | AA+                     | USD        | Less than one year | 1,467,665                      |
| Barclays Bank, Plc                       | 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, Plc                | Japan                | Triparty Collateral   | Government Bond    | AAA                     | EUR        | Above one year     | 4,971,343                      |
| Nomura International, Plc                | Japan                | Triparty Collateral   | Government Bond    | AAA                     | AUD        | Above one year     | 47,965                         |
| Nomura International, Plc                | Japan                | Triparty Collateral   | Government Bond    | AA                      | EUR        | Above one year     | 1,116,361                      |
| Nomura International, Plc                | Japan                | Triparty Collateral   | Government Bond    | AA+                     | EUR        | Above one year     | 9,026                          |
| Nomura International, Plc                | Japan                | Triparty Collateral   | Government Bond    | AA+                     | USD        | Above one year     | 2,230,605                      |
| Nomura International, Plc                | Japan                | Triparty Collateral   | Government Bond    | A+                      | JPY        | Above one year     | 24,670,052                     |
| Nomura International, Plc                | 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     | 11,684,036                     |
| Goldman Sachs International, London      | United Kingdom       | Triparty Collateral   | Government Bond    | AA+                     | USD        | Less than one year | 2,333,080                      |
| 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 | 1,672,020                      |
| 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, Plc                       | United Kingdom       | Triparty Collateral   | Government Bond    | AAA                     | EUR        | Above one year     | 277,661                        |
| Barclays Bank, Plc                       | United Kingdom       | Triparty Collateral   | Government Bond    | AAA                     | EUR        | Less than one year | 165,562                        |
| Barclays Bank, Plc                       | United Kingdom       | Triparty Collateral   | Government Bond    | AA                      | GBP        | Above one year     | 165,562                        |
| Barclays Bank, Plc                       | United Kingdom       | Triparty Collateral   | Government Bond    | AA+                     | EUR        | Above one year     | 2,700                          |
| Barclays Bank, Plc                       | United Kingdom       | Triparty Collateral   | Government Bond    | AA+                     | USD        | Above one year     | 322,068                        |
| Barclays Bank, Plc                       | United Kingdom       | Triparty Collateral   | Government Bond    | AA+                     | USD        | Less than one year | 165,560                        |
| Barclays Bank, Plc                       | United Kingdom       | Triparty Collateral   | Government Bond    | A+                      | JPY        | Above one year     | 4,614                          |
| Nomura International, Plc                | Japan                | Triparty Collateral   | Government Bond    | AA                      | GBP        | Above one year     | 305,190                        |
| Nomura International, Plc                | Japan                | Triparty Collateral   | Government Bond    | A+                      | JPY        | Above one year     | 21,672                         |
| Nomura International, Plc                | 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, Plc                       | United Kingdom       | Triparty Collateral   | Government Bond    | AAA                     | EUR        | Above one year     | 134,198                        |
| Barclays Bank, Plc                       | United Kingdom       | Triparty Collateral   | Government Bond    | AAA                     | EUR        | Less than one year | 82                             |
| Barclays Bank, Plc                       | United Kingdom       | Triparty Collateral   | Government Bond    | AA                      | GBP        | Above one year     | 273,672                        |
| Barclays Bank, Plc                       | United Kingdom       | Triparty Collateral   | Government Bond    | AA+                     | USD        | Above one year     | 373,238                        |
| Barclays Bank, Plc                       | United Kingdom       | Triparty Collateral   | Government Bond    | AA+                     | USD        | Less than one year | 138,604                        |
| Barclays Bank, Plc                       | United Kingdom       | Triparty Collateral   | Government Bond    | A+                      | JPY        | Above one year     | 4,614                          |
| Nomura International, Plc                | Japan                | Triparty Collateral   | Government Bond    | AA                      | GBP        | Above one year     | 417,657                        |
| Nomura International, Plc                | Japan                | Triparty Collateral   | Government Bond    | AA                      | EUR        | Above one year     | 8,971                          |
| Nomura International, Plc                | Japan                | Triparty Collateral   | Government Bond    | AA+                     | EUR        | Above one year     | 642                            |
| Nomura International, Plc                | 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, Plc                       | United Kingdom       | Triparty Collateral   | Government Bond    | AAA                     | EUR        | Above one year     | 1,256,363                      |
| Barclays Bank, Plc                       | United Kingdom       | Triparty Collateral   | Government Bond    | AAA                     | EUR        | Less than one year | 1,324,140                      |
| Barclays Bank, Plc                       | United Kingdom       | Triparty Collateral   | Government Bond    | AA                      | GBP        | Above one year     | 1,324,127                      |
| Barclays Bank, Plc                       | United Kingdom       | Triparty Collateral   | Government Bond    | AA+                     | EUR        | Above one year     | 11,698                         |
| Barclays Bank, Plc                       | United Kingdom       | Triparty Collateral   | Government Bond    | AA+                     | USD        | Above one year     | 3,555,415                      |
| Barclays Bank, Plc                       | United Kingdom       | Triparty Collateral   | Government Bond    | AA+                     | USD        | Less than one year | 1,324,104                      |
| Barclays Bank, Plc                       | 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     | 6,616,639                      |
| 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     | 4,509,823                      |
| 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     | 6,686,775                      |
| 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     | 1,704,873                      |
| 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     | 476,408                        |
| J.P. Morgan Chase Bank, New York         | United States        | Triparty Collateral   | Government Bond    | AA+                     | USD        | Above one year     | 952,898                        |
| 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     | 3,738,176                      |
| 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     | 2,085,889                      |
| 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 | 266,589                        |
| 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        | N/C                | 155,058,473                    | 1,087      |
| Barclays Bank, Plc                       | United Kingdom       | Triparty Collateral   | Government Bond    | AAA                     | EUR        | Less than one year | 7,916,185                      | 63,832     |
| Barclays Bank, Plc                       | United Kingdom       | Triparty Collateral   | Government Bond    | AA+                     | EUR        | Above one year     | 14,042,860                     | 4,913,612  |
| Barclays Bank, Plc                       | United Kingdom       | Triparty Collateral   | Government Bond    | AA+                     | USD        | Less than one year | 102,019                        | 618,339    |
| Barclays Bank, Plc                       | United Kingdom       | Triparty Collateral   | Government Bond    | AA+                     | JPY        | Above one year     | 280,903                        | 60,404     |
| Barclays Bank, Plc                       | United Kingdom       | Triparty Collateral   | Bond               | AAA                     | CAD        | Above one year     | 61,394                         | 22,487,981 |
| Hong Kong & Shanghai Bank, Hong Kong     | China                | Triparty Collateral   | Government Bond    | AA                      | GBP        | Above one year     | 4,464,178                      | 105,252    |
| Hong Kong & Shanghai Bank, Hong Kong     | China                | Triparty Collateral   | Government Bond    | AA                      | EUR        | Above one year     | 8,708                          | 1,905      |
| Hong Kong & Shanghai Bank, Hong Kong     | China                | Triparty Collateral   | Government Bond    | A+                      | JPY        | Above one year     | 1,680,198                      | 31,722,559 |
| HSBC Bank PLC, London                    | United Kingdom       | Triparty Collateral   | Government Bond    | AA                      | GBP        | Above one year     | 54,322                         | 43,625     |
| HSBC Bank PLC, London                    | United Kingdom       | Triparty Collateral   | Bond               | AA+                     | USD        | Above one year     | 5,674,040                      | 1,088,005  |
| HSBC Bank PLC, London                    | United Kingdom       | Triparty Collateral   | Bond               | AA+                     | USD        | Less than one year | 916,072                        | -          |
| Nomura International, Plc                | Japan                | Bilateral Collateral  | Government Bond    | AA+                     | USD        | Above one year     | -                              | -          |
| Nomura International, Plc                | Japan                | Bilateral Collateral  | Government Bond    | AA+                     | USD        | Less than one year | -                              | -          |
| Nomura International, Plc                | Japan                | Triparty Collateral   | Government Bond    | AA                      | GBP        | Above one year     | -                              | -          |
| Nomura International, Plc                | Japan                | Triparty Collateral   | Government Bond    | A+                      | JPY        | Above one year     | -                              | -          |
| UBS AG                                   | Switzerland          | Triparty Collateral   | Government Bond    | A+                      | JPY        | Less than one year | -                              | -          |
| UBS AG                                   | Switzerland          | Triparty Collateral   | Government Bond    | A+                      | USD        | Above one year     | -                              | -          |
| UBS AG                                   | Switzerland          | Triparty Collateral   | Government Bond    | A+                      | JPY        | Above one year     | -                              | -          |
| J.P. Morgan Chase Bank, New York         | United States        | Bilateral Collateral  | Government Bond    | AAA                     | EUR        | Above one year     | -                              | -          |
| 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     | -                              | -          |
| J.P. Morgan Chase Bank, New York         | United States        | Triparty Collateral   | Government Bond    | AAA                     | CAD        | Above one year     | -                              | -          |
| J.P. Morgan Chase Bank, New York         | United States        | Triparty Collateral   | Government Bond    | AAA                     | EUR        | Above one year     | -                              | -          |
| J.P. Morgan Chase Bank, New York         | United States        | Triparty Collateral   | Government Bond    | AA                      | EUR        | Above one year     | -                              | -          |
| J.P. Morgan Chase Bank, New York         | United States        | Triparty Collateral   | Government Bond    | AA+                     | USD        | Above one year     | -                              | -          |
| Merrill Lynch International Bank, London | United Kingdom       | Triparty Collateral   | Government Bond    | AAA                     | EUR        | Above one year     | -                              | -          |
| Merrill Lynch International Bank, London | United Kingdom       | Triparty Collateral   | Government Bond    | AAA                     | AUD        | Above one year     | -                              | -          |
| Merrill Lynch International Bank, London | United Kingdom       | Triparty Collateral   | Government Bond    | AA                      | GBP        | Above one year     | -                              | -          |
| Merrill Lynch International Bank, London | United Kingdom       | Triparty Collateral   | Government Bond    | AA+                     | EUR        | Above one year     | -                              | -          |
| Merrill Lynch International Bank, London | United Kingdom       | Triparty Collateral   | Government Bond    | AA+                     | USD        | Above one year     | -                              | -          |
| Goldman Sachs International, London      | United Kingdom       | Triparty Collateral   | Government Bond    | AA                      | EUR        | Above one year     | -                              | -          |
| Goldman Sachs International, London      | United Kingdom       | Triparty Collateral   | Government Bond    | AA+                     | USD        | Above one year     | -                              | -          |
| Goldman Sachs International, London      | United Kingdom       | Triparty Collateral   | Government Bond    | AA+                     | USD        | Less than one year | -                              | -          |
| Goldman Sachs International, London      | United Kingdom       | Triparty Collateral   | Government Bond    | A+                      | JPY        | Above one year     | -                              | -          |
| Goldman Sachs International, London      | United Kingdom       | Triparty Collateral   | Government Bond    | A+                      | JPY        | Less than one year | -                              | -          |
| BNP Paribas                              | France               | Triparty Collateral   | Government Bond    | AA                      | GBP        | Above one year     | -                              | -          |
| BNP Paribas                              | France               | Triparty Collateral   | Government Bond    | AA                      | GBP        | Less than one year | -                              | -          |
| BNP Paribas                              | France               | Triparty Collateral   | Government Bond    | A+                      | JPY        | Above one year     | -                              | -          |
| BNP Paribas                              | France               | Triparty Collateral   | Government Bond    | A+                      | JPY        | Less than one year | -                              | -          |
| BNP Paribas                              | France               | Triparty Collateral   | Bond               | AAA                     | CAD        | Above one year     | -                              | -          |
| Morgan Stanley, London                   | United Kingdom       | Triparty Collateral   | Government Bond    | A+                      | JPY        | Above one year     | -                              | -          |
| Royal Bank of Canada                     | Canada               | Triparty Collateral   | Government Bond    | AA                      | GBP        | Above one year     | -                              | -          |
| Royal Bank of Canada                     | Canada               | Triparty Collateral   | Bond               | AA+                     | USD        | Less than one year | -                              | -          |
| National Bank Financial Inc              | United Kingdom       | Triparty Collateral   | Government Bond    | AA+                     | USD        | Above one year     | -                              | -          |
| National Bank Financial Inc              | United Kingdom       | Triparty Collateral   | Government Bond    | A+                      | JPY        | Above one year     | -                              | -          |
| National Bank Financial Inc              | United Kingdom       | Triparty Collateral   | Government Bond    | A+                      | JPY        | Less than one year | -                              | -          |

| 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                        | 2,785,969  |
| Barclays Bank, Plc                       | United Kingdom       | Triparty Collateral   | Government Bond    | AA                      | GBP        | Above one year     | 2,060,550                      | 2,069,884  |
| Barclays Bank, Plc                       | United Kingdom       | Triparty Collateral   | Government Bond    | AA                      | EUR        | Above one year     | 2,591,340                      | 469,767    |
| Barclays Bank, Plc                       | United Kingdom       | Triparty Collateral   | Government Bond    | AA+                     | USD        | Less than one year | 39,083                         | 4,341,196  |
| Barclays Bank, Plc                       | United Kingdom       | Triparty Collateral   | Government Bond    | AA+                     | JPY        | Above one year     | 932,073                        | 940,557    |
| Hong Kong & Shanghai Bank, Hong Kong     | China                | Triparty Collateral   | Government Bond    | AA                      | GBP        | Above one year     | 1,324                          | 15,989,583 |
| Hong Kong & Shanghai Bank, Hong Kong     | China                | Triparty Collateral   | Government Bond    | A+                      | EUR        | Above one year     | 2,031,284                      | 774,596    |
| HSBC Bank PLC, London                    | United Kingdom       | Triparty Collateral   | Equity             | NIC                     | EUR        | Above one year     | 14,577,535                     | 626,887    |
| HSBC Bank PLC, London                    | United Kingdom       | Triparty Collateral   | Government Bond    | AA                      | GBP        | Above one year     | 588,735                        | 225,510    |
| Nomura International, Plc                | Japan                | Triparty Collateral   | Government Bond    | AA                      | EUR        | Above one year     | 1,230,156                      | 225,510    |
| Nomura International, Plc                | Japan                | Triparty Collateral   | Government Bond    | A+                      | JPY        | Above one year     | 112,659                        | 84,749     |
| J.P. Morgan Chase Bank, New York         | United States        | Bilateral Collateral  | Government Bond    | AAA                     | USD        | Above one year     | 281,808                        | 1,274,707  |
| J.P. Morgan Chase Bank, New York         | United States        | Bilateral Collateral  | Government Bond    | AAA                     | GBP        | Above one year     | 30,301                         | 30,783     |
| J.P. Morgan Chase Bank, New York         | United States        | Bilateral Collateral  | Government Bond    | AAA                     | DKK        | Above one year     | 836,068                        | 2,529,569  |
| J.P. Morgan Chase Bank, New York         | United States        | Triparty Collateral   | Government Bond    | AA                      | USD        | Above one year     | 2,073,462                      | 26,755,599 |
| J.P. Morgan Chase Bank, New York         | United States        | Triparty Collateral   | Government Bond    | AA+                     | GBP        | Above one year     | 351,688                        | 1,848,118  |
| Merrill Lynch International Bank, London | United Kingdom       | Triparty Collateral   | Government Bond    | AA                      | JPY        | Less than one year | 2,808,496                      | 1,015,824  |
| Goldman Sachs International, London      | United Kingdom       | Triparty Collateral   | Government Bond    | AA                      | JPY        | Above one year     | 2,666                          | -          |
| Goldman Sachs International, London      | United Kingdom       | Triparty Collateral   | Government Bond    | AA                      | GBP        | Above one year     | -                              | -          |
| Goldman Sachs International, London      | United Kingdom       | Triparty Collateral   | Government Bond    | AA                      | GBP        | Above one year     | -                              | -          |
| Goldman Sachs International, London      | United Kingdom       | Triparty Collateral   | Government Bond    | A+                      | JPY        | Less than one year | -                              | -          |
| Goldman Sachs International, London      | United Kingdom       | Triparty Collateral   | Government Bond    | A+                      | JPY        | Less than one year | -                              | -          |
| BNP Paribas                              | France               | Triparty Collateral   | Government Bond    | AA                      | GBP        | Above one year     | -                              | -          |
| BNP Paribas                              | France               | Triparty Collateral   | Government Bond    | A+                      | JPY        | Above one year     | -                              | -          |
| BNP Paribas                              | France               | Triparty Collateral   | Government Bond    | A+                      | JPY        | Less than one year | -                              | -          |
| BNP Paribas                              | France               | Triparty Collateral   | Bond               | AAA                     | CAD        | Above one year     | -                              | -          |
| Morgan Stanley, London                   | United Kingdom       | Triparty Collateral   | Government Bond    | A+                      | JPY        | Above one year     | -                              | -          |
| Morgan Stanley, London                   | United Kingdom       | Triparty Collateral   | Government Bond    | A+                      | JPY        | Less than one year | -                              | -          |

\*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     | 4,476,598                      |
| 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     | 31,007,685                     |
| 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 | 779,503                        |
| 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                     | GBP        | 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     | 17,149                         |
| 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 | 409,827                        |
| 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     | 29,882,342                     |
| Nomura International, Plc                | Japan                | Triparty Collateral   | Government Bond    | A+                      | JPY        | Less than one year | 1,955,929                      |
| 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                 | 5,250,331                      |
| 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    | AAA                     | 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     | 599,953                        |
| 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     | 7,368,835                      |
| J.P. Morgan Chase Bank, New York         | United States        | Triparty Collateral   | Government Bond    | AAA                     | EUR        | Above one year     | 640,850                        |
| 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    | A+                      | 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     | 8,403,192                      |
| BNP Paribas                              | France               | Triparty Collateral   | Government Bond    | A+                      | JPY        | Above one year     | 759,844                        |
| 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     | 182,098                        |
| 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 | 1,801                          |
| 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 | 3,815,167                      |
| Nomura International, Plc                | Japan                | Triparty Collateral   | Government Bond    | AA+                     | 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     | 3,636,384                      |
| 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     | 466,348                        |
| 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 | 983,831                        |
| 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     | 379,487                        |
| Hong Kong & Shanghai Bank, Hong Kong | China                | Triparty Collateral   | Government Bond    | A+                      | JPY        | Less than one year | 868,394                        |
| 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     | 8,405,880                      |
| 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                 | 802,408                        |
| 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, Plc                            | Japan                | Triparty Collateral   | Government Bond    | AA                      | EUR        | Above one year     | 1,918,108                      |
| Nomura International, Plc                            | Japan                | Triparty Collateral   | Government Bond    | AA+                     | USD        | Above one year     | 790,386                        |
| Nomura International, Plc                            | Japan                | Triparty Collateral   | Government Bond    | A+                      | JPY        | Above one year     | 6,764,026                      |
| Nomura International, Plc                            | 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     | 6,028                          |
| 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     | 2,556,640                      |
| 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, Plc                                   | United Kingdom       | Triparty Collateral   | Government Bond    | AAA                     | EUR        | Above one year     | 99,384                         |
| Barclays Bank, Plc                                   | United Kingdom       | Triparty Collateral   | Government Bond    | AAA                     | EUR        | Less than one year | 61,170                         |
| Barclays Bank, Plc                                   | United Kingdom       | Triparty Collateral   | Government Bond    | AA                      | GBP        | Above one year     | 59,203                         |
| 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     | 122,877                        |
| Barclays Bank, Plc                                   | United Kingdom       | Triparty Collateral   | Government Bond    | AA+                     | USD        | Less than one year | 60,733                         |
| Barclays Bank, Plc                                   | 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, Plc                                   | United Kingdom       | Triparty Collateral   | Government Bond    | AAA                     | EUR        | Above one year     | 178,811                        |
| Barclays Bank, Plc                                   | United Kingdom       | Triparty Collateral   | Government Bond    | AAA                     | EUR        | Less than one year | 132                            |
| Barclays Bank, Plc                                   | United Kingdom       | Triparty Collateral   | Government Bond    | AA                      | GBP        | Above one year     | 463,418                        |
| Barclays Bank, Plc                                   | United Kingdom       | Triparty Collateral   | Government Bond    | AA+                     | EUR        | Above one year     | 6,160                          |
| Barclays Bank, Plc                                   | United Kingdom       | Triparty Collateral   | Government Bond    | AA+                     | USD        | Above one year     | 373,303                        |
| Barclays Bank, Plc                                   | United Kingdom       | Triparty Collateral   | Government Bond    | AA+                     | USD        | Less than one year | 180,211                        |
| Barclays Bank, Plc                                   | 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     | 51,938                         |
| 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, Plc                            | Japan                | Triparty Collateral   | Government Bond    | AA                      | EUR        | Above one year     | 1,243,886                      |
| Nomura International, Plc                            | Japan                | Triparty Collateral   | Government Bond    | A+                      | JPY        | Above one year     | 6,158,798                      |
| Nomura International, Plc                            | 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 | 160,945                        |
| 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, Plc                                   | United Kingdom       | Triparty Collateral   | Government Bond    | AAA                     | EUR        | Above one year     | 22,838                         |
| Barclays Bank, Plc                                   | United Kingdom       | Triparty Collateral   | Government Bond    | AAA                     | EUR        | Less than one year | 60,187                         |
| Barclays Bank, Plc                                   | United Kingdom       | Triparty Collateral   | Government Bond    | AA                      | GBP        | Above one year     | 17                             |
| Barclays Bank, Plc                                   | United Kingdom       | Triparty Collateral   | Government Bond    | AA+                     | EUR        | Above one year     | 1,805                          |
| Barclays Bank, Plc                                   | United Kingdom       | Triparty Collateral   | Government Bond    | AA+                     | USD        | Above one year     | 48,809                         |
| Barclays Bank, Plc                                   | United Kingdom       | Triparty Collateral   | Government Bond    | AA+                     | USD        | Less than one year | 23,503                         |
| Barclays Bank, Plc                                   | 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>#</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     | 462,917                        |
| 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     | 166,803                        |
| 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    | AA+                     | 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, Plc                            | Japan                | Bilateral 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                 | Above one year     | 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 | 239,686                        |
| 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                     | GBP                 | N/C                | 67,703                         |
| Natixis                                       | France               | Triparty Collateral   | Equity             | N/C                     | EUR                 | N/C                | 81,016                         |
| Natixis                                       | France               | Triparty Collateral   | Equity             | N/C                     | USD                 | N/C                | 40,504                         |
| Natixis                                       | France               | Triparty Collateral   | Equity             | N/C                     | JPY                 | N/C                | 40,426                         |
| Natixis                                       | France               | Triparty Collateral   | Equity             | N/C                     | SEK                 | N/C                | 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                 | N/C                | 70,525                         |
| 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                 | N/C                | 59,962                         |
| HSBC Bank PLC, London                         | United Kingdom       | Triparty Collateral   | Equity             | N/C                     | EUR                 | N/C                | 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    | AA+                     | JPY                 | Above one year     | 12,591,316                     |
| 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                 | N/C                | 618,184                        |
| J.P. Morgan Chase Bank, New York              | United States        | Triparty Collateral   | Equity             | N/C                     | JPY                 | N/C                | 231,025                        |
| J.P. Morgan Chase Bank, New York              | United States        | Triparty Collateral   | Equity             | N/C                     | HKD                 | N/C                | 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                 | N/C                | 1,698,275                      |
| HSBC Bank PLC, London                         | United Kingdom       | Triparty Collateral   | Equity             | N/C                     | EUR                 | N/C                | 1,018,841                      |
| HSBC Bank PLC, London                         | United Kingdom       | Triparty Collateral   | Government Bond    | AA                      | GBP                 | Above one year     | 1,345,792                      |
| HSBC Bank PLC, London                         | United Kingdom       | Triparty Collateral   | Government Bond    | AA+                     | USD                 | Above one year     | 2,691,455                      |
| 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                 | N/C                | 199,231                        |
| Natixis                                       | France               | Triparty Collateral   | Equity             | N/C                     | EUR                 | N/C                | 732,274                        |
| Natixis                                       | France               | Triparty Collateral   | Equity             | N/C                     | JPY                 | N/C                | 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    |          |        |                   |
|-----------------|----------|--------|-------------------|
| Return          | Currency | Amount | % overall returns |
| To sub-fund     | USD      | 7,171  | 75%               |
| To Third Party* | USD      | 2,390  | 25%               |

| Asia Pacific ex Japan Equity High Dividend |          |        |                   |
|--------------------------------------------|----------|--------|-------------------|
| Return                                     | Currency | Amount | % overall returns |
| To sub-fund                                | USD      | 52,142 | 75%               |
| To Third Party*                            | USD      | 17,381 | 25%               |

| Euroland Growth |          |        |                   |
|-----------------|----------|--------|-------------------|
| Return          | Currency | Amount | % overall returns |
| To sub-fund     | EUR      | 14,813 | 75%               |
| To Third Party* | EUR      | 4,938  | 25%               |

| Global Emerging Markets Equity |          |        |                   |
|--------------------------------|----------|--------|-------------------|
| Return                         | Currency | Amount | % overall returns |
| To sub-fund                    | USD      | 62,366 | 75%               |
| To Third Party*                | USD      | 20,789 | 25%               |

| Hong Kong Equity |          |        |                   |
|------------------|----------|--------|-------------------|
| Return           | Currency | Amount | % overall returns |
| To sub-fund      | USD      | 8,395  | 75%               |
| To Third Party*  | USD      | 2,798  | 25%               |

| Frontier Markets |          |        |                   |
|------------------|----------|--------|-------------------|
| Return           | Currency | Amount | % overall returns |
| To sub-fund      | USD      | 461    | 75%               |
| To Third Party*  | USD      | 154    | 25%               |

| Economic Scale US Equity |          |        |                   |
|--------------------------|----------|--------|-------------------|
| Return                   | Currency | Amount | % overall returns |
| To sub-fund              | USD      | 45,287 | 75%               |
| To Third Party*          | USD      | 15,096 | 25%               |

| Asia Bond       |          |         |                   |
|-----------------|----------|---------|-------------------|
| Return          | Currency | Amount  | % overall returns |
| To sub-fund     | USD      |         | 75%               |
| To Third Party* | USD      | 120,825 | 25%               |

| Euro Bond Total Return |          |        |                   |
|------------------------|----------|--------|-------------------|
| Return                 | Currency | Amount | % overall returns |
| To sub-fund            | EUR      | 9,627  | 75%               |
| To Third Party*        | EUR      | 3,209  | 25%               |

| GEM Debt Total Return |          |        |                   |
|-----------------------|----------|--------|-------------------|
| Return                | Currency | Amount | % overall returns |
| To sub-fund           | USD      | 3,188  | 75%               |
| To Third Party*       | USD      | 1,063  | 25%               |

| Asia ex Japan Equity |          |        |                   |
|----------------------|----------|--------|-------------------|
| Return               | Currency | Amount | % overall returns |
| To sub-fund          | USD      | 20,435 | 75%               |
| To Third Party*      | USD      | 6,812  | 25%               |

| Chinese Equity  |          |        |                   |
|-----------------|----------|--------|-------------------|
| Return          | Currency | Amount | % overall returns |
| To sub-fund     | USD      | 44,400 | 75%               |
| To Third Party* | USD      | 14,800 | 25%               |

| Euroland Value  |          |        |                   |
|-----------------|----------|--------|-------------------|
| Return          | Currency | Amount | % overall returns |
| To sub-fund     | EUR      | 20,803 | 75%               |
| To Third Party* | EUR      | 6,934  | 25%               |

| Global Real Estate Equity |          |        |                   |
|---------------------------|----------|--------|-------------------|
| Return                    | Currency | Amount | % overall returns |
| To sub-fund               | USD      | 79,315 | 75%               |
| To Third Party*           | USD      | 26,438 | 25%               |

| BRIC Equity     |          |        |                   |
|-----------------|----------|--------|-------------------|
| Return          | Currency | Amount | % overall returns |
| To sub-fund     | USD      | 4,474  | 75%               |
| To Third Party* | USD      | 1,491  | 25%               |

| Global Equity Volatility Focused |          |        |                   |
|----------------------------------|----------|--------|-------------------|
| Return                           | Currency | Amount | % overall returns |
| To sub-fund                      | USD      | 11,653 | 75%               |
| To Third Party*                  | USD      | 3,884  | 25%               |

| Indian Equity   |          |        |                   |
|-----------------|----------|--------|-------------------|
| Return          | Currency | Amount | % overall returns |
| To sub-fund     | USD      | 10,199 | 75%               |
| To Third Party* | USD      | 3,400  | 25%               |

| Asia High Yield Bond |          |         |                   |
|----------------------|----------|---------|-------------------|
| Return               | Currency | Amount  | % overall returns |
| To sub-fund          | USD      |         | 75%               |
| To Third Party*      | USD      | 587,295 | 25%               |

| Euro Credit Bond |          |        |                   |
|------------------|----------|--------|-------------------|
| Return           | Currency | Amount | % overall returns |
| To sub-fund      | EUR      | 25,424 | 75%               |
| To Third Party*  | EUR      | 8,475  | 25%               |

| Global Bond Total Return |          |        |                   |
|--------------------------|----------|--------|-------------------|
| Return                   | Currency | Amount | % overall returns |
| To sub-fund              | USD      | 15,468 | 75%               |
| To Third Party*          | USD      | 5,156  | 25%               |

| Asia ex Japan Equity Smaller Companies |          |         |                   |
|----------------------------------------|----------|---------|-------------------|
| Return                                 | Currency | Amount  | % overall returns |
| To sub-fund                            | USD      | 432,665 | 75%               |
| To Third Party*                        | USD      | 144,222 | 25%               |

| Euroland Equity Smaller Companies |          |        |                   |
|-----------------------------------|----------|--------|-------------------|
| Return                            | Currency | Amount | % overall returns |
| To sub-fund                       | EUR      | 15,478 | 75%               |
| To Third Party*                   | EUR      | 5,159  | 25%               |

| Europe Value    |          |        |                   |
|-----------------|----------|--------|-------------------|
| Return          | Currency | Amount | % overall returns |
| To sub-fund     | EUR      | 21,445 | 75%               |
| To Third Party* | EUR      | 7,148  | 25%               |

| Global Sustainable Long Term Dividend |          |        |                   |
|---------------------------------------|----------|--------|-------------------|
| Return                                | Currency | Amount | % overall returns |
| To sub-fund                           | USD      | 1,456  | 75%               |
| To Third Party*                       | USD      | 485    | 25%               |

| BRIC Markets Equity |          |        |                   |
|---------------------|----------|--------|-------------------|
| Return              | Currency | Amount | % overall returns |
| To sub-fund         | USD      | 975    | 75%               |
| To Third Party*     | USD      | 325    | 25%               |

| Brazil Equity   |          |        |                   |
|-----------------|----------|--------|-------------------|
| Return          | Currency | Amount | % overall returns |
| To sub-fund     | USD      | 9      | 75%               |
| To Third Party* | USD      | 3      | 25%               |

| Turkey Equity   |          |        |                   |
|-----------------|----------|--------|-------------------|
| Return          | Currency | Amount | % overall returns |
| To sub-fund     | EUR      | 9,803  | 75%               |
| To Third Party* | EUR      | 3,268  | 25%               |

| Euro Bond       |          |        |                   |
|-----------------|----------|--------|-------------------|
| Return          | Currency | Amount | % overall returns |
| To sub-fund     | EUR      | 9,366  | 75%               |
| To Third Party* | EUR      | 3,122  | 25%               |

| Euro High Yield Bond |          |         |                   |
|----------------------|----------|---------|-------------------|
| Return               | Currency | Amount  | % overall returns |
| To sub-fund          | EUR      | 305,309 | 75%               |
| To Third Party*      | EUR      | 101,770 | 25%               |

| Global Corporate Bond |          |         |                   |
|-----------------------|----------|---------|-------------------|
| Return                | Currency | Amount  | % overall returns |
| To sub-fund           | USD      | 383,698 | 75%               |
| 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)

| <b>Global Emerging Markets Bond</b>                           |          |         |                   | <b>Global Emerging Markets Local Debt</b>                   |          |         |                   | <b>Global Government Bond</b>                               |          |         |                   |
|---------------------------------------------------------------|----------|---------|-------------------|-------------------------------------------------------------|----------|---------|-------------------|-------------------------------------------------------------|----------|---------|-------------------|
| Return                                                        | Currency | Amount  | % overall returns | Return                                                      | Currency | Amount  | % overall returns | Return                                                      | Currency | Amount  | % overall returns |
| To sub-fund                                                   | USD      | 129,926 | 75%               | To sub-fund                                                 | USD      | 116,454 | 75%               | To sub-fund                                                 | USD      | 641,185 | 75%               |
| To Third Party*                                               | USD      | 43,309  | 25%               | To Third Party*                                             | USD      | 38,818  | 25%               | To Third Party*                                             | USD      | 213,728 | 25%               |
| <b>Global High Income Bond</b>                                |          |         |                   | <b>Global High Yield Bond</b>                               |          |         |                   | <b>Global Inflation Linked Bond</b>                         |          |         |                   |
| Return                                                        | Currency | Amount  | % overall returns | Return                                                      | Currency | Amount  | % overall returns | Return                                                      | Currency | Amount  | % overall returns |
| To sub-fund                                                   | USD      | 106,056 | 75%               | To sub-fund                                                 | USD      | 347,425 | 75%               | To sub-fund                                                 | USD      | 33,994  | 75%               |
| To Third Party*                                               | USD      | 35,352  | 25%               | To Third Party*                                             | USD      | 115,808 | 25%               | To Third Party*                                             | USD      | 11,331  | 25%               |
| <b>Global Short Duration Bond</b>                             |          |         |                   | <b>RMB Fixed Income</b>                                     |          |         |                   | <b>Singapore Dollar Income Bond</b>                         |          |         |                   |
| Return                                                        | Currency | Amount  | % overall returns | Return                                                      | Currency | Amount  | % overall returns | Return                                                      | Currency | Amount  | % overall returns |
| To sub-fund                                                   | USD      | 81,912  | 75%               | To sub-fund                                                 | USD      | 37,628  | 75%               | To sub-fund                                                 | SGD      | 81,751  | 75%               |
| To Third Party*                                               | USD      | 27,304  | 25%               | To Third Party*                                             | USD      | 12,543  | 25%               | To Third Party*                                             | SGD      | 27,250  | 25%               |
| <b>Ultra Short Duration Bond (launched as at 25 May 2021)</b> |          |         |                   | <b>US Dollar Bond</b>                                       |          |         |                   | <b>US High Yield Bond</b>                                   |          |         |                   |
| Return                                                        | Currency | Amount  | % overall returns | Return                                                      | Currency | Amount  | % overall returns | Return                                                      | Currency | Amount  | % overall returns |
| To sub-fund                                                   | USD      | 41      | 75%               | To sub-fund                                                 | USD      | 5,684   | 75%               | To sub-fund                                                 | USD      | 597     | 75%               |
| To Third Party*                                               | USD      | 14      | 25%               | To Third Party*                                             | USD      | 1,895   | 25%               | To Third Party*                                             | USD      | 199     | 25%               |
| <b>US Short Duration High Yield Bond**</b>                    |          |         |                   | <b>Global Credit Floating Rate Fixed Term Bond 2023 - 1</b> |          |         |                   | <b>Global Credit Floating Rate Fixed Term Bond 2023 - 2</b> |          |         |                   |
| Return                                                        | Currency | Amount  | % overall returns | Return                                                      | Currency | Amount  | % overall returns | Return                                                      | Currency | Amount  | % overall returns |
| To sub-fund                                                   | USD      | 25,197  | 75%               | To sub-fund                                                 | USD      | 16,286  | 75%               | To sub-fund                                                 | USD      | 22,351  | 75%               |
| To Third Party*                                               | USD      | 8,399   | 25%               | To Third Party*                                             | USD      | 5,429   | 25%               | To Third Party*                                             | USD      | 7,450   | 25%               |
| <b>Global Emerging Markets Multi-Asset Income</b>             |          |         |                   | <b>Managed Solutions - Asia Focused Conservative</b>        |          |         |                   | <b>Managed Solutions - Asia Focused Growth</b>              |          |         |                   |
| Return                                                        | Currency | Amount  | % overall returns | Return                                                      | Currency | Amount  | % overall returns | Return                                                      | Currency | Amount  | % overall returns |
| To sub-fund                                                   | USD      | 115     | 75%               | To sub-fund                                                 | USD      | 400     | 75%               | To sub-fund                                                 | USD      | 157     | 75%               |
| To Third Party*                                               | USD      | 38      | 25%               | To Third Party*                                             | USD      | 133     | 25%               | To Third Party*                                             | USD      | 52      | 25%               |
| <b>Managed Solutions - Asia Focused Income</b>                |          |         |                   | <b>Multi-Strategy Target Return</b>                         |          |         |                   | <b>US Income Focused</b>                                    |          |         |                   |
| Return                                                        | Currency | Amount  | % overall returns | Return                                                      | Currency | Amount  | % overall returns | Return                                                      | Currency | Amount  | % overall returns |
| To sub-fund                                                   | USD      | 183,285 | 75%               | To sub-fund                                                 | USD      | 2,889   | 75%               | To sub-fund                                                 | USD      | 13,250  | 75%               |
| To Third Party*                                               | USD      | 61,095  | 25%               | To Third Party*                                             | USD      | 963     | 25%               | 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% |
|                                            | AM3O 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% |

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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    |
| 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)% |
|                                   | XC          | EUR                     | (22.75)%                  | 16.49% | (8.11)% |
|                                   | ZC          | EUR                     | (22.19)%                  | 17.26% | (7.46)% |
| 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)% |

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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 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% |

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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 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%                     | -       | -      |
|                                      | AM3O AUD*     | AUD                     | 1.08%                     | -       | -      |
|                                      | AM3O EUR*     | EUR                     | 1.00%                     | -       | -      |
|                                      | AM3O GBP*     | GBP                     | 1.08%                     | -       | -      |
|                                      | AM3O 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% |

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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 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%    |

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 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%   |
|                                  | AM3O AUD     | AUD                     | (14.05)%                  | 11.37%   | 8.10%    |
|                                  | AM3O CAD     | CAD                     | (13.06)%                  | 11.71%   | 9.55%    |
|                                  | AM3O EUR     | EUR                     | (14.87)%                  | 11.06%   | 9.23%    |
|                                  | AM3O RMB     | RMB                     | (11.96)%                  | 15.08%   | 12.68%   |
|                                  | AM3O 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%   | -        |
|                                  | AM3O 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)%  |

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.

\*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)%                  | -       | -     |
|               | AM3O AUD*   | AUD                     | (13.53)%                  | -       | -     |
|               | AM3O EUR*   | EUR                     | (14.68)%                  | -       | -     |
|               | AM3O GBP*   | GBP                     | (13.51)%                  | -       | -     |
|               | AM3O HKD*   | HKD                     | (13.26)%                  | -       | -     |
|               | AM3O RMB*   | RMB                     | (12.52)%                  | -       | -     |
|               | AM3O 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%   |

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     |
| 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%    |

Past performance is not an indication of current or future performance. The performance data do not take the commissions on the issue and redemption

## 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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\* 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 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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\* 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 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%   |
|                              | ZBFX8.5H 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%   |
|                                                | AM3O AUD    | AUD                     | (39.16)%                  | 0.28%   | 5.92%   |
|                                                | AM3O EUR    | EUR                     | (5.61)%                   | (0.27)% | 5.10%   |
|                                                | AM3O RMB    | RMB                     | (86.86)%                  | 3.32%   | 8.24%   |
|                                                | AM3O 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%  |
|                              | AM3O 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%  |
|                                               | AM3O AUD    | AUD                     | (14.63)%                  | (6.14)% | 4.50%  |
|                                               | AM3O EUR    | EUR                     | (15.72)%                  | (6.54)% | 4.27%  |
|                                               | AM3O GBP    | GBP                     | (14.42)%                  | (5.92)% | 4.65%  |
|                                               | AM3O RMB    | RMB                     | (13.16)%                  | (3.18)% | 7.45%  |
|                                               | AM3O 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% |
|                                               | AM3ORMB     | 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%  |
|                                               | AM3O AUD    | AUD                     | (17.55)%                  | (5.27)% | 8.58%  |
|                                               | AM3O EUR    | EUR                     | (18.62)%                  | (5.68)% | 8.17%  |
|                                               | AM3O RMB    | RMB                     | (16.35)%                  | (2.32)% | 11.45% |
|                                               | AM3O 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%   |
|                              | XCH GBP     | GBP                     | (2.50)%                   | 0.39%   | 6.76%   |
|                              | ZCH GBP     | GBP                     | (1.87)%                   | 0.04%   | -       |
| 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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