

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



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

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

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

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

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

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

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

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

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

Statement of changes in the investment portfolio

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

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

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

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Board of Directors

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

Management and Administration

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

Management and Administration (continued)

Sub-Investment Advisers

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

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

Distributors

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

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

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

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

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

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

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

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

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

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

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

Management and Administration (continued)

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

Statement of Net Assets

as at 30 September 2023

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

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

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

Statement of Net Assets

as at 30 September 2023

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

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

Statement of Net Assets

as at 30 September 2023

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

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

Statement of Net Assets

as at 30 September 2023

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

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

Statement of Net Assets

as at 30 September 2023

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

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

Statement of Net Assets

as at 30 September 2023

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

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

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

Statement of Net Assets

as at 30 September 2023

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

TWO YEAR ASSET SUMMARY

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

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

Statement of Net Assets

as at 30 September 2023

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

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

Statement of Net Assets

as at 30 September 2023

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

TWO YEAR ASSET SUMMARY

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

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

Statement of Net Assets

as at 30 September 2023

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

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

Statement of Net Assets

as at 30 September 2023

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

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

Statement of Net Assets

as at 30 September 2023

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

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

Statement of Net Assets

as at 30 September 2023

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

TWO YEAR ASSET SUMMARY

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

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

Statement of Net Assets

as at 30 September 2023

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

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

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

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

Statement of Net Assets

as at 30 September 2023

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

TWO YEAR ASSET SUMMARY

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

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

Key Figures

as at 30 September 2023

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

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

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

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

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

Key Figures

as at 30 September 2023

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

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

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

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

Key Figures

as at 30 September 2023

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

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

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

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

Key Figures

as at 30 September 2023

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

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

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

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

Key Figures

as at 30 September 2023

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

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

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

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

Key Figures

as at 30 September 2023

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

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

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

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

Key Figures

as at 30 September 2023

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

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

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

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

Key Figures

as at 30 September 2023

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

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

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

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

Key Figures

as at 30 September 2023

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

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

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

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

Key Figures

as at 30 September 2023

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

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

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

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

Key Figures

as at 30 September 2023

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

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

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

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

Key Figures

as at 30 September 2023

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

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

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

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

Key Figures

as at 30 September 2023

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

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

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

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

Key Figures

as at 30 September 2023

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

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

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

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

Key Figures

as at 30 September 2023

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

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

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

Key Figures

as at 30 September 2023

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

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

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

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

Key Figures

as at 30 September 2023

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

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

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

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

Key Figures

as at 30 September 2023

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

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

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

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

Key Figures

as at 30 September 2023

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

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

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

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

Key Figures

as at 30 September 2023

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

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

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

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

Key Figures

as at 30 September 2023

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

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

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

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

Key Figures

as at 30 September 2023

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

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

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

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

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

Key Figures

as at 30 September 2023

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

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

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

Key Figures

as at 30 September 2023

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

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

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

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

Statement of Operations and Changes in Net Assets

for the period ended 30 September 2023

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

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

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

Statement of Operations and Changes in Net Assets

for the period ended 30 September 2023

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

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

Statement of Operations and Changes in Net Assets

for the period ended 30 September 2023

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

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

Statement of Operations and Changes in Net Assets

for the period ended 30 September 2023

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

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

Statement of Operations and Changes in Net Assets

for the period ended 30 September 2023

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

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

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

Statement of Operations and Changes in Net Assets

for the period ended 30 September 2023

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

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

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

Statement of Operations and Changes in Net Assets

for the period ended 30 September 2023

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

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

Statement of Operations and Changes in Net Assets

for the period ended 30 September 2023

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

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

Statement of Operations and Changes in Net Assets

for the period ended 30 September 2023

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

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

Statement of Operations and Changes in Net Assets

for the period ended 30 September 2023

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

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

Statement of Operations and Changes in Net Assets

for the period ended 30 September 2023

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

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

Statement of Operations and Changes in Net Assets

for the period ended 30 September 2023

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

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

Statement of Operations and Changes in Net Assets

for the period ended 30 September 2023

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

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

Statement of Operations and Changes in Net Assets

for the period ended 30 September 2023

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

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

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

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

Statement of Operations and Changes in Net Assets

for the period ended 30 September 2023

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

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

Statement of Operations and Changes in Net Assets

for the period ended 30 September 2023

| US Income Focused USD |
|--------------------------|
| 408,772,242 |
| |
| 8,140,339 |
| 460,764 |
| 291,730 |
| 8,892,833 |
| |
| (2,871,749) |
| (54,774) |
| (584,663) |
| - |
| - |
| (3,511,186) |
| 5,381,647 |
| |
| (8,318,111) |
| (3,916,503) |
| (101,096) |
| (6,954,063) |
| |
| 3,443,483 |
| (651,286) |
| (4,161,866) |
| 479,688,215 |
| (301,190,112) |
| (12,617,385) |
| - |
| 570,491,094 |

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

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| Global Bond | 167 | | |
| Global Bond Total Return | 172 | | |
| Global Corporate Bond | 177 | | |
| Global Emerging Markets Bond | 188 | | |
| Global Emerging Markets Corporate Sustainable Bond | 196 | | |
| Global Emerging Markets ESG Bond | 198 | | |
| Global Emerging Markets ESG Local Debt | 204 | | |
| Global Emerging Markets Local Debt | 208 | | |
| Global ESG Corporate Bond | 211 | | |
| Global Government Bond | 218 | | |
| Global Green Bond | 223 | | |
| Global High Income Bond | 226 | | |
| 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 | | | | | DELTA ELECTRONICS | | | | | | | |
| TRANSFERABLE SECURITIES ADMITTED TO AN OFFICIAL STOCK EXCHANGE LISTING | | | | | THAILAND | | | | | | | |
| SHARES | | | | | HOME PRODUCT CENTER | | | | | | | |
| HONG KONG | | | | | KASIKORNBANK | | | | | | | |
| AIA GROUP | 88,800 | HKD | 723,952 | 2.48 | MAJOR CINEPLEX GROUP | 1,486,500 | THB | 571,535 | 1.96 | | | |
| | | | | 723,952 | 2.48 | SCB X PCL | 51,200 | THB | 144,126 | 0.49 | | |
| INDONESIA | | | | | TOTAL SHARES | | | | | | | |
| AVIA AVIAN | 13,894,300 | IDR | 503,449 | 1.72 | | | | | 4,048,314 | 13.86 | | |
| BANK MANDIRI | 3,558,700 | IDR | 1,387,329 | 4.75 | | | | | 26,445,928 | 90.51 | | |
| BANK RAKYAT INDONESIA | 5,116,600 | IDR | 1,729,812 | 5.92 | DEPOSITARY RECEIPTS | | | | | | | |
| INDOFOOD CBP SUKSES | | | | | SINGAPORE | | | | | | | |
| MAKMUR | 725,800 | IDR | 520,106 | 1.78 | SEA LTD | 29,098 | USD | 1,301,554 | 4.45 | | | |
| TELEKOMUNIKASI | | | | | TOTAL DEPOSITARY RECEIPTS | | | | | | | |
| INDONESIA PERSERO "B" | 5,782,800 | IDR | 1,403,138 | 4.80 | | | | | 1,301,554 | 4.45 | | |
| UNILEVER INDONESIA | 1,654,000 | IDR | 400,256 | 1.37 | TOTAL TRANSFERABLE SECURITIES ADMITTED TO AN OFFICIAL STOCK EXCHANGE LISTING | | | | | | | |
| | | | | 5,944,090 | 20.34 | | | | | 27,747,482 | 94.96 | |
| MALAYSIA | | | | | TRANSFERABLE SECURITIES TRADED ON ANOTHER REGULATED MARKET | | | | | | | |
| CIMB GROUP HOLDINGS | 920,300 | MYR | 1,064,316 | 3.64 | SHARES | | | | | | | |
| IHH HEALTHCARE | 608,100 | MYR | 757,656 | 2.59 | THAILAND | | | | | | | |
| INARI AMERTON | 522,800 | MYR | 322,905 | 1.11 | AIRPORTS OF THAILAND | | | | | | | |
| MALAYSIA AIRPORTS HOLDINGS | 312,300 | MYR | 474,245 | 1.62 | | | | | 226,100 | THB | 433,106 | 1.48 |
| | | | | 2,619,122 | 8.96 | | | | | 433,106 | 1.48 | |
| PHILIPPINES | | | | | TOTAL SHARES | | | | | | | |
| BDO UNIBANK | 400,160 | PHP | 1,003,653 | 3.44 | | | | | 433,106 | 1.48 | | |
| GLOBE TELECOM | 22,040 | PHP | 698,489 | 2.39 | TOTAL TRANSFERABLE SECURITIES TRADED ON ANOTHER REGULATED MARKET | | | | | | | |
| INTERNATIONAL CONTAINER TERMINAL | 124,860 | PHP | 457,279 | 1.57 | | | | | 433,106 | 1.48 | | |
| SM PRIME HOLDINGS | 1,393,500 | PHP | 746,307 | 2.55 | COLLECTIVE INVESTMENT SCHEMES | | | | | | | |
| WILCON DEPOT | 1,053,700 | PHP | 409,739 | 1.40 | IRELAND | | | | | | | |
| | | | | 3,315,467 | 11.35 | HSBC GLOBAL LIQUIDITY FUND | | | | | | |
| SINGAPORE | | | | | TOTAL COLLECTIVE INVESTMENT SCHEMES | | | | | | | |
| CAPITALAND INVESTMENT | 313,900 | SGD | 712,939 | 2.44 | | | | | 618,995 | USD | 618,995 | 2.12 |
| CAPITAMALL REIT | 598,300 | SGD | 810,942 | 2.78 | | | | | 618,995 | 2.12 | | |
| DBS GROUP | 115,500 | SGD | 2,846,669 | 9.74 | TOTAL INVESTMENTS | | | | | | | |
| GRAB HOLDINGS | 232,761 | USD | 827,465 | 2.83 | | | | | 28,799,583 | 98.56 | | |
| OVERSEAS CHINESE BANKING CORP | 236,900 | SGD | 2,223,378 | 7.61 | OTHER NET ASSETS | | | | | | | |
| SATS | 322,100 | SGD | 613,569 | 2.10 | | | | | 419,482 | 1.44 | | |
| SINGAPORE 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 | | | | | | | |
| BUMRUNGRAD HOSPITAL FOREIGN | 124,800 | THB | 918,541 | 3.15 | | | | | 721,400 | THB | 767,710 | 2.63 |
| 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 | | | | |
| SHARES | | | | | KB FINANCIAL GROUP | | | | |
| CHINA | | | | | SAMSUNG ELECTRONICS | | | | |
| 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 | | | | |
| CONTEMPORARY AMPEREX TECHNOLOGY | 265,960 | CNY | 7,392,865 | 2.00 | | 3,057,000 | TWD | 9,848,918 | 2.66 |
| LI AUTO | 205,200 | HKD | 3,623,558 | 0.98 | MEDIATEK | | | | |
| MEITUAN DIANPING | 788,440 | HKD | 11,536,894 | 3.12 | | 303,000 | TWD | 6,899,057 | 1.86 |
| NARI TECHNOLOGY DEVELOPMENT | 1,937,845 | CNY | 5,887,252 | 1.59 | QUANTA COMPUTER | | | | |
| PING AN INSURANCE "H" | 1,979,000 | HKD | 11,332,974 | 3.06 | | 260,000 | TWD | 1,929,028 | 0.52 |
| SHENZHEN MINDRAY BIO MEDICAL ELECTRONICS | 160,101 | CNY | 5,914,096 | 1.60 | TAIWAN SEMICONDUCTOR MANUFACTURING | | | | |
| TENCENT HOLDINGS | 580,200 | HKD | 22,683,943 | 6.12 | | 1,912,849 | TWD | 30,991,466 | 8.38 |
| TRIP COM GROUP | 179,950 | HKD | 6,415,092 | 1.73 | UNIMICRON TECHNOLOGY | | | | |
| ZHEJIANG SANHUA | 1,504,846 | CNY | 6,119,061 | 1.65 | | 1,218,000 | TWD | 6,546,460 | 1.77 |
| | | | 121,227,708 | 32.75 | YAGEO CORP | | | | |
| | | | | | | 444,000 | TWD | 7,221,078 | 1.95 |
| | | | | | THAILAND | | | | |
| | | | | | CP ALL | | | | |
| | | | | | | 1,074,100 | THB | 1,784,636 | 0.48 |
| | | | | | TOTAL SHARES | | | | |
| | | | | | | | | 1,784,636 | 0.48 |
| | | | | | | | | 351,710,707 | 95.01 |
| | | | | | DEPOSITARY RECEIPTS | | | | |
| | | | | | SINGAPORE | | | | |
| | | | | | SEA LTD | | | | |
| | | | | | | 68,008 | USD | 3,041,998 | 0.82 |
| | | | | | TOTAL DEPOSITARY RECEIPTS | | | | |
| | | | | | | | | 3,041,998 | 0.82 |
| | | | | | PREFERRED SHARES | | | | |
| | | | | | SOUTH KOREA | | | | |
| | | | | | SAMSUNG ELECTRONICS | | | | |
| | | | | | | 65,631 | KRW | 2,650,726 | 0.72 |
| | | | | | TOTAL PREFERRED SHARES | | | | |
| | | | | | | | | 2,650,726 | 0.72 |
| | | | | | TOTAL TRANSFERABLE SECURITIES ADMITTED TO AN OFFICIAL STOCK EXCHANGE LISTING | | | | |
| | | | | | | | | 357,403,431 | 96.55 |
| | | | | | TRANSFERABLE SECURITIES TRADED ON ANOTHER REGULATED MARKET | | | | |
| | | | | | SHARES | | | | |
| | | | | | TAIWAN | | | | |
| | | | | | E INK HOLDINGS | | | | |
| | | | | | | 1,170,000 | TWD | 6,505,940 | 1.76 |
| | | | | | TOTAL SHARES | | | | |
| | | | | | | | | 6,505,940 | 1.76 |
| | | | | | TOTAL TRANSFERABLE SECURITIES TRADED ON ANOTHER REGULATED MARKET | | | | |
| | | | | | | | | 6,505,940 | 1.76 |
| | | | | | TOTAL INVESTMENTS | | | | |
| | | | | | | | | 363,909,371 | 98.31 |
| | | | | | OTHER NET ASSETS | | | | |
| | | | | | | | | 6,252,274 | 1.69 |
| | | | | | TOTAL NET ASSETS | | | | |
| | | | | | | | | 370,161,645 | 100.00 |
| | | | | | | | | 7,283,039 | 1.97 |
| | | | | | | | | 7,283,039 | 1.97 |

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

Portfolio of Investments and Other Net Assets

as at 30 September 2023

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

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

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

Portfolio of Investments and Other Net Assets

as at 30 September 2023

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

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

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

Portfolio of Investments and Other Net Assets

as at 30 September 2023

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

| Description | Quantity | Currency | Evaluation | % net assets | Description | Quantity | Currency | Evaluation | % net assets |
|---|------------|----------|-------------------|--------------|--|------------|----------|--------------------|---------------|
| INVESTMENTS | | | | | KB FINANCIAL GROUP | 260,509 | KRW | 10,675,965 | 2.83 |
| TRANSFERABLE SECURITIES ADMITTED TO AN OFFICIAL STOCK EXCHANGE LISTING | | | | | SAMSUNG ELECTRONICS | 214,288 | KRW | 10,862,086 | 2.88 |
| SHARES | | | | | SK SQUARE | 418,212 | KRW | 13,156,292 | 3.47 |
| AUSTRALIA | | | | | SK TELECOM | 229,472 | KRW | 8,842,852 | 2.34 |
| BHP BILLITON | 380,323 | AUD | 10,861,624 | 2.88 | | | | 49,793,980 | 13.18 |
| NATIONAL AUSTRALIA BANK | 905,110 | AUD | 16,981,470 | 4.50 | TAIWAN | | | | |
| SANTOS | 2,045,574 | AUD | 10,429,684 | 2.76 | KINSUS INTERCONNECT | | | | |
| SOUTH32 | 5,607,435 | AUD | 12,268,538 | 3.25 | TECHNOLOGY | 1,168,000 | TWD | 3,925,838 | 1.04 |
| TELSTRA CORP | 4,564,168 | AUD | 11,340,997 | 3.00 | MEDIATEK | 392,000 | TWD | 8,925,512 | 2.36 |
| | | | 61,882,313 | 16.39 | TAIWAN SEMICONDUCTOR | | | | |
| CHINA | | | | | MANUFACTURING | 1,693,161 | TWD | 27,432,140 | 7.26 |
| ALIBABA GROUP HOLDING | 947,400 | HKD | 10,354,825 | 2.74 | UNITED MICRO | | | | |
| BAIDU | 877,450 | HKD | 14,945,617 | 3.96 | ELECTRONICS | 4,118,000 | TWD | 5,766,131 | 1.53 |
| CHINA CONSTRUCTION BANK | | | | | | | | 46,049,621 | 12.19 |
| "H" | 19,785,400 | HKD | 11,166,132 | 2.96 | TOTAL SHARES | | | | |
| CHINA STATE CONSTRUCTION | | | | | | | | 333,218,505 | 88.23 |
| INTERNATIONAL | 8,272,000 | HKD | 8,703,088 | 2.30 | DEPOSITARY RECEIPTS | | | | |
| ICBC "H" | 7,740,955 | HKD | 3,726,246 | 0.99 | INDIA | | | | |
| PING AN INSURANCE "H" | 1,982,000 | HKD | 11,350,154 | 3.01 | HDFC BANK | 110,987 | USD | 6,568,211 | 1.74 |
| TINGYI | 11,552,000 | HKD | 16,136,530 | 4.26 | INFOSYS | 118,388 | USD | 2,041,009 | 0.54 |
| UNI-PRESIDENT CHINA | | | | | | | | 8,609,220 | 2.28 |
| HOLDINGS | 10,732,000 | HKD | 7,536,661 | 2.00 | TOTAL DEPOSITARY RECEIPTS | | | | |
| | | | 83,919,253 | 22.22 | | | | 8,609,220 | 2.28 |
| HONG KONG | | | | | PREFERRED SHARES | | | | |
| AIA GROUP | 2,211,600 | HKD | 18,030,307 | 4.78 | SOUTH KOREA | | | | |
| HK EXCHANGES | | | | | HYUNDAI MOTOR | 12,509 | KRW | 974,282 | 0.26 |
| & CLEARING | 158,000 | HKD | 5,902,922 | 1.56 | SAMSUNG ELECTRONICS | 351,409 | KRW | 14,192,819 | 3.76 |
| | | | 23,933,229 | 6.34 | | | | 15,167,101 | 4.02 |
| INDIA | | | | | TOTAL PREFERRED SHARES | | | | |
| INDIA GRID TRUST | 2,438,150 | INR | 4,039,153 | 1.07 | | | | 15,167,101 | 4.02 |
| INFOSYS | 303,972 | INR | 5,254,456 | 1.39 | TOTAL TRANSFERABLE SECURITIES | | | | |
| MINDSPACE BUSINESS | | | | | ADMITTED TO AN OFFICIAL STOCK | | | | |
| PARKS | 1,259,722 | INR | 4,743,759 | 1.26 | EXCHANGE LISTING | | | | |
| POWER GRID CORPORATION | | | | | | | | 356,994,826 | 94.53 |
| OF INDIA | 2,860,387 | INR | 6,880,463 | 1.82 | COLLECTIVE INVESTMENT SCHEMES | | | | |
| | | | 20,917,831 | 5.54 | IRELAND | | | | |
| INDONESIA | | | | | HSBC GLOBAL LIQUIDITY | | | | |
| TELEKOMUNIKASI | | | | | FUND | 11,677,911 | USD | 11,677,911 | 3.09 |
| INDONESIA PERSERO "B" | 71,154,100 | IDR | 17,264,825 | 4.57 | | | | 11,677,911 | 3.09 |
| | | | 17,264,825 | 4.57 | TOTAL COLLECTIVE INVESTMENT SCHEMES | | | | |
| LUXEMBOURG | | | | | TOTAL INVESTMENTS | | | | |
| L'OCCITANE INTERNATIONAL | 3,995,000 | HKD | 11,936,260 | 3.16 | | | | 368,672,737 | 97.62 |
| | | | 11,936,260 | 3.16 | OTHER NET ASSETS | | | | |
| SINGAPORE | | | | | TOTAL NET ASSETS | | | | |
| DBS GROUP | 710,900 | SGD | 17,521,193 | 4.64 | | | | 377,657,978 | 100.00 |
| | | | 17,521,193 | 4.64 | | | | | |
| SOUTH KOREA | | | | | | | | | |
| HYUNDAI MARINE & FIRE | | | | | | | | | |
| INSURANCE | 260,182 | KRW | 6,256,785 | 1.66 | | | | | |

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

Portfolio of Investments and Other Net Assets

as at 30 September 2023

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

| Description | Quantity | Currency | Evaluation | % net assets | Description | Quantity | Currency | Evaluation | % net assets |
|---|-----------|----------|------------|--------------|---|-----------|----------|-------------------|---------------|
| INVESTMENTS | | | | | NANJING BESTWAY INTELLIGENT CONTROL TECHNOLOGY | | | | |
| TRANSFERABLE SECURITIES ADMITTED TO AN OFFICIAL STOCK EXCHANGE LISTING | | | | | NANJING DEVELOP | | | | |
| SHARES | | | | | NANJING TANKER | | | | |
| CHINA | | | | | NANJING YUNHAI SPECIAL METALS | | | | |
| AGRICULTURAL BANK OF CHINA | 1,476,600 | CNY | 727,783 | 2.53 | NINGBO ORIENT WIRES & CABLES | 119,800 | CNY | 652,958 | 2.27 |
| BEIJING NEW BUILDING MATERIAL "A" | 149,900 | CNY | 616,712 | 2.14 | NORTH HUAJIN CHEMICAL INDUSTRIES | 279,588 | CNY | 225,460 | 0.78 |
| CHINA MERCHANTS PORT GROUP | 128,900 | CNY | 281,482 | 0.98 | PING AN INSURANCE | 170,007 | CNY | 1,124,217 | 3.90 |
| CHINA NATIONAL NUCLEAR POWER | 547,300 | CNY | 546,997 | 1.90 | POSTAL SAVINGS BANK OF CHINA | 1,051,200 | CNY | 715,283 | 2.48 |
| CHINA PACIFIC INSURANCE | 161,800 | CNY | 633,328 | 2.20 | SAIC MOTOR CORP | 326,200 | CNY | 660,970 | 2.29 |
| CHINA STATE CONSTRUCTION ENGINEERING CORP | 569,200 | CNY | 430,949 | 1.50 | SHANDONG NANSHAN ALUMINUM SHANGHAI | 423,100 | CNY | 181,890 | 0.63 |
| CHINA TELECOM | 418,900 | CNY | 332,067 | 1.15 | PHARMACEUTICAL | 256,400 | CNY | 634,677 | 2.20 |
| CITIC SECURITIES "A" | 171,700 | CNY | 509,173 | 1.77 | SHANGHAI SIYUAN ELECTRIC | 72,100 | CNY | 510,145 | 1.77 |
| CONTEMPORARY AMPEREX TECHNOLOGY | 37,100 | CNY | 1,031,265 | 3.58 | SHENGYI TECHNOLOGY | 232,300 | CNY | 488,514 | 1.70 |
| DONGGUAN AOHA1 TECHNOLOGY | 61,800 | CNY | 308,913 | 1.07 | SHENZHEN FUANNA BEDDING AND FURNISHING | 271,400 | CNY | 328,472 | 1.14 |
| GUANGXI LIUZHOU PHARMACEUTICAL | 59,000 | CNY | 174,317 | 0.61 | TCL CORP | 1,253,500 | CNY | 700,198 | 2.43 |
| GUOTAI JUNAN SECURITIES COMPANY | 431,400 | CNY | 858,778 | 2.98 | TITAN WIND ENERGY | | | | |
| HAITONG SECURITIES | 635,200 | CNY | 865,306 | 3.00 | SUZHOU | 204,900 | CNY | 362,163 | 1.26 |
| HBIS RESOURCES | 112,800 | CNY | 247,405 | 0.86 | TONGKUN GROUP | 219,000 | CNY | 442,255 | 1.54 |
| HEILAN HOME | 380,700 | CNY | 400,295 | 1.39 | TSINGHUA UNISPLENDOR | 91,000 | CNY | 293,655 | 1.02 |
| HISENSE VISUAL TECHNOLOGY COMPANY | 95,700 | CNY | 294,278 | 1.02 | XCMG CONSTRUCTION MACHINERY | 553,600 | CNY | 482,805 | 1.68 |
| HUATAI SECURITIES | 126,800 | CNY | 274,465 | 0.95 | YANTAI JEREH OILFIELD SERVICES | 166,900 | CNY | 728,697 | 2.53 |
| HUAYU AUTOMOTIVE SYSTEMS | 258,139 | CNY | 663,367 | 2.30 | YTO EXPRESS GROUP | 111,400 | CNY | 229,235 | 0.80 |
| INDUSTRIAL BANK | 219,500 | CNY | 489,544 | 1.70 | ZHEJIANG CONBA | 711,300 | CNY | 550,221 | 1.91 |
| JCET GROUP | 79,000 | CNY | 329,885 | 1.15 | PHARMACEUTICAL | | | | |
| JIANGSU CHANGSHU AUTOMOTIVE TRIM GROUP | 208,900 | CNY | 554,279 | 1.92 | ZHEJIANG DAHUA TECHNOLOGY | 54,900 | CNY | 167,390 | 0.58 |
| JIANGSU GENERAL SCIENCE TECHNOLOGY | 900,100 | CNY | 462,124 | 1.60 | ZHEJIANG WANMA | 164,700 | CNY | 239,697 | 0.83 |
| KWEICHOU MOUTAI | 6,000 | CNY | 1,477,441 | 5.12 | ZHONGMAN PETROLEUM AND NATURAL GAS GROUP | 246,200 | CNY | 734,483 | 2.55 |
| LONGI GREEN ENERGY TECHNOLOGY | 118,300 | CNY | 441,840 | 1.53 | ZTE CORPORATION | 78,900 | CNY | 353,017 | 1.23 |
| LONGYAN ZHUOYUE NEW ENERGY | 83,226 | CNY | 560,609 | 1.95 | | | | 27,803,707 | 96.51 |
| LUXSHARE PRECISION INDUSTRY | 253,535 | CNY | 1,035,099 | 3.59 | HONG KONG | | | | |
| MIDEA GROUP | 53,200 | CNY | 404,096 | 1.40 | CHINA MOBILE | 34,500 | CNY | 457,320 | 1.58 |
| MING YANG SMART ENERGY | 127,400 | CNY | 275,241 | 0.96 | CNOOC | 125,200 | CNY | 362,364 | 1.26 |
| | | | | | | | | 819,684 | 2.84 |
| | | | | | TOTAL SHARES | | | | |
| | | | | | | | | 28,623,391 | 99.35 |
| | | | | | TOTAL TRANSFERABLE SECURITIES ADMITTED TO AN OFFICIAL STOCK EXCHANGE LISTING | | | | |
| | | | | | | | | 28,623,391 | 99.35 |
| | | | | | TOTAL INVESTMENTS | | | | |
| | | | | | | | | 28,623,391 | 99.35 |
| | | | | | OTHER NET ASSETS | | | | |
| | | | | | | | | 186,861 | 0.65 |
| | | | | | TOTAL NET ASSETS | | | | |
| | | | | | | | | 28,810,252 | 100.00 |

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

Portfolio of Investments and Other Net Assets

as at 30 September 2023

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

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

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

Portfolio of Investments and Other Net Assets

as at 30 September 2023

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

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

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

Portfolio of Investments and Other Net Assets

as at 30 September 2023

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

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

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

Portfolio of Investments and Other Net Assets

as at 30 September 2023

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

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

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

Portfolio of Investments and Other Net Assets

as at 30 September 2023

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

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

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

Portfolio of Investments and Other Net Assets

as at 30 September 2023

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

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

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

Portfolio of Investments and Other Net Assets

as at 30 September 2023

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

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

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

Portfolio of Investments and Other Net Assets

as at 30 September 2023

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

| Description | Quantity | Currency | Evaluation | % net assets | Description | Quantity | Currency | Evaluation | % net assets |
|---|----------|----------|-------------------|--------------|---|----------|----------|-------------------|--------------|
| INVESTMENTS | | | | | PRUDENTIAL | | | | |
| TRANSFERABLE SECURITIES ADMITTED TO AN OFFICIAL STOCK EXCHANGE LISTING | | | | | RECKITT BENCKISER | | | | |
| SHARES | | | | | REED ELSEVIER | | | | |
| AUSTRIA | | | | | RIO TINTO | | | | |
| ERSTE BANK | 27,987 | EUR | 916,574 | 1.32 | SSE | 37,748 | GBP | 702,795 | 1.02 |
| OMV | 50,652 | EUR | 2,286,432 | 3.31 | WHITBREAD | 24,437 | GBP | 979,241 | 1.42 |
| | | | 3,203,006 | 4.63 | | | | 16,891,386 | 24.41 |
| BELGIUM | | | | | IRELAND | | | | |
| KBC GROUP | 37,436 | EUR | 2,218,457 | 3.20 | BANK OF IRELAND GROUP | 88,439 | EUR | 821,421 | 1.19 |
| SOLVAY | 9,210 | EUR | 965,208 | 1.40 | CRH | 28,974 | EUR | 1,458,552 | 2.11 |
| | | | 3,183,665 | 4.60 | SMURFIT KAPPA | 22,768 | EUR | 715,826 | 1.03 |
| DENMARK | | | | | ITALY | | | | |
| NOVO NORDISK | 22,122 | DKK | 1,910,202 | 2.76 | ENEL | 164,201 | EUR | 954,172 | 1.38 |
| | | | 1,910,202 | 2.76 | | | | 954,172 | 1.38 |
| FRANCE | | | | | JERSEY | | | | |
| AIR LIQUIDE | 5,803 | EUR | 927,668 | 1.34 | FERGUSON NEWCO | 7,716 | GBP | 1,211,077 | 1.75 |
| ALSTOM | 34,822 | EUR | 790,808 | 1.14 | | | | 1,211,077 | 1.75 |
| AXA | 47,944 | EUR | 1,353,219 | 1.96 | NETHERLANDS | | | | |
| CAP GEMINI | 7,156 | EUR | 1,190,758 | 1.72 | HEINEKEN | 20,758 | EUR | 1,732,878 | 2.50 |
| GDF SUEZ | 55,273 | EUR | 802,011 | 1.16 | ING GROEP | 162,532 | EUR | 2,041,727 | 2.96 |
| GROUPE OTUNNEL | 61,047 | EUR | 917,842 | 1.33 | KONINKLIJKE KPN | 554,090 | EUR | 1,730,423 | 2.50 |
| SAINT GOBAIN | 26,720 | EUR | 1,522,773 | 2.20 | | | | 5,505,028 | 7.96 |
| SEB | 9,594 | EUR | 854,346 | 1.23 | SPAIN | | | | |
| THALES | 5,871 | EUR | 781,430 | 1.13 | ACTIV DE CONSTR Y SERVICE | 27,219 | EUR | 923,541 | 1.33 |
| TOTAL | 24,850 | EUR | 1,545,669 | 2.24 | GRIFOLS "A" | 91,875 | EUR | 1,137,412 | 1.65 |
| VERALLIA SASU | 24,259 | EUR | 907,772 | 1.31 | INDUSTRIA DE DISENO | | | 1,031,510 | 1.49 |
| | | | 11,594,296 | 16.76 | TEXTIL | 29,271 | EUR | 3,092,463 | 4.47 |
| GERMANY | | | | | SWEDEN | | | | |
| ALLIANZ | 6,973 | EUR | 1,574,503 | 2.28 | VOLVO AB "B" | 41,806 | SEK | 820,494 | 1.19 |
| BMW | 9,225 | EUR | 891,043 | 1.29 | | | | 820,494 | 1.19 |
| COMMERZBANK | 187,035 | EUR | 2,002,210 | 2.89 | SWITZERLAND | | | | |
| DEUTSCHE POST | 21,691 | EUR | 837,056 | 1.21 | NOVARTIS | 17,814 | CHF | 1,730,370 | 2.50 |
| DEUTSCHE TELEKOM | 67,348 | EUR | 1,341,033 | 1.94 | UBS GROUP | 81,443 | CHF | 1,905,434 | 2.76 |
| SAP | 10,449 | EUR | 1,285,854 | 1.86 | | | | 3,635,804 | 5.26 |
| SIEMENS | 10,713 | EUR | 1,458,896 | 2.11 | TOTAL SHARES | | | | |
| THYSSENKRUPP NUCERA AG & CO | 52,631 | EUR | 978,410 | 1.41 | TOTAL TRANSFERABLE SECURITIES ADMITTED TO AN OFFICIAL STOCK EXCHANGE LISTING | | | | |
| | | | 10,369,005 | 14.99 | 65,366,397 94.49 | | | | |
| GREAT BRITAIN | | | | | TRANSFERABLE SECURITIES TRADED ON ANOTHER REGULATED MARKET | | | | |
| ANGLO AMERICAN | 49,791 | GBP | 1,310,732 | 1.89 | SHARES | | | | |
| ASTRAZENECA | 19,302 | GBP | 2,478,847 | 3.58 | BELGIUM | | | | |
| BARCLAYS | 821,962 | GBP | 1,511,004 | 2.18 | ANHEUSER BUSCH INBEV | 30,900 | EUR | 1,623,177 | 2.34 |
| BP | 239,250 | GBP | 1,467,874 | 2.12 | | | | 1,623,177 | 2.34 |
| CRODA INTERNATIONAL | 14,567 | GBP | 823,032 | 1.19 | | | | | |
| INFORMA | 135,201 | GBP | 1,178,010 | 1.70 | | | | | |

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

Portfolio of Investments and Other Net Assets

as at 30 September 2023

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

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

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

Portfolio of Investments and Other Net Assets

as at 30 September 2023

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

| Description | Quantity | Currency | Evaluation | % net assets | Description | Quantity | Currency | Evaluation | % net assets |
|---|-----------|------------|--------------------|---------------------|---|----------|--------------------|--------------------|--------------|
| INVESTMENTS | | | | | MEXICO | | | | |
| TRANSFERABLE SECURITIES ADMITTED TO AN OFFICIAL STOCK EXCHANGE LISTING | | | | | GRUPO FINANCIERO BANORTE "O" | | | | |
| | | | | | 437,700 | MXN | | 3,690,296 | 0.95 |
| | | | | | | | | 3,690,296 | 0.95 |
| SHARES | | | | | SAUDI ARABIA | | | | |
| BRAZIL | | | | | TADAWUL | | | | |
| B3 SA BRASIL BOLSA BALCAO | 1,709,300 | BRL | 4,234,660 | 1.09 | 128,566 | SAR | | 6,616,070 | 1.70 |
| | | | 4,234,660 | 1.09 | | | | 6,616,070 | 1.70 |
| CHINA | | | | | SOUTH AFRICA | | | | |
| ALIBABA GROUP HOLDING | 1,711,416 | HKD | 18,705,314 | 4.81 | MTN GROUP | | | | |
| BAIDU | 400,494 | HKD | 6,821,619 | 1.75 | 1,466,971 | ZAR | | 8,774,853 | 2.25 |
| BYD "H" | 186,500 | HKD | 5,762,751 | 1.48 | | | | 8,774,853 | 2.25 |
| CHINA CONSTRUCTION BANK "H" | 5,963,000 | HKD | 3,365,292 | 0.86 | SOUTH KOREA | | | | |
| CHINA LONGYUAN POWER "H" | 7,564,000 | HKD | 6,586,755 | 1.69 | HYUNDAI MOTOR | | | | |
| CIMC ENRIC HOLDING | 7,760,000 | HKD | 6,767,341 | 1.74 | 71,796 | KRW | | 10,167,642 | 2.61 |
| CONTEMPORARY AMPEREX TECHNOLOGY | 273,040 | CNY | 7,589,668 | 1.95 | 527,567 | KRW | | 26,741,947 | 6.87 |
| ESTUN AUTOMATION "A" | 1,442,493 | CNY | 4,356,678 | 1.12 | 112,394 | KRW | | 9,553,573 | 2.45 |
| MEITUAN DIANPING | 685,820 | HKD | 10,035,301 | 2.58 | | | | 46,463,162 | 11.93 |
| NARI TECHNOLOGY DEVELOPMENT | 1,856,478 | CNY | 5,640,055 | 1.45 | TAIWAN | | | | |
| NIO COM | 241,771 | USD | 2,160,224 | 0.55 | CHROMA ATE | | | | |
| PING AN INSURANCE "H" | 1,616,500 | HKD | 9,257,075 | 2.38 | 1,042,000 | TWD | | 8,909,156 | 2.29 |
| SHENZHEN MINDRAY BIO MEDICAL ELECTRONICS | 169,746 | CNY | 6,270,380 | 1.61 | HON HAI PRECISION INDUSTRIES | | | | |
| TENCENT HOLDINGS | 452,200 | HKD | 17,679,557 | 4.54 | 3,221,000 | TWD | | 10,377,287 | 2.67 |
| WEICHAI POWER "H" | 4,167,000 | HKD | 5,671,740 | 1.46 | 299,000 | TWD | | 6,807,980 | 1.75 |
| | | | 116,669,750 | 29.97 | 1,836,000 | TWD | | 29,746,378 | 7.63 |
| GREAT BRITAIN | | | | | | | | 55,840,801 | 14.34 |
| AIRTEL AFRICA | | | | | TURKEY | | | | |
| 5,387,230 | GBP | 8,212,652 | 2.11 | TURKCELL ILETISM | | | | | |
| ANGLO AMERICAN | | | | | HIZMETLERI | | | | |
| 371,674 | ZAR | 10,384,515 | 2.67 | 3,042,555 | TRY | | 5,898,661 | 1.52 | |
| XINYI SOLAR HOLDINGS | | | | | | | | 5,898,661 | 1.52 |
| 6,887,839 | HKD | 5,153,666 | 1.32 | TOTAL SHARES | | | | | |
| | | | 23,750,833 | 6.10 | | | | 350,613,981 | 90.05 |
| INDIA | | | | | DEPOSITARY RECEIPTS | | | | |
| BANDHAN BANK | | | | | BRAZIL | | | | |
| 3,274,233 | INR | 9,920,335 | 2.55 | BANCO BRADESCO | | | | | |
| HINDUSTAN UNILEVER | | | | | 2,769,559 | USD | | 7,934,787 | 2.03 |
| 313,992 | INR | 9,322,821 | 2.39 | CENTRAIS ELECTRICAS | | | | | |
| INFOSYS | | | | | 891,006 | USD | | 6,486,524 | 1.67 |
| 232,681 | INR | 4,022,121 | 1.03 | | | | 14,421,311 | 3.70 | |
| RELIANCE INDUSTRIES | | | | | CHINA | | | | |
| 632,486 | INR | 17,860,757 | 4.59 | BAIDU | | | | | |
| SHRIRAM TRANSPORT FINANCE | | | | | 14,744 | USD | | 1,996,927 | 0.51 |
| 695,452 | INR | 16,074,129 | 4.13 | | | | 1,996,927 | 0.51 | |
| | | | 57,200,163 | 14.69 | INDIA | | | | |
| INDONESIA | | | | | INFOSYS | | | | |
| BANK RAKYAT INDONESIA | | | | | 193,352 | USD | | 3,333,388 | 0.86 |
| 34,831,801 | IDR | 11,775,876 | 3.02 | | | | 3,333,388 | 0.86 | |
| | | | 11,775,876 | 3.02 | TURKEY | | | | |
| KENYA | | | | | TURKCELL ILETISM | | | | |
| SAFARICOM | | | | | 229,750 | USD | | 1,094,759 | 0.28 |
| 44,414,308 | KES | 4,375,499 | 1.12 | | | | 1,094,759 | 0.28 | |
| | | | 4,375,499 | 1.12 | TOTAL DEPOSITARY RECEIPTS | | | | |
| LUXEMBOURG | | | | | TOTAL TRANSFERABLE SECURITIES ADMITTED TO AN OFFICIAL STOCK EXCHANGE LISTING | | | | |
| GLOBANT | | | | | | | | 20,846,385 | 5.35 |
| 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 | | | | |
| SHARES | | | | | 14,449 EUR | | | | |
| | | | | | 443,639 1.51 | | | | |
| | | | | | 443,639 1.51 | | | | |
| | | | | | NETHERLANDS | | | | |
| AUSTRALIA | | | | | ADVANCED METALLURGICAL | | | | |
| BRAMBLES | 74,026 | AUD | 684,158 | 2.33 | 8,888 | EUR | 270,448 | 0.92 | |
| | | | | | ADYEN | | | | |
| | | | | | 235 EUR | | | | |
| | | | | | 176,229 0.60 | | | | |
| BELGIUM | | | | | ASML HOLDING | | | | |
| ELIA GROUP | 3,489 | EUR | 343,355 | 1.17 | 1,544 | EUR | 917,400 | 3.12 | |
| | | | | | 1,364,077 4.64 | | | | |
| | | | | | NORWAY | | | | |
| | | | | | ADEVINTA ASA "B" | | | | |
| | | | | | 71,862 NOK | | | | |
| | | | | | 715,186 2.43 | | | | |
| | | | | | NORSK HYDRO | | | | |
| | | | | | 97,086 NOK | | | | |
| | | | | | 613,126 2.09 | | | | |
| | | | | | TOMRA SYSTEMS | | | | |
| | | | | | 20,802 NOK | | | | |
| | | | | | 238,793 0.81 | | | | |
| | | | | | 1,567,105 5.33 | | | | |
| | | | | | SPAIN | | | | |
| CANADA | | | | | CELLNEX TELECOM | | | | |
| SHOPIFY | 7,141 | CAD | 394,445 | 1.34 | 7,649 | EUR | 267,894 | 0.91 | |
| STANTEC | 11,550 | USD | 756,179 | 2.57 | | | | | |
| | | | | | 267,894 0.91 | | | | |
| | | | | | SWEDEN | | | | |
| | | | | | TELIASONERA | | | | |
| | | | | | 114,854 SEK | | | | |
| | | | | | 237,865 0.81 | | | | |
| | | | | | 237,865 0.81 | | | | |
| | | | | | SWITZERLAND | | | | |
| DENMARK | | | | | ON HOLDING AG | | | | |
| NOVOZYMES | 9,695 | DKK | 391,891 | 1.33 | 14,302 | USD | 401,743 | 1.37 | |
| | | | | | 391,891 1.33 | | | | |
| | | | | | UNITED STATES | | | | |
| FINLAND | | | | | ADVANCED DRAINAGE | | | | |
| MARIMEKKO | 13,571 | EUR | 151,873 | 0.52 | 6,266 | USD | 717,144 | 2.44 | |
| VALMET CORP | 20,368 | EUR | 468,599 | 1.59 | 2,015 | USD | 603,130 | 2.05 | |
| | | | | | SYSTEMS | | | | |
| | | | | | 4,601 USD | | | | |
| | | | | | 968,049 3.29 | | | | |
| | | | | | ANSYS | | | | |
| | | | | | 530 EUR | | | | |
| | | | | | 242,944 0.83 | | | | |
| | | | | | AUTODESK | | | | |
| | | | | | 2,262 EUR | | | | |
| | | | | | 947,899 3.22 | | | | |
| | | | | | CINTAS | | | | |
| | | | | | 26,089 EUR | | | | |
| | | | | | 759,874 2.59 | | | | |
| | | | | | CISCO SYSTEMS | | | | |
| | | | | | 16,440 USD | | | | |
| | | | | | 885,130 3.01 | | | | |
| | | | | | COPART | | | | |
| | | | | | 11,180 USD | | | | |
| | | | | | 487,001 1.66 | | | | |
| | | | | | CROWN HOLDING | | | | |
| | | | | | 3,661 USD | | | | |
| | | | | | 326,342 1.11 | | | | |
| | | | | | BMW | | | | |
| | | | | | 6,415 EUR | | | | |
| | | | | | 656,028 2.23 | | | | |
| | | | | | MUENCHENER RUECK | | | | |
| | | | | | 1,606 EUR | | | | |
| | | | | | 628,960 2.14 | | | | |
| | | | | | 1,284,988 4.37 | | | | |
| | | | | | GREAT BRITAIN | | | | |
| | | | | | SEGRO REIT | | | | |
| | | | | | 27,435 GBP | | | | |
| | | | | | 242,169 0.82 | | | | |
| | | | | | SSE | | | | |
| | | | | | 28,401 GBP | | | | |
| | | | | | 559,837 1.91 | | | | |
| | | | | | 802,006 2.73 | | | | |
| | | | | | IRELAND | | | | |
| | | | | | KINGSPAN GROUP | | | | |
| | | | | | 6,460 EUR | | | | |
| | | | | | 488,069 1.66 | | | | |
| | | | | | 488,069 1.66 | | | | |
| | | | | | ITALY | | | | |
| | | | | | AQUAFIL | | | | |
| | | | | | 25,936 EUR | | | | |
| | | | | | 70,846 0.24 | | | | |
| | | | | | 70,846 0.24 | | | | |
| | | | | | JAPAN | | | | |
| | | | | | AJINOMOTO | | | | |
| | | | | | 20,800 JPY | | | | |
| | | | | | 803,426 2.73 | | | | |
| | | | | | CANON | | | | |
| | | | | | 21,400 JPY | | | | |
| | | | | | 516,984 1.76 | | | | |
| | | | | | KURITA WATER INDUSTRIES | | | | |
| | | | | | 11,700 JPY | | | | |
| | | | | | 408,804 1.39 | | | | |
| | | | | | MITSUBISHI ELECTRIC | | | | |
| | | | | | 31,500 JPY | | | | |
| | | | | | 390,307 1.33 | | | | |
| | | | | | SUMITOMO CHEMICAL | | | | |
| | | | | | 129,700 JPY | | | | |
| | | | | | 353,747 1.20 | | | | |
| | | | | | 2,473,268 8.41 | | | | |
| | | | | | TOTAL SHARES | | | | |
| | | | | | 12,194,861 41.49 | | | | |
| | | | | | 27,040,760 91.99 | | | | |

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

Portfolio of Investments and Other Net Assets

as at 30 September 2023

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

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

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

Portfolio of Investments and Other Net Assets

as at 30 September 2023

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

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

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

Portfolio of Investments and Other Net Assets

as at 30 September 2023

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

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

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

Portfolio of Investments and Other Net Assets

as at 30 September 2023

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

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

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

Portfolio of Investments and Other Net Assets

as at 30 September 2023

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

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

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

Portfolio of Investments and Other Net Assets

as at 30 September 2023

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

| Description | Quantity | Currency | Evaluation | % net assets | Description | Quantity | Currency | Evaluation | % net assets |
|---|-------------|----------|-------------------|--------------|---|-----------|----------|--------------------|--------------|
| INVESTMENTS | | | | | SWITZERLAND | | | | |
| TRANSFERABLE SECURITIES ADMITTED TO AN OFFICIAL STOCK EXCHANGE LISTING | | | | | FLUGHAFEN ZUERICH | 52,267 | CHF | 10,050,028 | 1.81 |
| | | | | | | | | 10,050,028 | 1.81 |
| | | | | | UNITED STATES | | | | |
| SHARES | | | | | AMERICAN TOWER | 188,388 | USD | 31,159,374 | 5.60 |
| AUSTRALIA | | | | | ATMOS ENERGY | 116,225 | USD | 12,331,473 | 2.22 |
| TRANSURBAN GROUP | 361,152 | AUD | 2,957,880 | 0.53 | CHENIERE ENERGY | 139,656 | USD | 23,170,327 | 4.16 |
| | | | 2,957,880 | 0.53 | CROWN CASTLE REIT | 246,261 | USD | 22,981,077 | 4.13 |
| BRAZIL | | | | | CSX | 413,049 | USD | 12,837,563 | 2.31 |
| ECORODOVIAS | | | | | DOMINION RESOURCES | 247,619 | USD | 11,028,950 | 1.98 |
| INFRAESTRUTURA E LOGISTICA | 6,331,800 | BRL | 9,917,948 | 1.78 | EDISON INTERNATIONAL | 297,523 | USD | 18,907,587 | 3.40 |
| | | | 9,917,948 | 1.78 | EVERSOURCE ENERGY | 252,689 | USD | 14,749,457 | 2.65 |
| CANADA | | | | | EXELON | 329,211 | USD | 12,485,327 | 2.24 |
| ENBRIDGE | 240,229 | CAD | 8,034,878 | 1.44 | NISOURCE | 772,073 | USD | 19,162,852 | 3.44 |
| GIBSON ENERGY | 1,041,397 | CAD | 14,881,502 | 2.67 | PINNACLE WEST CAPITAL | | | | |
| KEYERA | 725,699 | CAD | 17,031,383 | 3.06 | PUBLIC SERVICE | 128,918 | USD | 9,516,727 | 1.71 |
| PEMBINA PIPELINE CORP | 763,358 | CAD | 23,036,246 | 4.15 | ENTERPRISE GROUP | 92,127 | USD | 5,236,499 | 0.94 |
| | | | 62,984,009 | 11.32 | SEMPRA | 308,290 | USD | 21,025,378 | 3.78 |
| CHINA | | | | | TARGA RESOURCES | 236,230 | USD | 20,254,360 | 3.64 |
| CHINA TOWER CORP | 108,808,000 | HKD | 10,419,760 | 1.87 | WILLIAMS COMPANIES | 978,937 | USD | 33,097,859 | 5.95 |
| ENN ENERGY HOLDINGS | 1,326,100 | HKD | 11,005,893 | 1.98 | | | | 267,944,810 | 48.15 |
| ZHEJIANG EXPRESSWAY "H" | 11,292,000 | HKD | 8,420,141 | 1.51 | TOTAL SHARES | | | 509,995,104 | 91.66 |
| | | | 29,845,794 | 5.36 | DEPOSITARY RECEIPTS | | | | |
| FRANCE | | | | | MEXICO | | | | |
| VINCI | 169,045 | EUR | 18,835,476 | 3.39 | GRUPO AEROPORTUARIO DEL SURESTE | 27,161 | USD | 6,898,079 | 1.24 |
| | | | 18,835,476 | 3.39 | | | | 6,898,079 | 1.24 |
| GREAT BRITAIN | | | | | TOTAL DEPOSITARY RECEIPTS | | | 6,898,079 | 1.24 |
| NATIONAL GRID | 2,036,316 | GBP | 24,372,076 | 4.38 | TOTAL TRANSFERABLE SECURITIES ADMITTED TO AN OFFICIAL STOCK EXCHANGE LISTING | | | 516,893,183 | 92.90 |
| PENNON GROUP | 397,388 | GBP | 2,871,388 | 0.52 | TRANSFERABLE SECURITIES TRADED ON ANOTHER REGULATED MARKET | | | | |
| | | | 27,243,464 | 4.90 | SHARES | | | | |
| HONG KONG | | | | | FRANCE | | | | |
| CHINA RESOURCES GAS GROUP | 3,741,500 | HKD | 10,963,875 | 1.97 | EIFFAGE | 180,854 | EUR | 17,298,229 | 3.11 |
| CHINA WATER AFFAIRS GROUP | 5,488,000 | HKD | 3,552,693 | 0.64 | | | | 17,298,229 | 3.11 |
| | | | 14,516,568 | 2.61 | ITALY | | | | |
| ITALY | | | | | ITALGAS | 1,806,825 | EUR | 9,320,019 | 1.68 |
| RAI WAY | 3,309,135 | EUR | 17,412,628 | 3.13 | | | | 9,320,019 | 1.68 |
| | | | 17,412,628 | 3.13 | NETHERLANDS | | | | |
| NETHERLANDS | | | | | FERROVIAL INTERNATIONAL | 257,915 | EUR | 7,932,611 | 1.43 |
| VOPAK KON | 491,465 | EUR | 16,884,988 | 3.03 | | | | 24,817,599 | 4.46 |
| | | | 24,817,599 | 4.46 | SPAIN | | | | |
| 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 | | | 39,036,436 | 7.02 |
| TRADED ON ANOTHER REGULATED MARKET | | | | |
| TOTAL INVESTMENTS | | | 555,929,619 | 99.92 |
| OTHER NET ASSETS | | | 449,506 | 0.08 |
| TOTAL NET ASSETS | | | 556,379,125 | 100.00 |

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

Portfolio of Investments and Other Net Assets

as at 30 September 2023

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

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

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

Portfolio of Investments and Other Net Assets

as at 30 September 2023

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

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

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

Portfolio of Investments and Other Net Assets

as at 30 September 2023

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

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

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

Portfolio of Investments and Other Net Assets

as at 30 September 2023

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

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

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

Portfolio of Investments and Other Net Assets

as at 30 September 2023

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

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

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

Portfolio of Investments and Other Net Assets

as at 30 September 2023

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

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

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

Portfolio of Investments and Other Net Assets

as at 30 September 2023

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

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

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

Portfolio of Investments and Other Net Assets

as at 30 September 2023

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

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

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

Portfolio of Investments and Other Net Assets

as at 30 September 2023

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

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

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

Portfolio of Investments and Other Net Assets

as at 30 September 2023

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

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

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

Portfolio of Investments and Other Net Assets

as at 30 September 2023

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

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

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

Portfolio of Investments and Other Net Assets

as at 30 September 2023

BRIC Equity

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

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

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

Portfolio of Investments and Other Net Assets

as at 30 September 2023

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

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

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

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

Portfolio of Investments and Other Net Assets

as at 30 September 2023

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

| Description | Quantity | Currency | Evaluation | % net assets | Description | Quantity | Currency | Evaluation | % net assets |
|---|----------|----------|------------|--------------|--------------------------------------|----------|----------|------------|--------------|
| INVESTMENTS | | | | | SHRIRAM TRANSPORT | | | | |
| TRANSFERABLE SECURITIES ADMITTED TO AN OFFICIAL STOCK EXCHANGE LISTING | | | | | FINANCE | | | | |
| | | | | | 77,206 INR 1,784,479 4.52 | | | | |
| | | | | | STATE BANK OF INDIA | | | | |
| | | | | | 88,312 INR 636,541 1.61 | | | | |
| | | | | | ZOMATO | | | | |
| | | | | | 1,132,252 INR 1,383,934 3.51 | | | | |
| | | | | | 11,826,937 29.99 | | | | |
| SHARES | | | | | TOTAL SHARES | | | | |
| | | | | | 28,629,748 72.60 | | | | |
| BRAZIL | | | | | DEPOSITARY RECEIPTS | | | | |
| B3 SA BRASIL BOLSA | | | | | BRAZIL | | | | |
| BALCAO | | | | | VALE | | | | |
| | 349,100 | BRL | 864,869 | 2.19 | | 203,024 | USD | 2,731,688 | 6.93 |
| CENTRAIS ELECTRICAS | | | | | 2,731,688 6.93 | | | | |
| BRASILEIRAS | | | | | CHINA | | | | |
| | 126,600 | BRL | 926,508 | 2.35 | ALIBABA GROUP HOLDING | | | | |
| HAPVIDA PARTICIPACOES E | | | | | 2,466 USD 214,542 0.54 | | | | |
| INVESTIMENTOS | | | | | BAIDU | | | | |
| | 476,422 | BRL | 440,708 | 1.12 | | 7,102 | USD | 961,895 | 2.44 |
| LOCALIZA RENT A CAR | | | | | 1,176,437 2.98 | | | | |
| | 91,100 | BRL | 1,058,028 | 2.68 | INDIA | | | | |
| LOCALIZA RENT A CAR | | | | | ICICI BANK | | | | |
| | 667 | BRL | 1,539 | 0.00 | | 26,932 | USD | 623,745 | 1.58 |
| LOJAS RENNER | | | | | INFOSYS | | | | |
| | 179,800 | BRL | 488,548 | 1.24 | | 36,896 | USD | 636,087 | 1.61 |
| PETRO RIO | | | | | 1,259,832 3.19 | | | | |
| | 28,200 | BRL | 264,467 | 0.67 | TOTAL DEPOSITARY RECEIPTS | | | | |
| PETROBRAS | | | | | 5,167,957 13.10 | | | | |
| | 40,741 | BRL | 306,217 | 0.78 | PREFERRED SHARES | | | | |
| WEG | | | | | BRAZIL | | | | |
| | 162,800 | BRL | 1,181,676 | 3.00 | BANCO BRADESCO | | | | |
| 5,532,560 14.03 | | | | | 431,435 BRL 1,232,622 3.13 | | | | |
| CHINA | | | | | ITAU UNIBANCO BANCO | | | | |
| ALIBABA GROUP HOLDING | | | | | MULTIPLA | | | | |
| | 159,932 | HKD | 1,748,013 | 4.42 | | 332,600 | BRL | 1,807,464 | 4.58 |
| BYD "H" | | | | | PETROBRAS | | | | |
| | 6,500 | HKD | 200,847 | 0.51 | | 263,931 | BRL | 1,819,232 | 4.61 |
| CHINA CONSTRUCTION BANK | | | | | 4,859,318 12.32 | | | | |
| "H" | | | | | 4,859,318 12.32 | | | | |
| | 450,000 | HKD | 253,963 | 0.64 | TOTAL PREFERRED SHARES | | | | |
| CHINA LONGYUAN POWER "H" | | | | | TOTAL TRANSFERABLE SECURITIES | | | | |
| | 683,000 | HKD | 594,759 | 1.51 | ADMITTED TO AN OFFICIAL STOCK | | | | |
| CIMC ENRIC HOLDING | | | | | EXCHANGE LISTING | | | | |
| | 758,000 | HKD | 661,037 | 1.68 | 38,657,023 98.02 | | | | |
| CONTEMPORARY AMPEREX | | | | | OTHER TRANSFERABLE SECURITIES | | | | |
| TECHNOLOGY | | | | | SHARES | | | | |
| | 27,680 | CNY | 769,418 | 1.95 | NETHERLANDS | | | | |
| ESTUN AUTOMATION "A" | | | | | YANDEX* | | | | |
| | 134,100 | CNY | 405,014 | 1.03 | | 7,899 | USD | - | 0.00 |
| MEITUAN DIANPING | | | | | YANDEX (NL0009805522)* | | | | |
| | 76,820 | HKD | 1,124,073 | 2.85 | | 32,469 | RUB | - | 0.00 |
| NARI TECHNOLOGY | | | | | - 0.00 | | | | |
| DEVELOPMENT | | | | | RUSSIAN FEDERATION | | | | |
| | 261,915 | CNY | 795,708 | 2.02 | MAGNIT* | | | | |
| NIO COM | | | | | 13,547 RUB - 0.00 | | | | |
| | 35,976 | USD | 321,446 | 0.82 | ROSNEFT OIL* | | | | |
| PING AN INSURANCE "H" | | | | | 193,000 RUB - 0.00 | | | | |
| | 129,500 | HKD | 741,597 | 1.88 | SBERBANK* | | | | |
| SHENZHEN MINDRAY BIO | | | | | 286,420 RUB - 0.00 | | | | |
| MEDICAL ELECTRONICS | | | | | - 0.00 | | | | |
| | 17,470 | CNY | 645,338 | 1.64 | TOTAL SHARES | | | | |
| TENCENT HOLDINGS | | | | | - 0.00 | | | | |
| | 48,700 | HKD | 1,904,012 | 4.82 | - 0.00 | | | | |
| WEICHAI POWER "H" | | | | | - 0.00 | | | | |
| | 422,000 | HKD | 574,388 | 1.46 | - 0.00 | | | | |
| 10,739,613 27.23 | | | | | - 0.00 | | | | |
| GREAT BRITAIN | | | | | RUSSIAN FEDERATION | | | | |
| XINYI SOLAR HOLDINGS | | | | | MAGNIT* | | | | |
| | 709,194 | HKD | 530,638 | 1.35 | | 13,547 | RUB | - | 0.00 |
| 530,638 1.35 | | | | | ROSNEFT OIL* | | | | |
| INDIA | | | | | 193,000 RUB - 0.00 | | | | |
| BANDHAN BANK | | | | | SBERBANK* | | | | |
| | 382,523 | INR | 1,158,976 | 2.94 | | 286,420 | RUB | - | 0.00 |
| BHARTI AIRTEL | | | | | - 0.00 | | | | |
| | 74,626 | INR | 832,520 | 2.11 | - 0.00 | | | | |
| HDFC BANK | | | | | TOTAL SHARES | | | | |
| | 44,411 | INR | 816,275 | 2.07 | - 0.00 | | | | |
| HINDUSTAN UNILEVER | | | | | - 0.00 | | | | |
| | 32,108 | INR | 953,327 | 2.42 | - 0.00 | | | | |
| ICICI BANK | | | | | - 0.00 | | | | |
| | 18,417 | INR | 211,114 | 0.54 | - 0.00 | | | | |
| INFOSYS | | | | | - 0.00 | | | | |
| | 17,523 | INR | 302,902 | 0.77 | - 0.00 | | | | |
| MARUTI SUZUKI INDIA | | | | | - 0.00 | | | | |
| | 7,581 | INR | 968,663 | 2.46 | - 0.00 | | | | |
| RELIANCE INDUSTRIES | | | | | - 0.00 | | | | |
| | 98,382 | INR | 2,778,206 | 7.04 | - 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 Markets Equity (continued)
Statement of investments as at 30 September 2023
(expressed in USD)

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

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

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

Portfolio of Investments and Other Net Assets

as at 30 September 2023

Frontier Markets

Statement of investments as at 30 September 2023

(expressed in USD)

| Description | Quantity | Currency | Evaluation | % net assets | Description | Quantity | Currency | Evaluation | % net assets |
|---|------------|----------|-------------------|--------------|--|------------|----------|-------------------|--------------|
| INVESTMENTS | | | | | METROPOLITAN BANK & TRUST | | | | |
| TRANSFERABLE SECURITIES ADMITTED TO AN OFFICIAL STOCK EXCHANGE LISTING | | | | | PUREGOLD PRICE CLUB | | | | |
| SHARES | | | | | ROBINSONS RETAIL HOLDINGS | | | | |
| BANGLADESH | | | | | SSI GROUP | | | | |
| BRAC BANK | 4,484,901 | BDT | 1,456,321 | 0.43 | | | | | |
| SQUARE PHARMACEUTICALS | 193,148 | BDT | 367,551 | 0.11 | | | | | |
| | | | 1,823,872 | 0.54 | | | | 19,728,899 | 5.87 |
| EGYPT | | | | | QATAR | | | | |
| EGYPT KUWAIT HOLDING | 1,643,420 | EGP | 2,122,086 | 0.63 | QATAR GAS TRANSPORT | 6,709,636 | QAR | 6,857,101 | 2.04 |
| TALAAT MOSTAFA GROUP | 6,775,664 | EGP | 3,015,061 | 0.90 | QATAR INDUSTRIES | 1,635,411 | QAR | 6,141,777 | 1.83 |
| | | | 5,137,147 | 1.53 | QATAR NATIONAL BANK | 1,663,865 | QAR | 7,144,563 | 2.12 |
| GREAT BRITAIN | | | | | ROMANIA | | | | |
| GEORGIA CAPITAL | 26,491 | GBP | 321,897 | 0.10 | AQUILA PART PROD | 3,598,684 | RON | 666,134 | 0.20 |
| TBC BANK GROUP | 90,469 | GBP | 3,255,098 | 0.96 | BANCA TRANSILVANIA BRD-GROUPE SOCIETE GENERALE ROMANIAN BANK FOR DEVELOPMENT | 3,209,885 | RON | 14,921,970 | 4.44 |
| | | | 3,576,995 | 1.06 | OMV PETROM | 37,833,759 | RON | 4,532,904 | 1.35 |
| GREECE | | | | | SAUDI ARABIA | | | | |
| NATIONAL BANK OF GREECE | 1,176,637 | EUR | 6,767,890 | 2.01 | SOCIETATEA DE PRODUCERE A ENERGIEI ELECTRICE | 60,000 | RON | 1,515,071 | 0.45 |
| | | | 6,767,890 | 2.01 | | | | 22,626,779 | 6.73 |
| ICELAND | | | | | SAUDI ARABIA | | | | |
| ARION BANKI | 3,999,894 | ISK | 3,975,230 | 1.18 | ARABIAN CONTRACTING SERVICES | 292,538 | SAR | 16,065,374 | 4.78 |
| MAREL | 1,894,242 | ISK | 5,592,720 | 1.66 | ETIHAD ETISALAT | 253,934 | SAR | 3,036,160 | 0.90 |
| | | | 9,567,950 | 2.84 | JAHEZ INTERNATIONAL | 42,243 | SAR | 5,013,618 | 1.49 |
| INDONESIA | | | | | SAUDI ARABIA | | | | |
| BANK RAKYAT INDONESIA | 2,828,200 | IDR | 952,149 | 0.28 | LEEJAM SPORTS | 161,670 | SAR | 6,137,349 | 1.82 |
| | | | 952,149 | 0.28 | LUMI RENTAL | 23,646 | SAR | 526,994 | 0.16 |
| KENYA | | | | | SAUDI ARABIA | | | | |
| SAFARICOM | 16,852,044 | KES | 1,674,384 | 0.50 | NATIONAL COMMERCIAL BANK | 371,844 | SAR | 3,261,355 | 0.97 |
| | | | 1,674,384 | 0.50 | UNITED INTERNATIONAL TRANSPORTATION | 215,714 | SAR | 3,835,708 | 1.14 |
| KUWAIT | | | | | SLOVENIA | | | | |
| ALI ALGHANIM SONS AUTOMOTIVE | 825,032 | KWD | 3,093,703 | 0.92 | KRKA | 29,800 | EUR | 3,398,683 | 1.01 |
| GULF BANK OF KUWAIT | 4,753,495 | KWD | 4,041,278 | 1.20 | NOVA LJUBLJANSKA BANKA | 10,303 | EUR | 799,254 | 0.24 |
| MEZZAN HOLDING | 1,121,841 | KWD | 1,842,234 | 0.55 | | | | 4,197,937 | 1.25 |
| MOBILE TELECOMMUNICATIONS | 1,829,688 | KWD | 2,880,420 | 0.86 | UNITED ARAB EMIRATES | | | | |
| NATIONAL BANK OF KUWAIT | 1,407,494 | KWD | 4,122,159 | 1.22 | ABU DHABI ISLAMIC BANK | 1,700,406 | AED | 5,184,941 | 1.54 |
| | | | 15,979,794 | 4.75 | ADNOC DRILLING | 2,019,323 | AED | 2,210,065 | 0.66 |
| LUXEMBOURG | | | | | UNITED ARAB EMIRATES | | | | |
| GLOBALANT | 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 | | | | | UNITED ARAB EMIRATES | | | | |
| MCB GROUP | 255,345 | MUR | 1,882,093 | 0.56 | ALDAR PROPERTIES DUBAI ELECTRICITY & WATER AUTHORITY | 3,969,478 | AED | 6,214,045 | 1.85 |
| | | | 1,882,093 | 0.56 | EMAAR DEVELOPMENT | 3,547,136 | AED | 2,481,899 | 0.74 |
| PERU | | | | | UNITED ARAB EMIRATES | | | | |
| CREDICORP | 19,357 | USD | 2,504,409 | 0.74 | EMAAR PROPERTIES | 2,684,042 | AED | 4,998,257 | 1.49 |
| | | | 2,504,409 | 0.74 | EMIRATES NBD | 5,910,280 | AED | 12,390,017 | 3.67 |
| PHILIPPINES | | | | | UNITED ARAB EMIRATES | | | | |
| AYALA LAND | 6,907,900 | PHP | 3,578,280 | 1.06 | | 1,460,190 | AED | 7,115,994 | 2.12 |
| CEBU AIR | 758,100 | PHP | 443,944 | 0.13 | | | | 44,754,182 | 13.31 |
| | | | | | UNITED STATES | | | | |
| | | | | | LAUREATE EDUCATION | 472,676 | USD | 6,560,743 | 1.95 |
| | | | | | | | | 6,560,743 | 1.95 |

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

Portfolio of Investments and Other Net Assets

as at 30 September 2023

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

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

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

Portfolio of Investments and Other Net Assets

as at 30 September 2023

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

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

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

Portfolio of Investments and Other Net Assets

as at 30 September 2023

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

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

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

Portfolio of Investments and Other Net Assets

as at 30 September 2023

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

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

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

Portfolio of Investments and Other Net Assets

as at 30 September 2023

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

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

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

Portfolio of Investments and Other Net Assets

as at 30 September 2023

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

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

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

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

Portfolio of Investments and Other Net Assets

as at 30 September 2023

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

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

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

Portfolio of Investments and Other Net Assets

as at 30 September 2023

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

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

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

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

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

Portfolio of Investments and Other Net Assets

as at 30 September 2023

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

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

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

Portfolio of Investments and Other Net Assets

as at 30 September 2023

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

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

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

Portfolio of Investments and Other Net Assets

as at 30 September 2023

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

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

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

Portfolio of Investments and Other Net Assets

as at 30 September 2023

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

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

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

Portfolio of Investments and Other Net Assets

as at 30 September 2023

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

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

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

Portfolio of Investments and Other Net Assets

as at 30 September 2023

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

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

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

Portfolio of Investments and Other Net Assets

as at 30 September 2023

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

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

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

Portfolio of Investments and Other Net Assets

as at 30 September 2023

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

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

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

Portfolio of Investments and Other Net Assets

as at 30 September 2023

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

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

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

Portfolio of Investments and Other Net Assets

as at 30 September 2023

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

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

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

Portfolio of Investments and Other Net Assets

as at 30 September 2023

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

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

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

Portfolio of Investments and Other Net Assets

as at 30 September 2023

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

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

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

Portfolio of Investments and Other Net Assets

as at 30 September 2023

Russia Equity*

Statement of investments as at 30 September 2023

(expressed in USD)

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

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

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

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

Portfolio of Investments and Other Net Assets

as at 30 September 2023

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

| Description | Quantity | Currency | Evaluation | % net assets | Description | Quantity | Currency | Evaluation | % net assets |
|---|-----------|----------|------------|--------------|---|--------------|----------|------------|--------------|
| INVESTMENTS | | | | | TURKCELL ILETISM | | | | |
| TRANSFERABLE SECURITIES ADMITTED TO AN OFFICIAL STOCK EXCHANGE LISTING | | | | | HIZMETLERI | | | | |
| SHARES | | | | | TURKIYE IS BANKASI "C" | | | | |
| TURKEY | | | | | TURKIYE SIGORTA | | | | |
| AKBANK | 4,700,000 | TRY | 5,401,846 | 4.48 | YAPI KREDI BANK | 18,000,000 | TRY | 11,447,812 | 9.51 |
| AKSIGORTA | 500,000 | TRY | 135,053 | 0.11 | VE NAKLIYAT | 2,000,000 | TRY | 1,506,255 | 1.25 |
| ANADOLU EFES BIRACILIK | 700,000 | TRY | 2,529,833 | 2.10 | 110,691,755 | 91.90 | | | |
| ASELSAN ELEKTRONIK | | | | | 110,691,755 | 91.90 | | | |
| SANAYI VE TICARET | 3,700,000 | TRY | 5,200,921 | 4.32 | TOTAL SHARES | | | | |
| BIM BIRLESIK MAGAZALAR | 360,000 | TRY | 3,409,538 | 2.83 | TOTAL TRANSFERABLE SECURITIES ADMITTED TO AN OFFICIAL STOCK EXCHANGE LISTING | | | | |
| BIOTREND CEVRE VE ENERJİ YATIRIMLARI | 1,500,000 | TRY | 1,145,195 | 0.95 | 110,691,755 91.90 | | | | |
| ENERJISA ENERJİ | 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 FABRIK | 1,500,000 | TRY | 2,305,893 | 1.91 | TURKEY | | | | |
| FORD OTOMOTIV SANAYI | 30,000 | TRY | 872,643 | 0.72 | AG ANADOLU GRUBU | | | | |
| GALATA WIND ENERJİ | 2,200,001 | TRY | 2,489,111 | 2.07 | HOLDING | | | | |
| GARANTI BANKASI | 1,000,000 | TRY | 1,829,418 | 1.52 | AKCANSAN CIMENTO | | | | |
| GEN ILAC VE SAGLIK URUNLERI SANAYI VE TICARET | 200,000 | TRY | 433,066 | 0.36 | EBEBEK MAGAZACILIK | | | | |
| KARDEMİR KARABUK DEMİR KİMTEKS POLIURETAN SANAYI VE TICARET | 800,000 | TRY | 811,421 | 0.67 | OYAK CIMENTO | | | | |
| KİMTEKS POLIURETAN SANAYI VE TICARET | 600,000 | TRY | 1,764,303 | 1.46 | FABRIKALARI | | | | |
| KOC HOLDING | 900,000 | TRY | 4,533,235 | 3.76 | PANELSAN CATI CEPHE SISTEMLERİ | | | | |
| KOZA ALTIN İŞLETMELERİ | 100,000 | TRY | 98,878 | 0.08 | 650,000 TRY | | | | |
| LOGO YAZILIM SANAYI | 200,000 | TRY | 554,682 | 0.46 | 1,417,540 1.18 | | | | |
| MAVİ GİYİM SANAYI VE TICARET | 150,000 | TRY | 580,349 | 0.48 | 4,619,537 3.84 | | | | |
| MEDITERRANEA TIBBİ MALZEME SANAYI VE TICARET | 700,000 | TRY | 1,044,732 | 0.87 | TOTAL SHARES | | | | |
| MİGROS TİCARET | 750,000 | TRY | 9,470,078 | 7.86 | 4,619,537 3.84 | | | | |
| MLP SAĞLIK HİZMETLERİ | 300,000 | TRY | 1,478,004 | 1.23 | TOTAL TRANSFERABLE SECURITIES TRADED ON ANOTHER REGULATED MARKET | | | | |
| OTOKAR OTOMOTIV VE SAVUNMA SANAYI | 60,000 | TRY | 750,578 | 0.62 | TOTAL INVESTMENTS | | | | |
| PEGASUS HAVA TASİMACILIĞI | 180,000 | TRY | 5,113,067 | 4.25 | 115,311,292 95.74 | | | | |
| PETKİM PETROKİMYA HOLDİNG | 3,000,000 | TRY | 2,030,964 | 1.69 | OTHER NET ASSETS | | | | |
| SABANCI HOLDİNG | 1,100,000 | TRY | 2,264,378 | 1.88 | 5,132,599 4.26 | | | | |
| SOK MARKETLER TİCARET | 1,600,000 | TRY | 3,224,736 | 2.68 | TOTAL NET ASSETS | | | | |
| TAV HAVALİMANLARI | 50,000 | TRY | 214,810 | 0.18 | 120,443,891 100.00 | | | | |
| TOFAS TÜRK OTOMOBİL FABRİKASI | 500,000 | TRY | 5,116,168 | 4.25 | | | | | |
| TUPRAŞ-TÜRKİYE PETROL RAFİNE | 200,000 | TRY | 1,093,516 | 0.91 | | | | | |
| TÜRK HAVA YOLLARI | 1,000,000 | TRY | 8,371,911 | 6.95 | | | | | |
| TÜRK SİSE VE CAM FABRİKALARI | 300,000 | TRY | 564,846 | 0.47 | | | | | |
| TÜRK TELEKOMÜNİKASYON | 3,000,000 | TRY | 2,416,485 | 2.01 | | | | | |

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

Portfolio of Investments and Other Net Assets

as at 30 September 2023

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

| Description | Quantity/ Face value | Currency | Evaluation | % net assets | Description | Quantity/ Face value | Currency | Evaluation | % net assets |
|---|----------------------------|----------|------------------|-----------------|--|----------------------------|----------|------------|-----------------|
| INVESTMENTS | | | | | GEELY AUTOMOBILE | | | | |
| TRANSFERABLE SECURITIES ADMITTED TO AN OFFICIAL STOCK EXCHANGE LISTING | | | | | HOLDINGS 4% VRN PERP | | | | |
| | | | | | 1,549,000 | USD | | 1,483,098 | 0.39 |
| BONDS | | | | | GREENTOWN CHINA | | | | |
| | | | | | 250,000 | USD | | 193,273 | 0.05 |
| | | | | | HENGJIAN INTERNATIONAL INVEST- MENT 1.875% 23/06/2025 | | | | |
| | | | | | 821,000 | USD | | 765,012 | 0.20 |
| | | | | | HUARONG FINANCE 5.5% 16/01/2025 | | | | |
| | | | | | 550,000 | USD | | 520,853 | 0.14 |
| | | | | | HUARONG FINANCE II | | | | |
| | | | | | 3,492,000 | USD | | 3,025,763 | 0.79 |
| | | | | | HUARONG FINANCE II 5% 19/11/2025 | | | | |
| | | | | | 300,000 | USD | | 270,718 | 0.07 |
| | | | | | INDUSTRIAL AND COMMERCIAL BANK OF CHINA 4.875% 21/09/2025 | | | | |
| | | | | | 3,500,000 | USD | | 3,435,449 | 0.90 |
| | | | | | INVENTIVE GLOBAL INVESTMENTS | | | | |
| | | | | | 1,300,000 | USD | | 1,196,563 | 0.31 |
| | | | | | 1,500,000 | USD | | 1,293,634 | 0.34 |
| | | | | | LEVC FINANCE 1.375% 25/03/2024 | | | | |
| | | | | | 309,000 | USD | | 301,959 | 0.08 |
| | | | | | LONGFOR PROPERTIES 4.5% 16/01/2028 | | | | |
| | | | | | 2,070,000 | USD | | 1,168,822 | 0.31 |
| | | | | | RADIANCE HOLDINGS GROUP | | | | |
| | | | | | 825,000 | USD | | 457,875 | 0.12 |
| | | | | | REDCO PROPERTIES GROUP | | | | |
| | | | | | 973,000 | USD | | 47,590 | 0.01 |
| | | | | | REDCO PROPERTIES GROUP | | | | |
| | | | | | 203,788 | USD | | 7,392 | 0.00 |
| | | | | | REDSUN PROPERTIES GROUP | | | | |
| | | | | | 299,000 | USD | | 12,924 | 0.00 |
| | | | | | RONGSHI INTERNATIONAL | | | | |
| | | | | | 1,200,000 | USD | | 1,111,749 | 0.29 |
| | | | | | SANDS CHINA 3.75% 08/08/2031 | | | | |
| | | | | | 2,027,000 | USD | | 1,602,459 | 0.42 |
| | | | | | SF HOLDING INVESTMENT | | | | |
| | | | | | 4,300,000 | USD | | 3,610,039 | 0.94 |
| | | | | | SHENZHEN EXPRESSWAY | | | | |
| | | | | | 200,000 | USD | | 178,806 | 0.05 |
| | | | | | SHOUGANG GROUP 4% 23/05/2024 | | | | |
| | | | | | 1,200,000 | USD | | 1,183,132 | 0.31 |
| | | | | | SINOCHEM OFFSHORE | | | | |
| | | | | | 2,791,000 | USD | | 2,456,074 | 0.64 |
| | | | | | SINOPEC GROUP OVERSEAS DEVE- LOPMENT 2.7% 13/05/2030 | | | | |
| | | | | | 1,500,000 | USD | | 1,293,781 | 0.34 |
| | | | | | SINOPEC GROUP OVERSEAS DEVE- LOPMENT 2.95% 12/11/2029 | | | | |
| | | | | | 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 |
| | | | | | CANADA | | | | |
| | | | | | CNOOC FINANCE 4.875% 30/04/2044 | | | | |
| | 1,309,000 | USD | 1,140,559 | 0.30 | | | | | |
| | | | | | NEXEN 7.5% 30/07/2039 | | | | |
| | 1,407,000 | USD | 1,598,240 | 0.42 | | | | | |
| | | | 2,738,799 | 0.72 | | | | | |
| | | | | | CHINA | | | | |
| | | | | | ALIBABA GROUP HOLDING | | | | |
| | | | | | 4% 06/12/2037 | | | | |
| | 1,500,000 | USD | 1,165,774 | 0.31 | | | | | |
| | | | | | ALIBABA GROUP HOLDING | | | | |
| | | | | | 4.2% 06/12/2047 | | | | |
| | 3,443,000 | USD | 2,418,276 | 0.63 | | | | | |
| | | | | | BAIDU 3.425% 07/04/2030 | | | | |
| | 900,000 | USD | 775,092 | 0.20 | | | | | |
| | | | | | BAIDU 4.125% 30/06/2025 | | | | |
| | 2,000,000 | USD | 1,940,619 | 0.51 | | | | | |
| | | | | | BAIDU 4.375% 14/05/2024 | | | | |
| | 2,200,000 | USD | 2,179,991 | 0.57 | | | | | |
| | | | | | BANK OF CHINA 5% 13/11/2024 | | | | |
| | 6,500,000 | USD | 6,422,094 | 1.68 | | | | | |
| | | | | | CHALCO HONG KONG | | | | |
| | | | | | INVESTMENT 2.1% 28/07/2026 | | | | |
| | 691,000 | USD | 625,983 | 0.16 | | | | | |
| | | | | | CHINA CONSTRUCTION BANK | | | | |
| | | | | | CORP 2.45% VRN 24/06/2030 | | | | |
| | 4,300,000 | USD | 4,055,267 | 1.06 | | | | | |
| | | | | | CHINA HUADIAN OVERSEAS | | | | |
| | | | | | DEVELOPMENT 4% VRN PERP | | | | |
| | 800,000 | USD | 788,288 | 0.21 | | | | | |
| | | | | | CHINA HUANENG GROUP | | | | |
| | | | | | HONG KONG 2.85% VRN PERP | | | | |
| | 2,003,000 | USD | 1,990,039 | 0.52 | | | | | |
| | | | | | CHINA MENGNIU DAIRY | | | | |
| | | | | | 1.875% 17/06/2025 | | | | |
| | 1,900,000 | USD | 1,773,467 | 0.46 | | | | | |
| | | | | | CHINA MODERN DAIRY | | | | |
| | | | | | HOLDINGS 2.125% 14/07/2026 | | | | |
| | 1,000,000 | USD | 858,937 | 0.22 | | | | | |
| | | | | | CHINA OVERSEAS FINANCE | | | | |
| | | | | | 5.95% 08/05/2024 | | | | |
| | 1,916,000 | USD | 1,909,141 | 0.50 | | | | | |
| | | | | | CHINALCO CAPITAL | | | | |
| | | | | | HOLDINGS 4.1% VRN PERP | | | | |
| | 2,350,000 | USD | 2,303,320 | 0.60 | | | | | |
| | | | | | CICC HONG KONG FINANCE | | | | |
| | | | | | 2% 26/01/2026 | | | | |
| | 1,804,000 | USD | 1,660,681 | 0.43 | | | | | |
| | | | | | CNOOC FINANCE 5.75% 26/01/2041 | | | | |
| | 400,000 | USD | 389,681 | 0.10 | | | | | |
| | | | | | CONTEMPORARY RUIDING | | | | |
| | | | | | DEVELOPMENT 1.5% 09/09/2026 | | | | |
| | 800,000 | USD | 708,429 | 0.19 | | | | | |
| | | | | | CONTEMPORARY RUIDING | | | | |
| | | | | | DEVELOPMENT 1.875% 17/09/2025 | | | | |
| | 200,000 | USD | 185,480 | 0.05 | | | | | |
| | | | | | ENN CLEAN ENERGY | | | | |
| | | | | | INTERNATIONAL 3.375% 12/05/2026 | | | | |
| | 2,678,000 | USD | 2,459,568 | 0.64 | | | | | |

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

Portfolio of Investments and Other Net Assets

as at 30 September 2023

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

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

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

Portfolio of Investments and Other Net Assets

as at 30 September 2023

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

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

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

Portfolio of Investments and Other Net Assets

as at 30 September 2023

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

| Description | Quantity/ Face value | Currency | Evaluation | % net assets | Description | Quantity/ Face value | Currency | Evaluation | % net assets |
|--|----------------------------|----------|-------------------|-----------------|--|----------------------------|----------|-------------------|-----------------|
| PERUSAHAAN LISTRIK 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 PHILIPPINES 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% | | | | | TOTAL COLLECTIVE INVESTMENT SCHEMES | | | | |
| 10/12/2045 | 833,000 | USD | 503,239 | 0.13 | | | | 3,600,510 | 0.94 |
| PHILIPPINE (GOVT) 2.95% | | | | | OTHER TRANSFERABLE SECURITIES | | | | |
| 05/05/2045 | 7,696,000 | USD | 4,934,909 | 1.29 | BONDS | | | | |
| PHILIPPINES (GOVT) 3.2% | | | | | HONG KONG | | | | |
| 06/07/2046 | 399,000 | USD | 263,938 | 0.07 | YANGO JUSTICE INTERNATIONAL | | | | |
| PHILIPPINES (GOVT) 4.2% | | | | | 9.25% 15/04/2023** | 500,000 | USD | 7,500 | 0.00 |
| 29/03/2047 | 6,700,000 | USD | 5,218,914 | 1.37 | | | | 7,500 | 0.00 |
| | | | 10,921,000 | 2.86 | TOTAL BONDS | | | | |
| SINGAPORE | | | | | | | | 7,500 | 0.00 |
| BOC AVIATION 3.5% | | | | | TOTAL OTHER TRANSFERABLE SECURITIES | | | | |
| 18/09/2027 | 1,000,000 | USD | 922,952 | 0.24 | | | | 7,500 | 0.00 |
| TEMASEK FINANCIAL | | | | | TOTAL INVESTMENTS | | | | |
| 2.375% 02/08/2041 | 5,800,000 | USD | 3,997,317 | 1.05 | | | | 383,186,826 | 100.28 |
| | | | 4,920,269 | 1.29 | OTHER LIABILITIES | | | | |
| SOUTH KOREA | | | | | | | | (1,056,277) | (0.28) |
| HANA BANK 3.25% | | | | | TOTAL NET ASSETS | | | | |
| 30/03/2027 | 2,868,000 | USD | 2,663,159 | 0.69 | | | | 382,130,549 | 100.00 |

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

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

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

Portfolio of Investments and Other Net Assets

as at 30 September 2023

Asia ESG Bond

Statement of investments as at 30 September 2023

(expressed in USD)

| Description | Quantity/ Face value | Currency | Evaluation | % net assets | Description | Quantity/ Face value | Currency | Evaluation | % net assets |
|---|----------------------------|----------|------------------|-----------------|--------------------------------|----------------------------|----------|------------|-----------------|
| INVESTMENTS | | | | | STANDARD CHARTERED | | | | |
| TRANSFERABLE SECURITIES ADMITTED TO AN OFFICIAL STOCK EXCHANGE LISTING | | | | | 6.187% VRN 06/07/2027 | | | | |
| | 200,000 | USD | 199,441 | 0.45 | | 200,000 | USD | 199,441 | 0.45 |
| BONDS | | | | | STANDARD CHARTERED | | | | |
| | | | | | 6.296% 06/07/2034 | | | | |
| | 200,000 | USD | 193,561 | 0.44 | | 200,000 | USD | 193,561 | 0.44 |
| | | | | | STANDARD CHARTERED | | | | |
| | 200,000 | USD | 199,387 | 0.45 | | 200,000 | USD | 199,387 | 0.45 |
| | | | | | 1,383,816 3.12 | | | | |
| CHINA | | | | | HONG KONG | | | | |
| ALIBABA GROUP HOLDING | | | | | AIA GROUP 2.7% VRN PERP | 800,000 | USD | 702,422 | 1.57 |
| 4% 06/12/2037 | 200,000 | USD | 155,437 | 0.35 | AIA GROUP 5.625% | | | | |
| ALIBABA GROUP HOLDING | | | | | 25/10/2027 | 200,000 | USD | 201,929 | 0.46 |
| 4.2% 06/12/2047 | 400,000 | USD | 280,950 | 0.63 | AIRPORT AUTHORITY 2.5% | | | | |
| BAIDU 4.375% 14/05/2024 | 400,000 | USD | 396,362 | 0.89 | 12/01/2032 | 200,000 | USD | 162,242 | 0.37 |
| CCBL CAYMAN 1.6% | | | | | AIRPORT AUTHORITY 4.75% | | | | |
| 15/09/2026 | 500,000 | USD | 444,314 | 1.00 | 12/01/2028 | 200,000 | USD | 196,599 | 0.44 |
| CHINA CONSTRUCTION BANK | | | | | BANK OF EAST ASIA | | | | |
| CORP 2.45% VRN 24/06/2030 | 200,000 | USD | 188,617 | 0.43 | 4% VRN 29/05/2030 | 250,000 | USD | 229,832 | 0.52 |
| CHINA MENGNIU DAIRY | | | | | CELESTIAL MILES 5.75% | | | | |
| 1.875% 17/06/2025 | 200,000 | USD | 186,681 | 0.42 | VRN PERP | 400,000 | USD | 386,231 | 0.87 |
| CONTEMPORARY RUIDING DEVEL- | | | | | CHINA OVERSEA FINANCE | | | | |
| OPMENT 1.5% 09/09/2026 | 200,000 | USD | 177,107 | 0.40 | 6.375% 29/10/2043 | 200,000 | USD | 185,109 | 0.42 |
| CONTEMPORARY RUIDING DEVEL- | | | | | CHINA OVERSEAS GRAND OCEANS | | | | |
| OPMENT 1.875% 17/09/2025 | 200,000 | USD | 185,480 | 0.42 | FINANCE 2.45% 09/02/2026 | 200,000 | USD | 170,737 | 0.39 |
| GEELY AUTOMOBILE | | | | | CHINA RESOURCES LAND | | | | |
| HOLDINGS 4% VRN PERP | 400,000 | USD | 382,982 | 0.86 | 4.125% 26/02/2029 | 300,000 | USD | 269,142 | 0.61 |
| HUARONG FINANCE 5.5% | | | | | CK HUTCHISON INTERNATIONAL | | | | |
| 16/01/2025 | 200,000 | USD | 189,401 | 0.43 | 3.25% 11/04/2024 | 400,000 | USD | 394,609 | 0.89 |
| HUARONG FINANCE II 5% | | | | | CK HUTCHISON INTERNATIONAL | | | | |
| 19/11/2025 | 200,000 | USD | 180,478 | 0.41 | 4.875% 21/04/2033 | 200,000 | USD | 186,938 | 0.42 |
| LONGFOR GROUP HOLDINGS | | | | | CMB INTERNATIONAL LEASING | | | | |
| 3.375% 13/04/2027 | 400,000 | USD | 232,982 | 0.53 | MANAGEMENT 2% 04/02/2026 | 500,000 | USD | 456,597 | 1.03 |
| LONGFOR PROPERTIES 4.5% | | | | | CMB INTERNATIONAL LEASING MAN- | | | | |
| 16/01/2028 | 200,000 | USD | 112,930 | 0.25 | AGEMENT 2.75% 12/08/2030 | 200,000 | USD | 160,527 | 0.36 |
| SF HOLDING INVESTMENT | | | | | CNAC HK FINBRIDGE 3% | | | | |
| 2.875% 20/02/2030 | 200,000 | USD | 167,909 | 0.38 | 22/09/2030 | 300,000 | USD | 245,708 | 0.55 |
| SF HOLDING INVESTMENT | | | | | HKT CAPITAL 3.25% | | | | |
| 2021 3.125% 17/11/2031 | 300,000 | USD | 245,337 | 0.55 | 30/09/2029 | 500,000 | USD | 434,552 | 0.98 |
| TENCENT MUSIC ENTERTAINMENT | | | | | HKT CAPITAL NO 4 | | | | |
| 2.00% 03/09/2030 | 400,000 | USD | 304,724 | 0.69 | 3% 14/07/2026 | 200,000 | USD | 185,483 | 0.42 |
| YUNDA HOLDING INVESTMENT | | | | | HONG KONG (GOVT) 4% | | | | |
| 2.25% 19/08/2025 | 200,000 | USD | 178,812 | 0.40 | 07/06/2028 | 200,000 | USD | 193,889 | 0.44 |
| ZHONGSHENG GROUP | | | | | HONG KONG (GOVT) 4% | | | | |
| HOLDINGS 3% 13/01/2026 | 300,000 | USD | 273,939 | 0.62 | 07/06/2033 | 200,000 | USD | 187,631 | 0.42 |
| | | | 4,284,442 | 9.66 | HONG KONG (GOVT) 4.25% | | | | |
| | | | | | 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 7.45% 24/11/2033 | 200,000 | USD | 222,540 | 0.50 | INDONESIA (GOVT) 3.2% 23/09/2061 | 400,000 | USD | 238,778 | 0.54 |
| HUTCHISON WHAMPOA INTERNATIONAL 3.625% 31/10/2024 | 200,000 | USD | 195,169 | 0.44 | INDONESIA (GOVT) 3.7% 30/10/2049 | 200,000 | USD | 140,159 | 0.32 |
| ICBCIL FINANCE 2.25% 02/11/2026 | 200,000 | USD | 180,675 | 0.41 | INDONESIA (GOVT) 4.35% 11/01/2048 | 200,000 | USD | 159,572 | 0.36 |
| LENOVO GROUP 5.831% 27/01/2028 | 200,000 | USD | 196,737 | 0.44 | INDONESIA (GOVT) 4.625% 15/04/2043 | 500,000 | USD | 432,151 | 0.98 |
| LINK FINANCE 2.75% 19/01/2032 | 200,000 | USD | 159,773 | 0.36 | INDONESIA (GOVT) 5.25% 17/01/2042 | 400,000 | USD | 372,400 | 0.84 |
| NAN FUNG TREASURY 3.625% 27/08/2030 | 400,000 | USD | 322,972 | 0.73 | INDONESIA (GOVT) 5.25% 08/01/2047 | 200,000 | USD | 183,702 | 0.41 |
| RKPF OVERSEAS 5.9% 05/03/2025 | 200,000 | USD | 112,112 | 0.25 | PAKUWON JATI 4.875% 29/04/2028 | 200,000 | USD | 180,323 | 0.41 |
| SHANGHAI COMMERCIAL BANK 5% VRN 17/01/2029 | 250,000 | USD | 248,563 | 0.56 | PERTAMINA 6.45% 30/05/2044 | 200,000 | USD | 190,961 | 0.43 |
| SHANGHAI COMMERCIAL BANK 6.375% VRN 28/02/2033 | 250,000 | USD | 245,426 | 0.55 | PERTAMINA GEOTHERMAL ENERGY 5.15% 27/04/2028 | 200,000 | USD | 195,481 | 0.44 |
| SHUI ON DEVELOPMENT HOLDINGS 5.75% 12/11/2023 | 200,000 | USD | 187,831 | 0.42 | PERTAMINA PERSERO 4.70% 30/07/2049 | 200,000 | USD | 152,920 | 0.34 |
| VANKE REAL ESTATE HONG KONG 3.975% 09/11/2027 | 400,000 | USD | 282,940 | 0.64 | STAR ENGY GEOTHERMAL WAYANG WINDU 6.75% 24/04/2033 | 500,000 | USD | 390,892 | 0.88 |
| VANKE REAL ESTATE HONG KONG 4.2% 07/06/2024 | 200,000 | USD | 187,499 | 0.42 | TOWER BERSAMA INFRASTRUCTURE 2.75% 20/01/2026 | 200,000 | USD | 183,974 | 0.41 |
| WESTWOOD GROUP HOLDINGS 2.8% 20/01/2026 | 200,000 | USD | 181,124 | 0.41 | | | | 3,960,871 | 8.93 |
| WHARF REIC FINANCE 2.875% 07/05/2030 | 200,000 | USD | 166,239 | 0.37 | JAPAN | | | | |
| | | | 9,899,097 | 22.32 | DAI ICHI LIFE INSURANCE 5.1% VRN PERP | 200,000 | USD | 196,935 | 0.44 |
| INDIA | | | | | SUMITOMO MITSUI FINANCIAL 6.184% 13/07/2043 | 300,000 | USD | 289,083 | 0.66 |
| AXIS BANK 4.1% VRN PERP | 200,000 | USD | 173,343 | 0.39 | | | | 486,018 | 1.10 |
| BANK OF BARODA LONDON 3.875% 04/04/2024 | 200,000 | USD | 197,758 | 0.45 | MAURITIUS | | | | |
| HDFC BANK 5.686% 02/03/2026 | 200,000 | USD | 200,103 | 0.45 | CLEAN RENEWABLE POWER 4.25% 25/03/2027 | 200,000 | USD | 156,571 | 0.35 |
| RENEW POWER 5.875% 05/03/2027 | 291,000 | USD | 269,260 | 0.60 | DIAMOND 7.95% 28/07/2026 | 200,000 | USD | 197,389 | 0.45 |
| STATE BANK OF INDIA LONDON 4.875% 05/05/2028 | 200,000 | USD | 193,345 | 0.44 | GREENKO SOLAR MAURITIUS 5.95% 29/07/2026 | 400,000 | USD | 373,677 | 0.84 |
| | | | 1,033,809 | 2.33 | INDIA GREEN ENERGY HOLDINGS 5.375% 29/04/2024 | 250,000 | USD | 246,406 | 0.56 |
| | | | | | | | | 974,043 | 2.20 |
| | | | | | NETHERLANDS | | | | |
| | | | | | GREENKO DUTCH 3.85% 29/03/2026 | 200,000 | USD | 169,836 | 0.38 |

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

Portfolio of Investments and Other Net Assets

as at 30 September 2023

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

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

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

Portfolio of Investments and Other Net Assets

as at 30 September 2023

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

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

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

Portfolio of Investments and Other Net Assets

as at 30 September 2023

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

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

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

Portfolio of Investments and Other Net Assets

as at 30 September 2023

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

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

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

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

Portfolio of Investments and Other Net Assets

as at 30 September 2023

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

| Description | Quantity/ Face value | Currency | Evaluation | % net assets | Description | Quantity/ Face value | Currency | Evaluation | % net assets |
|---------------------------|----------------------------|----------|-------------------|-----------------|--|----------------------------|----------|--------------------|-----------------|
| HONG KONG | | | | | UNITED ARAB EMIRATES | | | | |
| STUDIO CITY 7% 15/02/2027 | 7,434,000 | USD | 7,049,013 | 0.99 | FIRST ABU DHABI BANK | | | | |
| | | | 7,049,013 | 0.99 | 6.32% VRN 04/04/2034 | 7,284,000 | USD | 7,284,737 | 1.02 |
| INDIA | | | | | TOTAL BONDS | | | | |
| HDFC BANK 3.7% VRN PERP | 11,200,000 | USD | 9,685,255 | 1.36 | | | | 7,284,737 | 1.02 |
| JSW HYDRO ENERGY 4.125% | | | | | TOTAL TRANSFERABLE SECURITIES | | | | |
| 18/05/2031 | 9,301,000 | USD | 6,512,581 | 0.92 | TRADED ON ANOTHER REGULATED MARKET | | | | |
| JSW STEEL 3.95% | | | | | | | | 124,081,869 | 17.43 |
| 05/04/2027 | 3,432,000 | USD | 3,019,854 | 0.42 | COLLECTIVE INVESTMENT SCHEMES | | | | |
| JSW STEEL 5.05% | | | | | IRELAND | | | | |
| 05/04/2032 | 5,550,000 | USD | 4,484,756 | 0.63 | HSBC GLOBAL LIQUIDITY | | | | |
| SHRIRAM TRANSPORT | | | | | FUND | 12,860,473 | USD | 12,860,473 | 1.81 |
| FINANCE 4.15% 18/07/2025 | 7,865,000 | USD | 7,441,562 | 1.05 | | | | 12,860,473 | 1.81 |
| SHRIRAM TRANSPORT | | | | | TOTAL COLLECTIVE INVESTMENT SCHEMES | | | | |
| FINANCE 4.4% 13/03/2024 | 6,500,000 | USD | 6,410,502 | 0.90 | | | | 12,860,473 | 1.81 |
| | | | 37,554,510 | 5.28 | OTHER TRANSFERABLE SECURITIES | | | | |
| MACAU | | | | | BONDS | | | | |
| WYNN MACAU 5.5% | | | | | CHINA | | | | |
| 15/01/2026 | 15,756,000 | USD | 14,732,159 | 2.07 | REDSUN PROPERTIES | | | | |
| | | | 14,732,159 | 2.07 | 10.5% 03/10/2022*** | 2,000,000 | USD | 111,960 | 0.02 |
| MAURITIUS | | | | | HONG KONG | | | | |
| CA MAGNUM HOLDINGS | | | | | YANGO JUSTICE INTERNATIONAL | | | | |
| 5.375% 31/10/2026 | 10,450,000 | USD | 9,287,391 | 1.31 | 9.25% 15/04/2023**** | 9,500,000 | USD | 142,500 | 0.02 |
| GREENKO WIND PROJECTS | | | | | YANGO JUSTICE INTERNATIONAL | | | | |
| MAURITIUS 5.5% 06/04/2025 | 12,675,000 | USD | 12,197,333 | 1.71 | 10.25% 15/09/2020***** | 11,470,000 | USD | 172,050 | 0.02 |
| INDIA CLEAN ENERGY | | | | | | | | 314,550 | 0.04 |
| HOLDINGS 4.5% 18/04/2027 | 7,447,000 | USD | 6,208,973 | 0.87 | INDONESIA | | | | |
| NETWORK 5.65% VRN PERP | 5,492,000 | USD | 5,339,479 | 0.75 | KAWASAN INDUSTRI JABABEKA | | | | |
| | | | 33,033,176 | 4.64 | TBK 7% 15/12/2027 | 6,749,000 | USD | 4,679,244 | 0.66 |
| MONGOLIA | | | | | UNITED STATES | | | | |
| MONGOLIA (GOVT) 8.75% | | | | | FLOURISH CENTURY 6.6% | | | | |
| 09/03/2024 | 3,600,000 | USD | 3,628,015 | 0.51 | 4/2/2022***** | 8,500,000 | USD | 478,125 | 0.07 |
| | | | 3,628,015 | 0.51 | | | | 478,125 | 0.07 |
| PAKISTAN | | | | | TOTAL BONDS | | | | |
| PAKISTAN (GOVT) 6.875% | | | | | TOTAL OTHER TRANSFERABLE SECURITIES | | | | |
| 05/12/2027 | 429,000 | USD | 220,270 | 0.03 | TOTAL INVESTMENTS | | | | |
| PAKISTAN (GOVT) 7.375% | | | | | OTHER NET ASSETS | | | | |
| 08/04/2031 | 422,000 | USD | 199,534 | 0.03 | TOTAL NET ASSETS | | | | |
| PAKISTAN (GOVT) 8.25% | | | | | | | | 701,848,278 | 98.64 |
| 15/04/2024 | 850,000 | USD | 699,060 | 0.10 | | | | 9,678,749 | 1.36 |
| | | | 1,118,864 | 0.16 | | | | 711,527,027 | 100.00 |
| SINGAPORE | | | | | | | | | |
| CONTINUUM ENERGY | | | | | | | | | |
| 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 | | | | | MALAYSIA (GOVT) 3.502% | | | | |
| TRANSFERABLE SECURITIES ADMITTED TO AN OFFICIAL STOCK EXCHANGE LISTING | | | | | 31/05/2027 | | | | |
| BONDS | | | | | 1,150,000 MYR 243,196 0.91 | | | | |
| INDONESIA | | | | | MALAYSIA (GOVT) 3.733% | | | | |
| INDONESIA (GOVT) 5.125% | | | | | 15/06/2028 | | | | |
| 15/04/2027 | 3,000,000,000 | IDR | 186,323 | 0.69 | 1,100,000 MYR 233,243 0.86 | | | | |
| INDONESIA (GOVT) 5.5% | | | | | MALAYSIA (GOVT) 3.882% | | | | |
| 15/04/2026 | 6,500,000,000 | IDR | 410,988 | 1.53 | 14/03/2025 | | | | |
| INDONESIA (GOVT) 6.125% | | | | | 2,030,000 MYR 434,380 1.61 | | | | |
| 15/05/2028 | 1,700,000,000 | IDR | 108,342 | 0.40 | MALAYSIA (GOVT) 3.899% | | | | |
| INDONESIA (GOVT) 6.375% | | | | | 16/11/2027 | | | | |
| 15/08/2028 | 3,000,000,000 | IDR | 192,343 | 0.71 | 600,000 MYR 128,442 0.47 | | | | |
| INDONESIA (GOVT) 6.375% | | | | | MALAYSIA (GOVT) 3.9% | | | | |
| 15/04/2032 | 2,800,000,000 | IDR | 176,515 | 0.65 | 30/11/2026 | | | | |
| INDONESIA (GOVT) 6.5% | | | | | 1,000,000 MYR 214,604 0.79 | | | | |
| 15/02/2031 | 1,000,000,000 | IDR | 63,239 | 0.23 | MALAYSIA (GOVT) 3.906% | | | | |
| INDONESIA (GOVT) 6.625% | | | | | 15/07/2026 | | | | |
| 15/05/2033 | 2,000,000,000 | IDR | 127,725 | 0.47 | MALAYSIA (GOVT) 4.065% | | | | |
| INDONESIA (GOVT) 7% | | | | | 15/06/2050 | | | | |
| 15/09/2030 | 3,000,000,000 | IDR | 195,516 | 0.72 | 1,000,000 MYR 199,786 0.74 | | | | |
| INDONESIA (GOVT) 7% | | | | | MALAYSIA (GOVT) 4.642% | | | | |
| 15/02/2033 | 3,000,000,000 | IDR | 194,974 | 0.72 | 07/11/2033 | | | | |
| INDONESIA (GOVT) 7.125% | | | | | 1,000,000 MYR 224,575 0.83 | | | | |
| 15/06/2038 | 2,500,000,000 | IDR | 162,915 | 0.60 | MALAYSIA (GOVT) 4.762% | | | | |
| INDONESIA (GOVT) 7.125% | | | | | 07/04/2037 | | | | |
| 15/06/2042 | 1,500,000,000 | IDR | 98,072 | 0.36 | 800,000 MYR 181,183 0.67 | | | | |
| INDONESIA (GOVT) 7.125% | | | | | MALAYSIA (GOVT) 4.893% | | | | |
| 15/06/2043 | 900,000,000 | IDR | 58,676 | 0.22 | 08/06/2038 | | | | |
| INDONESIA (GOVT) 7.375% | | | | | 1,000,000 MYR 230,576 0.85 | | | | |
| 15/05/2048 | 3,620,000,000 | IDR | 246,988 | 0.92 | MALAYSIA (GOVT) 4.921% | | | | |
| INDONESIA (GOVT) 7.5% | | | | | 06/07/2048 | | | | |
| 15/08/2032 | 1,700,000,000 | IDR | 114,394 | 0.42 | 900,000 MYR 204,970 0.76 | | | | |
| INDONESIA (GOVT) 7.5% | | | | | 2,621,903 9.69 | | | | |
| 15/06/2035 | 1,500,000,000 | IDR | 101,660 | 0.38 | PHILIPPINES | | | | |
| INDONESIA (GOVT) 7.5% | | | | | PHILIPPINE (GOVT) | | | | |
| 15/06/2038 | 1,800,000,000 | IDR | 121,832 | 0.45 | 2.875% 09/07/2030 | | | | |
| INDONESIA (GOVT) 7.5% | | | | | 10,000,000 PHP 142,812 0.53 | | | | |
| 15/04/2040 | 1,500,000,000 | IDR | 100,880 | 0.37 | PHILIPPINES (GOVT) | | | | |
| INDONESIA (GOVT) 8.25% | | | | | 3.625% 22/04/2028 | | | | |
| 15/05/2036 | 1,700,000,000 | IDR | 122,264 | 0.45 | 5,000,000 PHP 78,799 0.29 | | | | |
| INDONESIA (GOVT) 8.375% | | | | | PHILIPPINES (GOVT) | | | | |
| 15/03/2034 | 2,000,000,000 | IDR | 143,605 | 0.53 | 3.625% 21/03/2033 | | | | |
| INDONESIA (GOVT) 8.375% | | | | | 5,000,000 PHP 70,110 0.26 | | | | |
| 15/04/2039 | 2,000,000,000 | IDR | 147,218 | 0.54 | PHILIPPINES (GOVT) | | | | |
| | | | 3,074,469 | 11.36 | 4.625% 02/06/2027 | | | | |
| MALAYSIA | | | | | 10,000,000 PHP 165,947 0.61 | | | | |
| MALAYSIA (GOVT) 2.632% | | | | | PHILIPPINE (GOVT) | | | | |
| 15/04/2031 | 800,000 | MYR | 155,467 | 0.57 | 4.625% 09/09/2040 | | | | |
| | | | | | 7,000,000 PHP 99,135 0.37 | | | | |
| | | | | | PHILIPPINES (GOVT) | | | | |
| | | | | | 6.125% 24/10/2037 | | | | |
| | | | | | 2,000,000 PHP 33,801 0.12 | | | | |
| | | | | | PHILIPPINE (GOVT) | | | | |
| | | | | | 6.25% 20/04/2036 | | | | |
| | | | | | 10,000,000 PHP 170,177 0.63 | | | | |
| | | | | | PHILIPPINE (GOVT) | | | | |
| | | | | | 6.875% 10/01/2029 | | | | |
| | | | | | 4,000,000 PHP 72,078 0.27 | | | | |
| | | | | | PHILIPPINES (GOVT) | | | | |
| | | | | | 7.25% 23/06/2032 | | | | |
| | | | | | 15,000,000 PHP 279,398 1.02 | | | | |
| | | | | | PHILIPPINES (GOVT) | | | | |
| | | | | | 8.125% 16/12/2035 | | | | |
| | | | | | 4,000,000 PHP 80,203 0.30 | | | | |
| | | | | | PHILIPPINES (GOVT) | | | | |
| | | | | | 8.125% 24/11/2042 | | | | |
| | | | | | 4,000,000 PHP 82,732 0.31 | | | | |
| | | | | | 1,553,113 5.74 | | | | |

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

Portfolio of Investments and Other Net Assets

as at 30 September 2023

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

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

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

Portfolio of Investments and Other Net Assets

as at 30 September 2023

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

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

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

Portfolio of Investments and Other Net Assets

as at 30 September 2023

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

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

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

Portfolio of Investments and Other Net Assets

as at 30 September 2023

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

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

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

Portfolio of Investments and Other Net Assets

as at 30 September 2023

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

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

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

Portfolio of Investments and Other Net Assets

as at 30 September 2023

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

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

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

Portfolio of Investments and Other Net Assets

as at 30 September 2023

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

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

Portfolio of Investments and Other Net Assets

as at 30 September 2023

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

| Description | Face Value | Currency | Evaluation | % net assets | Description | Face Value | Currency | Evaluation | % net assets |
|---|------------|----------|------------|--------------|---|------------|----------|------------|--------------|
| INVESTMENTS | | | | | FRANCE (GOVT) 4.75% | | | | |
| TRANSFERABLE SECURITIES ADMITTED TO AN OFFICIAL STOCK EXCHANGE LISTING | | | | | 25/04/2035 2,200,000 EUR 2,454,713 4.73 | | | | |
| BONDS | | | | | KLEPIERRE 0.625% 01/07/2030 600,000 EUR 464,015 0.89 | | | | |
| AUSTRALIA | | | | | LA BANQUE POSTALE 1.375% 24/04/2029 200,000 EUR 171,507 0.33 | | | | |
| COMMONWEALTH BANK OF AUSTRALIA | | | | | ORANGE 1.75% VRN PERP 500,000 EUR 446,502 0.86 | | | | |
| 1.936% VRN 03/10/2029 300,000 EUR 288,704 0.55 | | | | | RCI BANQUE 1.625% 26/05/2026 350,000 EUR 326,185 0.63 | | | | |
| | | | | | REGIE AUTONOME DES TRANSPORTS 0.35% 20/06/2029 400,000 EUR 334,379 0.64 | | | | |
| | | | | | RTE RESEAU DE TRANSPORT 1.125% 09/09/2049 400,000 EUR 218,364 0.42 | | | | |
| AUSTRIA | | | | | SOCIETE GENERALE 0.75% 25/01/2027 400,000 EUR 353,329 0.68 | | | | |
| AUSTRIA (GOVT) 2.4% 23/05/2034 850,000 EUR 771,431 1.48 | | | | | TOTAL 1.625% VRN PERP 418,000 EUR 350,353 0.67 | | | | |
| | | | | | TOTAL 2.625% VRN 300,000 EUR 287,083 0.55 | | | | |
| BELGIUM | | | | | UNIBAIL RODAMCO 2.25% 14/05/2038 400,000 EUR 291,672 0.56 | | | | |
| BELGIUM (GOVT) 1.7% 22/06/2050 300,000 EUR 191,035 0.37 | | | | | GERMANY | | | | |
| BELGIUM (GOVT) 1.90% 22/06/2038 900,000 EUR 714,958 1.37 | | | | | DAIMLER 0.75% 10/09/2030 600,000 EUR 486,520 0.93 | | | | |
| BELGIUM (GOVT) 2.6% 22/06/2024 1,500,000 EUR 1,487,753 2.86 | | | | | DEUTSCHE BOERSE 1.25% VRN 16/06/2047 200,000 EUR 176,060 0.34 | | | | |
| EUROPEAN UNION 0.125% 10/06/2035 1,200,000 EUR 812,557 1.56 | | | | | EON 0.375% 29/09/2027 700,000 EUR 612,671 1.18 | | | | |
| KBC GROUP 0.25% VRN 01/03/2027 200,000 EUR 182,022 0.35 | | | | | GERMANY (GOVT) 0% 15/08/2050 1,650,000 EUR 760,134 1.46 | | | | |
| | | | | | GERMANY (GOVT) 2.5% 15/08/2046 600,000 EUR 550,097 1.06 | | | | |
| CANADA | | | | | KREDITANSTALT FUER WIEDERAUFBAU 0.01% 05/05/2027 1,800,000 EUR 1,599,813 3.07 | | | | |
| CANADA (GOVT) 1.875% 21/05/2024 600,000 EUR 592,234 1.14 | | | | | KREDITANSTALT FUER WIEDERAUFBAU 0.875% 04/07/2039 100,000 EUR 67,665 0.13 | | | | |
| FEDERATION DES CAISSES 3.25% 18/04/2028 700,000 EUR 683,600 1.31 | | | | | MERCCK 1.625% VRN 09/09/2080 600,000 EUR 539,965 1.04 | | | | |
| | | | | | TALANX 2.25% VRN 05/12/2047 300,000 EUR 264,020 0.51 | | | | |
| | | | | | GREAT BRITAIN | | | | |
| DENMARK | | | | | BP CAPITAL MARKETS 3.625% VRN PERP 250,000 EUR 218,009 0.42 | | | | |
| ORSTED 1.5% 26/11/2029 400,000 EUR 344,155 0.66 | | | | | NATIONAL GRID 0.75% 01/09/2033 600,000 EUR 414,626 0.80 | | | | |
| ORSTED 2.25% 14/06/2028 581,000 EUR 536,526 1.03 | | | | | | | | | |
| | | | | | IRELAND | | | | |
| | | | | | IRELAND (GOVT) 0.2% 15/05/2027 600,000 EUR 540,754 1.04 | | | | |
| FRANCE | | | | | LINDE 3.375% 12/06/2029 800,000 EUR 783,586 1.50 | | | | |
| AGENCE FRANCAISE DE DEVELOPPEMENT 0.50% 31/10/2025 1,000,000 EUR 937,758 1.80 | | | | | | | | | |
| AXA 3.941% VRN PERP 500,000 EUR 490,842 0.94 | | | | | FRANCE (GOVT) 0.75% | | | | |
| AXA HOME 0.01% 16/10/2029 1,500,000 EUR 1,211,453 2.33 | | | | | 25/05/2053 400,000 EUR 184,015 0.35 | | | | |
| BNP PARIBAS 1% 17/04/2024 600,000 EUR 590,119 1.13 | | | | | FRANCE (GOVT) 1.5% | | | | |
| DANONE 1% VRN PERP 300,000 EUR 262,142 0.50 | | | | | 25/05/2031 1,800,000 EUR 1,594,547 3.06 | | | | |
| EDENRED 1.875% 06/03/2026 700,000 EUR 670,215 1.29 | | | | | FRANCE (GOVT) 4.25% | | | | |
| ENGIE 1.5% VRN PERP 400,000 EUR 329,894 0.63 | | | | | 25/10/2023 1,500,000 EUR 1,500,271 2.88 | | | | |
| | | | | | | | | | |

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

Portfolio of Investments and Other Net Assets

as at 30 September 2023

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

| Description | Face Value | Currency | Evaluation | % net assets | Description | Face Value | Currency | Evaluation | % net assets |
|-----------------------------------|------------|----------|------------------|--------------|--|------------|----------|-------------------|--------------|
| ITALY | | | | | TELENOR 1.125% 31/05/2029 | 550,000 | EUR | 473,544 | 0.91 |
| ASSICURAZIONI GENERALI | | | | | | | | 852,295 | 1.64 |
| 5.5% VRN 27/10/2047 | 500,000 | EUR | 502,045 | 0.96 | SPAIN | | | | |
| INTESA SANPAOLO 0.75% | | | | | RED ELECTRICA FINANCIACIONES | | | | |
| 04/12/2024 | 250,000 | EUR | 240,172 | 0.46 | 0.5% 24/05/2033 | 1,000,000 | EUR | 755,388 | 1.45 |
| ITALY (GOVT) 1.35% | | | | | SPAIN (GOVT) 1.4% | | | | |
| 01/04/2030 | 1,000,000 | EUR | 832,856 | 1.60 | 30/04/2028 | 500,000 | EUR | 456,836 | 0.88 |
| ITALY (GOVT) 1.6% | | | | | SPAIN (GOVT) 1.85% | | | | |
| 01/06/2026 | 700,000 | EUR | 659,438 | 1.27 | 30/07/2035 | 1,050,000 | EUR | 839,687 | 1.62 |
| ITALY (GOVT) 2.8% | | | | | SPAIN (GOVT) 2.9% | | | | |
| 01/12/2028 | 3,000,000 | EUR | 2,814,672 | 5.42 | 31/10/2046 | 750,000 | EUR | 589,977 | 1.13 |
| ITALY (GOVT) 2.95% | | | | | SPAIN (GOVT) 4.9% | | | | |
| 01/09/2038 | 400,000 | EUR | 316,832 | 0.61 | 30/07/2040 | 600,000 | EUR | 642,577 | 1.23 |
| ITALY (GOVT) 4.5% | | | | | | | | 3,284,465 | 6.31 |
| 01/03/2026 | 500,000 | EUR | 506,566 | 0.97 | UNITED STATES | | | | |
| ITALY (GOVT) 5% | | | | | COLGATEPALMOLIVE 0.875% | | | | |
| 01/09/2040 | 950,000 | EUR | 948,488 | 1.82 | 12/11/2039 | 400,000 | EUR | 254,801 | 0.49 |
| ITALY (GOVT) 6% | | | | | INTERNATIONAL BANK FOR RECONSTRUCTION | | | | |
| 01/05/2031 | 850,000 | EUR | 937,049 | 1.80 | 0.25% 10/01/2050 | 300,000 | EUR | 128,750 | 0.25 |
| ITALY (GOVT) 6.5% | | | | | INTL BANK FOR RECON | | | | |
| 01/11/2027 | 500,000 | EUR | 546,297 | 1.05 | AND DEV 0.5% 16/04/2030 | 500,000 | EUR | 417,190 | 0.80 |
| | | | 8,304,415 | 15.96 | | | | 800,741 | 1.54 |
| LUXEMBOURG | | | | | TOTAL BONDS | | | 46,845,949 | 90.00 |
| DH EUROPE FINANCE 0.45% | | | | | TOTAL TRANSFERABLE SECURITIES | | | | |
| 18/03/2028 | 700,000 | EUR | 603,172 | 1.16 | ADMITTED TO AN OFFICIAL STOCK | | | 46,845,949 | 90.00 |
| EUROPEAN INVESTMENT | | | | | EXCHANGE LISTING | | | | |
| BANK 0.01% 15/11/2035 | 700,000 | EUR | 459,773 | 0.88 | TRANSFERABLE SECURITIES TRADED ON ANOTHER REGULATED | | | | |
| EUROPEAN INVESTMENT | | | | | MARKET | | | | |
| BANK 1% 14/03/2031 | 500,000 | EUR | 424,210 | 0.82 | BONDS | | | | |
| EUROPEAN INVESTMENT | | | | | BELGIUM | | | | |
| BANK 4% 15/04/2030 | 540,000 | EUR | 561,750 | 1.08 | BELGIUM (GOVT) 1% | | | | |
| LUXEMBOURG (GOVT) 0% | | | | | 22/06/2031 | 350,000 | EUR | 295,636 | 0.57 |
| 28/04/2030 | 1,400,000 | EUR | 1,135,542 | 2.18 | | | | 295,636 | 0.57 |
| | | | 3,184,447 | 6.12 | CANADA | | | | |
| NETHERLANDS | | | | | CPPIB CAPITAL 0.25% | | | | |
| ASR NEDERLAND 5.125 VRN | | | | | 18/01/2041 | 915,000 | EUR | 495,829 | 0.95 |
| 29/09/2045 | 300,000 | EUR | 295,446 | 0.57 | CPPIB CAPITAL 0.875% | | | | |
| ING GROEP FRN 1% | | | | | 06/02/2029 | 600,000 | EUR | 521,935 | 1.00 |
| 13/11/2030 | 600,000 | EUR | 544,124 | 1.05 | | | | 1,017,764 | 1.95 |
| NETHERLANDS (GOVT) 4% | | | | | IRELAND | | | | |
| 15/01/2037 | 850,000 | EUR | 916,088 | 1.75 | ZURICH FINANCE IRELAND | | | | |
| SIEMENS FINANCIERINGSMAATSCHAPPI | | | | | BANK 0.125% 15/04/2025 | 200,000 | EUR | 160,273 | 0.31 |
| 1.25% 28/02/2031 | 200,000 | EUR | 169,705 | 0.33 | 1.875% VRN 17/09/2050 | | | 160,273 | 0.31 |
| SIEMENS FINANCIERINGSMAATSCHAPPIJ | | | | | LUXEMBOURG | | | | |
| N 1% 25/02/2030 | 300,000 | EUR | 254,728 | 0.49 | EUROPEAN INVESTMENT | | | | |
| SWISS LIFE 4.5% VRN PERP | 600,000 | EUR | 572,384 | 1.10 | BANK 0.125% 15/04/2025 | 1,100,000 | EUR | 1,044,763 | 2.01 |
| TENNET HOLDING 1.5% | | | | | EUROPEAN STABILITY MECHANISM | | | | |
| 03/06/2039 | 700,000 | EUR | 578,858 | 1.11 | 0.75% 05/09/2028 | 500,000 | EUR | 442,331 | 0.85 |
| | | | 3,331,333 | 6.40 | | | | 1,487,094 | 2.86 |
| NORWAY | | | | | | | | | |
| DNB BOLIGKREDITT 0.625% | | | | | | | | | |
| 19/06/2025 | 400,000 | EUR | 378,751 | 0.73 | | | | | |

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

Portfolio of Investments and Other Net Assets

as at 30 September 2023

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

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

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

Portfolio of Investments and Other Net Assets

as at 30 September 2023

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

| Description | Face value | Currency | Evaluation | % net assets | Description | Face value | Currency | Evaluation | % net assets |
|---|------------|----------|------------------|--------------|--|------------|----------|-------------------|--------------|
| INVESTMENTS | | | | | TEREOS FINANCE GROUPE | | | | |
| TRANSFERABLE SECURITIES ADMITTED TO AN OFFICIAL STOCK EXCHANGE LISTING | | | | | 7.25% 15/04/2028 | | | | |
| BONDS | | | | | TOTAL 2.625% VRN | | | | |
| AUSTRIA | | | | | 29/12/2049 | | | | |
| ERSTE GROUP BANK 4.25% VRN 30/05/2030 | 1,000,000 | EUR | 990,030 | 1.10 | VEOLIA ENVIRONNEMENT | | | | |
| WIENERBERGER 4.875% 04/10/2028 | 610,000 | EUR | 606,950 | 0.67 | 2.25% VRN PERP | 2,000,000 | EUR | 1,819,128 | 2.01 |
| | | | 1,596,980 | 1.77 | | | | 26,800,769 | 29.69 |
| BELGIUM | | | | | GERMANY | | | | |
| ELIA GROUP 5.85% VRN PERP EUROPEAN UNION 0.45% 04/07/2041 | 2,000,000 | EUR | 2,003,362 | 2.22 | ALLIANZ 2.625% VRN PERP | 1,000,000 | EUR | 686,333 | 0.76 |
| | | | 1,708,893 | 1.89 | ALLIANZ 3.375% VRN PERP | 1,500,000 | EUR | 1,467,169 | 1.63 |
| | | | 3,712,255 | 4.11 | DEUTSCHE BOERSE 2% VRN 23/06/2048 | 2,000,000 | EUR | 1,756,864 | 1.94 |
| DENMARK | | | | | MERCK KGAA 1.625% VRN 25/06/2079 | | | | |
| DANSKE BANK 4.75% VRN 21/06/2030 | 927,000 | EUR | 923,090 | 1.02 | | | | 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 | | | | |
| 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 | | | | |
| 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 | | | | |
| BONDS | | | | | 4,000,000 EUR 3,840,272 1.15 | | | | |
| AUSTRIA | | | | | CREDIT MUTUEL CIC HOME | | | | |
| ERSTE GROUP BANK 4.25% | | | | | LOAN 0.625% 02/02/2026 | | | | |
| VRN 30/05/2030 | 3,600,000 | EUR | 3,564,108 | 1.06 | 9,300,000 EUR 8,649,624 2.58 | | | | |
| WIENERBERGER 4.875% | | | | | DANONE 3.071% 07/09/2032 | | | | |
| 04/10/2028 | 2,032,000 | EUR | 2,021,840 | 0.61 | 4,000,000 EUR 3,722,624 1.11 | | | | |
| | | | 5,585,948 | 1.67 | ELECTRICITE DE FRANCE | | | | |
| BELGIUM | | | | | 5% VRN PERP | | | | |
| ELIA GROUP 5.85% VRN PERP | 4,000,000 | EUR | 4,006,724 | 1.20 | 4,000,000 EUR 3,833,513 1.15 | | | | |
| EUROPEAN UNION 0.45% | | | | | 5,000,000 EUR 4,865,004 1.46 | | | | |
| 04/07/2041 | 7,000,000 | EUR | 3,987,416 | 1.19 | FRANCE (GOVT) 4.25% | | | | |
| FLUVIUS SYSTEM OPERATOR | | | | | 25/10/2023 | | | | |
| 0.25% 02/12/2030 | 3,000,000 | EUR | 2,307,922 | 0.69 | 7,000,000 EUR 7,001,263 2.09 | | | | |
| | | | 10,302,062 | 3.08 | KERING 3.25% 27/02/2029 | | | | |
| CANADA | | | | | 4,700,000 EUR 4,581,597 1.37 | | | | |
| TORONTODOMINION BANK | | | | | LA BANQUE POSTALE HOME | | | | |
| 3.25% 27/04/2026 | 4,000,000 | EUR | 3,934,815 | 1.18 | LOAN 3.125% 19/02/2029 | | | | |
| | | | 3,934,815 | 1.18 | 5,000,000 EUR 4,875,522 1.46 | | | | |
| DENMARK | | | | | LEGRAND 3.5% 29/05/2029 | | | | |
| DANSKE BANK 4.75% VRN | | | | | 2,600,000 EUR 2,553,989 0.76 | | | | |
| 21/06/2030 | 2,473,000 | EUR | 2,462,568 | 0.74 | ORANGE 5.375% VRN PERP | | | | |
| | | | 2,462,568 | 0.74 | 3,000,000 EUR 2,963,078 0.89 | | | | |
| FINLAND | | | | | RCI BANQUE 2.625% VRN | | | | |
| FORTUM 4% 26/05/2028 | 4,500,000 | EUR | 4,433,826 | 1.33 | 18/02/2030 | | | | |
| SAMPO 3.375% VRN | | | | | 4,000,000 EUR 3,771,567 1.13 | | | | |
| 23/05/2049 | 3,147,000 | EUR | 2,795,059 | 0.84 | RCI BANQUE 4.875% | | | | |
| TEOLLISUUDEN VOIMA | | | | | 14/06/2028 | | | | |
| 4.75% 01/06/2030 | 4,000,000 | EUR | 3,921,518 | 1.17 | 2,000,000 EUR 2,005,678 0.60 | | | | |
| | | | 11,150,403 | 3.34 | RTE RESEAU DE TRANSPORT | | | | |
| FRANCE | | | | | 3.75% 04/07/2035 | | | | |
| ALD 4.25% 18/01/2027 | 3,000,000 | EUR | 2,968,638 | 0.89 | 3,000,000 EUR 2,892,452 0.87 | | | | |
| AUTOROUTES DU SUD DE | | | | | RTE RESEAU DE TRANSPORT | | | | |
| LA FRANCE 3.25% 19/01/2033 | 5,800,000 | EUR | 5,436,628 | 1.63 | D'ELECTRIC 2.125% 27/09/2038 | | | | |
| AXA 5.5% VRN 11/07/2043 | 2,095,000 | EUR | 2,053,002 | 0.61 | 4,000,000 EUR 3,096,963 0.93 | | | | |
| BANQUE FEDERATIVE DU CREDIT MU- | | | | | SCHNEIDER ELECTRIC | | | | |
| TUEL 3.875% VRN 16/06/2032 | 4,000,000 | EUR | 3,779,144 | 1.13 | 3.125% 13/10/2029 | | | | |
| BNP PARIBAS 2.375% VRN | | | | | 2,300,000 EUR 2,230,873 0.67 | | | | |
| 20/11/2030 | 3,000,000 | EUR | 2,826,208 | 0.85 | SCHNEIDER ELECTRIC 3.5% | | | | |
| BOUYGUES 4.625% | | | | | 12/06/2033 | | | | |
| 07/06/2032 | 3,000,000 | EUR | 3,068,676 | 0.92 | 2,600,000 EUR 2,515,841 0.75 | | | | |
| CREDIT AGRICOLE 1.625% | | | | | SOLVAY FINANCE 5.425% | | | | |
| VRN 05/06/2030 | 5,000,000 | EUR | 4,708,340 | 1.41 | VRN PERP | | | | |
| CREDIT AGRICOLE 3.875% | | | | | 3,000,000 EUR 2,999,449 0.90 | | | | |
| 20/04/2031 | 4,700,000 | EUR | 4,578,768 | 1.37 | SUEZ 2.875% 24/05/2034 | | | | |
| CREDIT AGRICOLE | | | | | 4,000,000 EUR 3,407,830 1.02 | | | | |
| ASSURANCES 2% 17/07/2030 | 4,000,000 | EUR | 3,217,704 | 0.96 | TOTAL 2.625% VRN | | | | |
| | | | | | 29/12/2049 | | | | |
| | | | | | 3,000,000 EUR 2,870,835 0.86 | | | | |
| | | | | | VEOLIA ENVIRONNEMENT | | | | |
| | | | | | 2.25% VRN PERP | | | | |
| | | | | | 4,000,000 EUR 3,638,256 1.09 | | | | |
| | | | | | 108,953,338 32.61 | | | | |
| | | | | | GERMANY | | | | |
| | | | | | ALLIANZ 2.625% VRN PERP | | | | |
| | | | | | 2,000,000 EUR 1,372,667 0.41 | | | | |
| | | | | | ALLIANZ 3.375% VRN PERP | | | | |
| | | | | | 3,000,000 EUR 2,934,338 0.88 | | | | |
| | | | | | DEUTSCHE BOERSE 2% VRN | | | | |
| | | | | | 4,000,000 EUR 3,513,726 1.05 | | | | |
| | | | | | EUROGRID 3.279% | | | | |
| | | | | | 05/09/2031 | | | | |
| | | | | | 3,000,000 EUR 2,817,617 0.84 | | | | |
| | | | | | MERCCK KGAA 1.625% VRN | | | | |
| | | | | | 4,000,000 EUR 3,842,118 1.15 | | | | |
| | | | | | 14,480,466 4.33 | | | | |
| | | | | | GREAT BRITAIN | | | | |
| | | | | | BARCLAYS PLC 4.918% VRN | | | | |
| | | | | | 08/08/2030 | | | | |
| | | | | | 4,000,000 EUR 3,947,756 1.18 | | | | |
| | | | | | NATWEST GROUP PLC | | | | |
| | | | | | 4.771% VRN 16/02/2029 | | | | |
| | | | | | 3,000,000 EUR 2,972,679 0.89 | | | | |
| | | | | | NATWEST GROUP 0.78% VRN | | | | |
| | | | | | 26/02/2030 | | | | |
| | | | | | 3,000,000 EUR 2,416,419 0.72 | | | | |

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

Portfolio of Investments and Other Net Assets

as at 30 September 2023

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

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

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

Portfolio of Investments and Other Net Assets

as at 30 September 2023

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

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

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

Portfolio of Investments and Other Net Assets

as at 30 September 2023

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

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

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

Portfolio of Investments and Other Net Assets

as at 30 September 2023

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

| Description | Face Value | Currency | Evaluation | % net assets | Description | Face Value | Currency | Evaluation | % net assets |
|---|------------|----------|-------------------|--------------|---|------------|----------|--------------------|--------------|
| ITALY | | | | | CAIXABANK 6.25% VRN 23/02/2033 | 9,700,000 | EUR | 9,739,251 | 1.09 |
| INTESA SANPAOLO 6.184% VRN 20/02/2034 | 8,911,000 | EUR | 8,763,841 | 0.99 | CELLNEX TELECOM 1.75% 23/10/2030 | 9,900,000 | EUR | 8,056,616 | 0.91 |
| | | | 8,763,841 | 0.99 | CELLNEX TELECOM 1.875% 26/06/2029 | 9,400,000 | EUR | 8,000,305 | 0.90 |
| JERSEY | | | | | | | | 33,396,028 | 3.76 |
| AVIS BUDGET FINANCE 7.25% 31/07/2030 | 2,000,000 | EUR | 1,992,799 | 0.22 | SWEDEN | | | | |
| | | | 1,992,799 | 0.22 | SVENSKA HANDELSBANKEN 1.625% VRN 05/03/2029 | 4,883,000 | EUR | 4,808,302 | 0.54 |
| LUXEMBOURG | | | | | VERISURE HOLDING 7.125% 01/02/2028 | 1,800,000 | EUR | 1,826,045 | 0.21 |
| EUROCLEAR INVESTMENTS 2.625% VRN 11/04/2048 | 7,200,000 | EUR | 6,496,573 | 0.73 | VERISURE MIDHOLDING 5.25% 15/02/2029 | 6,480,000 | EUR | 5,705,670 | 0.64 |
| STENA INTERNATIONAL 7.25% 15/02/2028 | 3,939,000 | EUR | 4,061,611 | 0.46 | | | | 12,340,017 | 1.39 |
| | | | 10,558,184 | 1.19 | SWITZERLAND | | | | |
| NETHERLANDS | | | | | CREDIT SUISSE GROUP 7.75% VRN 01/03/2029 | 13,825,000 | EUR | 15,306,401 | 1.72 |
| ASR NEDERLAND 7% VRN 07/12/2043 | 2,900,000 | EUR | 2,987,172 | 0.34 | | | | 15,306,401 | 1.72 |
| AXALTA COATING 3.75% 15/01/2025 | 9,167,000 | EUR | 9,053,617 | 1.02 | UNITED STATES | | | | |
| COOPERATIEVE RABOBANK 3.1% VRN PERP | 1,800,000 | EUR | 1,359,175 | 0.15 | FORD MOTOR CREDIT 3.25% 15/09/2025 | 8,600,000 | EUR | 8,301,751 | 0.94 |
| COOPERATIEVE RABOBANK 4.875% VRN PERP | 8,600,000 | EUR | 7,083,249 | 0.80 | FORD MOTOR CREDIT 6.125% 15/05/2028 | 3,505,000 | EUR | 3,614,110 | 0.41 |
| ING GROEP FRN 1% 13/11/2030 | 4,200,000 | EUR | 3,808,869 | 0.43 | IQVIA 2.25% 15/01/2028 | 5,300,000 | EUR | 4,663,064 | 0.52 |
| ING GROEP NV 1.625% VRN 26/09/2029 | 8,700,000 | EUR | 8,350,057 | 0.94 | MPT OPERATING PARTNERSHIP 0.993% 15/10/2026 | 2,937,000 | EUR | 2,092,339 | 0.24 |
| LKQ EUROPEAN HOLDINGS 4.125% 01/04/2028 | 17,633,000 | EUR | 17,178,118 | 1.92 | QUINTILES IMS 2.875% 15/09/2025 | 6,043,000 | EUR | 5,859,122 | 0.66 |
| LOUIS DREYFUS 1.625% 28/04/2028 | 8,635,000 | EUR | 7,640,775 | 0.86 | WMG ACQUISITION 2.75% 15/07/2028 | 5,650,000 | EUR | 5,101,273 | 0.57 |
| OI EUROPEAN GROUP 6.25% 15/05/2028 | 1,235,000 | EUR | 1,259,180 | 0.14 | | | | 29,631,659 | 3.34 |
| TELEFONICA EUROPE 2.376% VRN PERP | 3,900,000 | EUR | 3,074,705 | 0.35 | TOTAL BONDS | | | 574,162,852 | 64.63 |
| TELEFONICA EUROPE 2.88% VRN PERP | 2,900,000 | EUR | 2,479,356 | 0.28 | TOTAL TRANSFERABLE SECURITIES ADMITTED TO AN OFFICIAL STOCK EXCHANGE LISTING | | | 574,162,852 | 64.63 |
| TELEFONICA EUROPE 3% VRN PERP | 2,300,000 | EUR | 2,289,837 | 0.26 | TRANSFERABLE SECURITIES TRADED ON ANOTHER REGULATED MARKET | | | | |
| TENNET HOLDING 2.374% VRN PERP | 7,600,000 | EUR | 7,189,451 | 0.81 | BONDS | | | | |
| VOLKSWAGEN INTERNATIONAL FINANCE 3.5% VRN PERP | 2,900,000 | EUR | 2,740,164 | 0.31 | BELGIUM | | | | |
| | | | 76,493,725 | 8.61 | SOLVAY 2.5% VRN PERP | 2,500,000 | EUR | 2,321,078 | 0.26 |
| PORTUGAL | | | | | | | | 2,321,078 | 0.26 |
| EDP ENERGIAS DE PORTUGAL 1.875% VRN 02/08/2081 | 6,500,000 | EUR | 5,777,283 | 0.65 | FRANCE | | | | |
| EDP ENERGIAS DE PORTUGAL 5.943% VRN 23/04/2083 | 6,800,000 | EUR | 6,753,023 | 0.76 | ABEILLE VIE 6.25% 09/09/2033 | 6,600,000 | EUR | 6,539,239 | 0.74 |
| | | | 12,530,306 | 1.41 | BNP PARIBAS CARDIF 4.032% VRN PERP | 6,500,000 | EUR | 6,269,955 | 0.71 |
| SPAIN | | | | | CASINO GUICHARD PERRACHON 5.25% 15/04/2027 | 10,365,000 | EUR | 150,355 | 0.02 |
| 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% 15/07/2028 | 6,533,000 | EUR | 5,642,678 | 0.64 | 27/03/2026 | 1,900,000 | EUR | 1,822,350 | 0.21 |
| PARTS EUROPE 6.5% 16/07/2025 | 15,768,000 | EUR | 15,768,235 | 1.76 | PPF TELECOM 3.25% | | | | |
| REXEL 2.125% 15/06/2028 | 14,195,000 | EUR | 12,516,709 | 1.40 | 29/09/2027 | 6,933,000 | EUR | 6,505,620 | 0.73 |
| TEREOS FINANCE GROUPE 7.5% 30/10/2025 | 3,722,000 | EUR | 3,790,427 | 0.43 | PPF TELECOM GROUP | | | | |
| | | | 59,158,058 | 6.66 | 2.125% 31/01/2025 | 1,000,000 | EUR | 966,502 | 0.11 |
| GERMANY | | | | | SWISS REINSURANCE 2.6% | | | | |
| COMMERZBANK 4.25% VRN PERP | 15,400,000 | EUR | 10,787,627 | 1.21 | VRN PERP | 2,900,000 | EUR | 2,720,886 | 0.31 |
| DEUTSCHE BANK 1.375% VRN 17/02/2032 | 11,800,000 | EUR | 8,774,341 | 0.99 | TENNET HOLDING 2.995% PERPETUAL | 28,350,000 | EUR | 28,009,461 | 3.15 |
| DEUTSCHE BANK 1.75% VRN 19/11/2030 | 7,400,000 | EUR | 5,876,803 | 0.66 | VZ VENDOR FINANCING 2.875% 15/01/2029 | 11,500,000 | EUR | 8,910,977 | 1.00 |
| DEUTSCHE BANK 4.5% VRN PERP | 7,400,000 | EUR | 5,268,313 | 0.59 | | | | 84,218,168 | 9.48 |
| DEUTSCHE BANK 4.625% VRN PERP | 7,000,000 | EUR | 4,865,815 | 0.55 | SWEDEN | | | | |
| DEUTSCHE BANK 6% VRN PERP | 4,200,000 | USD | 3,109,496 | 0.35 | HEIMSTADEN BOSTAD 3% | | | | |
| TECHEM VERWALTUNGSGESELLSCHAFT 6% 30/07/2026 | 28,433,000 | EUR | 24,429,237 | 2.75 | VRN PERP | 8,797,000 | EUR | 3,858,116 | 0.43 |
| | | | 63,111,632 | 7.10 | HEIMSTADEN BOSTAD AB 3.248% VRN PERP | 7,600,000 | EUR | 4,290,582 | 0.49 |
| GREAT BRITAIN | | | | | SAMHALLSBYGGNADSBOLAGET | | | | |
| DRAX FINCO 2.625% 01/11/2025 | 5,100,000 | EUR | 4,709,557 | 0.53 | I NORDEN 2.875% VRN PERP | 9,500,000 | EUR | 1,523,283 | 0.17 |
| EC FINANCE 3% 15/10/2026 | 20,665,000 | EUR | 19,281,264 | 2.17 | | | | 9,671,981 | 1.09 |
| UPCB FINANCE VII 3.625% 15/06/2029 | 5,800,000 | EUR | 5,028,858 | 0.57 | UNITED STATES | | | | |
| | | | 29,019,679 | 3.27 | IQVIA 2.25% 15/03/2029 | 2,900,000 | EUR | 2,437,254 | 0.27 |
| LUXEMBOURG | | | | | LEVI STRAUSS 3.375% 15/03/2027 | | | | |
| BK LC LUX 5.25% 30/04/2029 | 4,700,000 | EUR | 4,626,829 | 0.52 | | | | 7,004,273 | 0.79 |
| GRAND CITY PROPERTIES 1.5% VRN PERP | 4,200,000 | EUR | 2,012,724 | 0.23 | | | | 9,441,527 | 1.06 |
| TELENET FINANCE LUX NOTE 3.5% 01/03/2028 | 16,700,000 | EUR | 15,553,346 | 1.75 | TOTAL BONDS | | | | |
| | | | 22,192,899 | 2.50 | | | | 279,135,022 | 31.42 |
| NETHERLANDS | | | | | TOTAL TRANSFERABLE SECURITIES TRADED ON ANOTHER REGULATED MARKET | | | | |
| ASHLAND SERVICES 2% 30/01/2028 | 8,100,000 | EUR | 6,881,045 | 0.77 | | | | 279,135,022 | 31.42 |
| CONSTELLIUM 4.25% 15/02/2026 | 8,700,000 | EUR | 8,523,086 | 0.96 | OTHER TRANSFERABLE SECURITIES | | | | |
| IBERDROLA INTERNATIONAL 1.45% VRN PERP | 5,600,000 | EUR | 4,860,938 | 0.55 | BONDS | | | | |
| IBERDROLA INTERNATIONAL 2.625% VRN PERP | 4,200,000 | EUR | 4,153,986 | 0.47 | FRANCE | | | | |
| ING GROEP 2.125% VRN 26/05/2031 | 10,700,000 | EUR | 9,854,730 | 1.11 | FAURECIA 3.125% 15/06/2026 | 7,600,000 | EUR | 7,186,345 | 0.81 |
| | | | | | | | | 7,186,345 | 0.81 |
| | | | | | TOTAL BONDS | | | | |
| | | | | | | | | 7,186,345 | 0.81 |
| | | | | | TOTAL OTHER TRANSFERABLE SECURITIES | | | | |
| | | | | | | | | 860,484,219 | 96.86 |
| | | | | | TOTAL INVESTMENTS | | | | |
| | | | | | | | | 27,908,077 | 3.14 |
| | | | | | OTHER NET ASSETS | | | | |
| | | | | | | | | 888,392,296 | 100.00 |
| | | | | | TOTAL NET ASSETS | | | | |

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

Portfolio of Investments and Other Net Assets

as at 30 September 2023

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

| Description | Quantity/ Face value | Currency | Evaluation | % net assets | Description | Quantity/ Face value | Currency | Evaluation | % net assets |
|---------------------------|----------------------------|----------|----------------|-----------------|---|----------------------------|----------|------------|-----------------|
| INVESTMENTS | | | | | TRANSFERABLE SECURITIES ADMITTED TO AN OFFICIAL STOCK EXCHANGE LISTING | | | | |
| BONDS | | | | | AMERICAN TOWER 1.3% | | | | |
| CANADA | | | | | 15/09/2025 | | | | |
| ENBRIDGE 1.6% 04/10/2026 | 38,000 | USD | 33,807 | 0.48 | AMERICAN TOWER 1.95% | 100,000 | EUR | 99,633 | 1.41 |
| | | | 33,807 | 0.48 | 22/05/2026 | 110,000 | USD | 109,433 | 1.55 |
| FRANCE | | | | | ATT 2.3% 01/06/2027 | | | | |
| SOCIETE GENERALE 4.75% | 200,000 | USD | 191,467 | 2.71 | BALL 1.5% 15/03/2027 | 100,000 | EUR | 95,981 | 1.36 |
| 24/11/2025 | | | | | BANK OF AMERICA 5.933% | 100,000 | USD | 99,510 | 1.41 |
| TDF INFRASTRUCTURE | 100,000 | EUR | 106,299 | 1.51 | VRN 15/09/2027 | | | | |
| 5.625% 21/07/2028 | | | | | BAXTER INTERNATIONAL | 100,000 | EUR | 101,033 | 1.43 |
| VEOLIA ENVIRONNEMENT | 100,000 | EUR | 96,300 | 1.36 | 1.3% 30/05/2025 | | | | |
| 2.25% VRN PERP | | | 394,066 | 5.58 | CITIGROUP 3.106% VRN | 65,000 | USD | 62,048 | 0.88 |
| GREAT BRITAIN | | | | | 08/04/2026 | | | | |
| BARCLAYS 2.852% VRN | 200,000 | USD | 188,745 | 2.67 | FORD MOTOR CREDIT FRN | 200,000 | USD | 200,825 | 2.83 |
| 07/05/2026 | | | | | 06/03/2026 | 88,000 | USD | 84,091 | 1.19 |
| VODAFONE GROUP 4.375% | 100,000 | USD | 96,702 | 1.37 | HCA 4.5% 15/02/2027 | | | | |
| 30/05/2028 | | | 285,447 | 4.04 | JP MORGAN CHASE AND | 50,000 | USD | 49,973 | 0.71 |
| IRELAND | | | | | CO 6.75% VRN 29/08/2049 | | | | |
| AERCAP IRELAND CAPITAL | 150,000 | USD | 149,504 | 2.12 | KINDER MORGAN 4.3% | 55,000 | USD | 51,836 | 0.73 |
| 6.1% 15/01/2027 | | | 149,504 | 2.12 | 01/03/2028 | 50,000 | USD | 46,513 | 0.66 |
| UNITED STATES | | | | | LOWES 2.5% 15/04/2026 | | | | |
| AMERICAN TOWER 1.3% | 50,000 | USD | 45,761 | 0.65 | LOWES COS 1.3% 15/04/2028 | 100,000 | USD | 83,490 | 1.18 |
| 15/09/2025 | | | | | TRANSFERABLE SECURITIES TRADED ON ANOTHER REGULATED MARKET | | | | |
| AMERICAN TOWER 1.95% | 100,000 | EUR | 99,633 | 1.41 | BONDS | | | | |
| 22/05/2026 | 110,000 | USD | 109,433 | 1.55 | AUSTRALIA | | | | |
| AMGEN 5.507% 02/03/2026 | 75,000 | USD | 66,536 | 0.94 | FMG RESOURCES 4.5% | | | | |
| ATT 2.3% 01/06/2027 | 100,000 | EUR | 95,981 | 1.36 | 15/09/2027 | | | | |
| BALL 1.5% 15/03/2027 | 100,000 | EUR | 95,981 | 1.36 | 88,000 USD | | | | |
| BANK OF AMERICA 5.933% | 100,000 | USD | 99,510 | 1.41 | 80,010 1.14 | | | | |
| VRN 15/09/2027 | | | | | MINERAL RESOURCES | | | | |
| BAXTER INTERNATIONAL | 100,000 | EUR | 101,033 | 1.43 | 8.125% 01/05/2027 | | | | |
| 1.3% 30/05/2025 | | | | | 60,000 USD | | | | |
| CITIGROUP 3.106% VRN | 65,000 | USD | 62,048 | 0.88 | 59,503 0.84 | | | | |
| 08/04/2026 | | | | | 139,513 1.98 | | | | |
| FORD MOTOR CREDIT FRN | 200,000 | USD | 200,825 | 2.83 | CANADA | | | | |
| 06/03/2026 | 88,000 | USD | 84,091 | 1.19 | CASCADES INC CASCADES | | | | |
| HCA 4.5% 15/02/2027 | | | | | 5.125% 15/01/2026 | | | | |
| JP MORGAN CHASE AND | 50,000 | USD | 49,973 | 0.71 | 65,000 USD | | | | |
| CO 6.75% VRN 29/08/2049 | | | | | 62,398 0.88 | | | | |
| KINDER MORGAN 4.3% | 55,000 | USD | 51,836 | 0.73 | HUDBAY MINERALS 4.5% | | | | |
| 01/03/2028 | 50,000 | USD | 46,513 | 0.66 | 01/04/2026 | | | | |
| LOWES 2.5% 15/04/2026 | 100,000 | USD | 83,490 | 1.18 | 95,024 1.25 | | | | |
| LOWES COS 1.3% 15/04/2028 | | | | | NOVA CHEMICALS 5% | | | | |
| | | | | | 01/05/2025 | | | | |
| | | | | | 90,000 USD | | | | |
| | | | | | 85,323 1.21 | | | | |
| | | | | | TOTAL BONDS | | | | |
| | | | | | 2,283,886 32.34 | | | | |
| | | | | | TOTAL TRANSFERABLE SECURITIES | | | | |
| | | | | | 3,146,710 44.56 | | | | |
| | | | | | ADMITTED TO AN OFFICIAL STOCK | | | | |
| | | | | | EXCHANGE LISTING | | | | |
| | | | | | 3,146,710 44.56 | | | | |

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

Portfolio of Investments and Other Net Assets

as at 30 September 2023

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

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

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

Portfolio of Investments and Other Net Assets

as at 30 September 2023

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

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

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

Portfolio of Investments and Other Net Assets

as at 30 September 2023

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

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

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

Portfolio of Investments and Other Net Assets

as at 30 September 2023

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

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

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

Portfolio of Investments and Other Net Assets

as at 30 September 2023

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

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

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

Portfolio of Investments and Other Net Assets

as at 30 September 2023

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

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

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

Portfolio of Investments and Other Net Assets

as at 30 September 2023

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

| Description | Quantity/ Face value | Currency | Evaluation | % net assets | Description | Quantity/ Face value | Currency | Evaluation | % net assets | | |
|---|----------------------------|----------|------------|--|--|------------------------------------|----------|------------|------------------|----------------|-------------|
| INVESTMENTS | | | | | RCI BANQUE 4.875% 02/10/2029 | | | | | | |
| TRANSFERABLE SECURITIES ADMITTED TO AN OFFICIAL STOCK EXCHANGE LISTING | | | | | 106,000 | EUR | | 111,505 | 0.34 | | |
| BONDS | | | | | TDF INFRASTRUCTURE 5.625% 21/07/2028 | | | | | | |
| | | | | | 100,000 | EUR | | 106,299 | 0.32 | | |
| | | | | | VEOLIA ENVIRONNEMENT 2.5% VRN PERP | | | | | | |
| | | | | | 100,000 | EUR | | 87,127 | 0.26 | | |
| | | | | | | | | | 1,856,260 | 5.64 | |
| AUSTRALIA | | | | | GERMANY | | | | | | |
| AUSTRALIA (GOVT) 4.25% 21/04/2026 | | | | | BUNDESREPUBLIK DEUTSCHLAND BUNDES 2.1% 15/11/2029 | | | | | | |
| 91,000 | AUD | 59,022 | 0.18 | | | | | | | | |
| AUSTRALIA (GOVT) 4.5% 21/04/2033 | | | | | 352,000 | EUR | | 359,223 | 1.09 | | |
| 50,000 | AUD | 32,443 | 0.10 | COMMERZBANK 5.25% VRN 25/03/2029 | | | | | | | |
| NEW SOUTH WALES TREASURY 4.75% 20/02/2035 | | | | | 100,000 | EUR | | 105,706 | 0.32 | | |
| 240,000 | AUD | 149,212 | 0.45 | CONTINENTAL AG 4% 01/03/2027 | | | | | | | |
| QUEENSLAND TREASURY 4.5% 09/03/2033 | | | | | 116,000 | EUR | | 122,372 | 0.37 | | |
| 136,000 | AUD | 85,329 | 0.26 | DEUTSCHE BANK 3.961% VRN 26/11/2025 | | | | | | | |
| SOUTH AUSTRALIAN GOVERNMENT FINANCE 4.75% 24/05/2038 | | | | | 150,000 | USD | | 144,897 | 0.44 | | |
| 220,000 | AUD | 132,055 | 0.40 | 96,000 | EUR | | 100,367 | 0.30 | | | |
| | | | | 458,061 | 1.39 | GERMANY (GOVT) 0% 09/10/2026 | | | | | |
| CHINA | | | | | 100,000 | EUR | | 97,099 | 0.29 | | |
| CHINA (GOVT) 1.99% 09/04/2025 | | | | | GERMANY (GOVT) 0% 15/02/2032 | | | | | | |
| 5,000,000 | CNY | 683,517 | 2.08 | 315,000 | EUR | | 265,744 | 0.81 | | | |
| TENCENT HOLDINGS 3.925% 19/01/2038 | | | | | GERMANY (GOVT) 0.5% 15/02/2026 | | | | | | |
| 200,000 | USD | 151,409 | 0.46 | 503,000 | EUR | | 502,108 | 1.52 | | | |
| | | | | 834,926 | 2.54 | GERMANY (GOVT) 1.25% 15/08/2048 | | | | | |
| FINLAND | | | | | GERMANY (GOVT) 2.3% 15/02/2033 | | | | | | |
| BALDER FINLAND 2% 18/01/2031 | | | | | 804,000 | EUR | | 816,511 | 2.48 | | |
| 100,000 | EUR | 68,853 | 0.21 | GERMANY (GOVT) 3.25% 04/07/2042 | | | | | | | |
| TEOLLISUUDEN VOIMA 4.75% 01/06/2030 | | | | | 80,000 | EUR | | 87,287 | 0.27 | | |
| 100,000 | EUR | 103,797 | 0.31 | ROBERT BOSCH GMBH 4% 02/06/2035 | | | | | | | |
| | | | | 172,650 | 0.52 | | | | | 102,293 | 0.31 |
| FRANCE | | | | | GREAT BRITAIN | | | | | | |
| ALD 4.875% 06/10/2028 | | | | | BARCLAYS PLC 4.918% VRN 08/08/2030 | | | | | | |
| 200,000 | EUR | 212,841 | 0.65 | 167,000 | EUR | | 174,502 | 0.53 | | | |
| BANQUE STELLANTIS FRANCE 4% 21/01/2027 | | | | | HEATHROW FUNDING 4.5% 11/07/2035 | | | | | | |
| 100,000 | EUR | 104,420 | 0.32 | 114,000 | EUR | | 118,459 | 0.36 | | | |
| BNP PARIBAS 2.518% 05/06/2025 | | | | | LLOYDS BANKING GROUP 4.75% 23/05/2028 | | | | | | |
| 200,000 | AUD | 122,569 | 0.37 | 100,000 | AUD | | 61,362 | 0.19 | | | |
| ELECTRICITE DE FRANCE 3.375% VRN PERP | | | | | NATIONAL GRID PLC 5.602% 12/06/2028 | | | | | | |
| 200,000 | EUR | 163,876 | 0.50 | 111,000 | USD | | 109,996 | 0.33 | | | |
| FRANCE (GOVT) 0% 25/11/2030 | | | | | NATWEST GROUP PLC 4.771% VRN 16/02/2029 | | | | | | |
| 140,000 | EUR | 118,332 | 0.36 | 188,000 | EUR | | 197,231 | 0.60 | | | |
| FRANCE (GOVT) 1.5% 25/05/2050 | | | | | NGG FINANCE 5.625% VRN 18/06/2073 | | | | | | |
| 210,000 | EUR | 137,151 | 0.42 | 100,000 | GBP | | 116,710 | 0.35 | | | |
| FRANCE (GOVT) 1.75% 25/06/2039 | | | | | ROTHESAY LIFE 8% 30/10/2025 | | | | | | |
| 242,000 | EUR | 198,948 | 0.60 | 100,000 | GBP | | 123,774 | 0.38 | | | |
| FRANCE (GOVT) 2.5% 25/05/2030 | | | | | 121,000 | EUR | | 125,806 | 0.38 | | |
| 200,000 | EUR | 203,375 | 0.62 | SSE PLC 4% 05/09/2031 | | | | | | | |
| PRAEMIA HEALTHCARE 5.5% 19/09/2028 | | | | | UK (GOVT) 0.25% 31/07/2031 | | | | | | |
| 100,000 | EUR | 105,667 | 0.32 | 245,000 | GBP | | 218,991 | 0.66 | | | |
| RCI BANQUE 4.125% 01/12/2025 | | | | | UK (GOVT) 0.375% 22/10/2026 | | | | | | |
| 175,000 | EUR | 184,150 | 0.56 | 77,000 | GBP | | 83,156 | 0.25 | | | |

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

Portfolio of Investments and Other Net Assets

as at 30 September 2023

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

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

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

Portfolio of Investments and Other Net Assets

as at 30 September 2023

Global Bond (continued)

Statement of investments as at 30 September 2023

(expressed in USD)

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

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

Portfolio of Investments and Other Net Assets

as at 30 September 2023

Global Bond (continued)

Statement of investments as at 30 September 2023

(expressed in USD)

| Description | Quantity/ Face value | Currency | Evaluation | % net assets | Description | Quantity/ Face value | Currency | Evaluation | % net assets |
|--|----------------------------|----------|----------------|-----------------|---|----------------------------|----------|-------------------|-----------------|
| GREAT BRITAIN | | | | | UNITED STATES | | | | |
| RECKITT BENCKISER TREASURY 3.875% 14/09/2033 | 102,000 | EUR | 105,781 | 0.32 | COLUMBIA PIPELINES HOLDING 6.042% 15/08/2028 | 46,000 | USD | 45,868 | 0.14 |
| VODAFONE GROUP 4.2% 13/12/2027 | 200,000 | AUD | 122,782 | 0.37 | COLUMBIA PIPELINES OPERATING 6.497% 15/08/2043 | 61,000 | USD | 59,739 | 0.18 |
| | | | 228,563 | 0.69 | DELTA AIR LINES 4.75% 20/10/2028 | 142,941 | USD | 136,061 | 0.41 |
| IRELAND | | | | | JACKSON FINANCIAL 4% 23/11/2051 | 97,000 | USD | 61,398 | 0.19 |
| AIB GROUP 6.608% VRN 13/09/2029 | 200,000 | USD | 199,594 | 0.61 | JACKSON NATIONAL LIFE GLOBAL 5.25% 12/04/2028 | 224,000 | USD | 209,030 | 0.63 |
| AVOLON HOLDINGS FUNDING 4.25% 15/04/2026 | 22,000 | USD | 20,725 | 0.06 | MOHAWK INDUSTRIES 5.85% 18/09/2028 | 40,000 | USD | 39,895 | 0.12 |
| | | | 220,319 | 0.67 | NATIONAL GRID NORTH AMERICA 4.668% 12/09/2033 | 132,000 | EUR | 137,799 | 0.42 |
| ITALY | | | | | NISSAN MOTOR ACCEPTANCE 7.05% 15/09/2028 | 60,000 | USD | 60,057 | 0.18 |
| ENI 4.25% 19/05/2033 | 100,000 | EUR | 103,055 | 0.31 | US (GOVT) 1.375% 15/11/2040 | 980,000 | USD | 583,483 | 1.77 |
| ITALY (GOVT) 0.9% 01/04/2031 | 685,000 | EUR | 563,585 | 1.71 | US (GOVT) 1.375% 15/08/2050 | 1,691,000 | USD | 830,043 | 2.53 |
| | | | 666,640 | 2.02 | US (GOVT) 1.625% 15/05/2026 | 1,257,000 | USD | 1,157,618 | 3.52 |
| JAPAN | | | | | US (GOVT) 3.75% 31/05/2030 | 347,000 | USD | 330,138 | 1.00 |
| JAPAN (GOVT) 2% 20/03/2027 | 27,000,000 | JPY | 192,493 | 0.58 | VERALTO 4.15% 19/09/2031 | 100,000 | EUR | 104,331 | 0.32 |
| | | | 192,493 | 0.58 | WARNERMEDIA HOLDINGS 5.05% 15/03/2042 | 58,000 | USD | 45,228 | 0.14 |
| LUXEMBOURG | | | | | WEA FINANCE 2.875% 15/01/2027 | 20,000 | USD | 17,230 | 0.05 |
| BLACKSTONE PROPERTY PARTNERS 2.625% 20/10/2028 | 100,000 | GBP | 94,595 | 0.29 | | | | 3,817,918 | 11.60 |
| GRAND CITY PROPERTIES 1.5% VRN PERP | 100,000 | EUR | 50,737 | 0.15 | TOTAL BONDS | | | | |
| LOGICOR FINANCING 2.25% 13/05/2025 | 100,000 | EUR | 100,535 | 0.31 | | | | 9,461,240 | 28.73 |
| | | | 245,867 | 0.75 | ASSET BACKED SECURITIES | | | | |
| NETHERLANDS | | | | | UNITED STATES | | | | |
| FERROVIAL 4.375% 13/09/2030 | 141,000 | EUR | 147,347 | 0.45 | ASSET BACKED FUNDING 4.18% 25/03/2033 | 7,500,000 | USD | 117,060 | 0.36 |
| IBERDROLA INTERNATIONAL 2.625% VRN PERP | 200,000 | EUR | 209,430 | 0.63 | FANNIE 1.5% TBA 15/10/2051 | 130,000 | USD | 93,991 | 0.29 |
| | | | 356,777 | 1.08 | FNMA 1.5% TBA 15/10/2035 | 280,000 | USD | 234,071 | 0.71 |
| SWEDEN | | | | | FNMA 2% TBA 25/02/2029 | 400,000 | USD | 344,184 | 1.04 |
| SWEDEN (GOVT) 1% 12/11/2026 | 450,000 | SEK | 38,726 | 0.12 | FNMA 5% TBA 15/10/2040 | 250,000 | USD | 236,768 | 0.72 |
| | | | 38,726 | 0.12 | FNMA 6% TBA 15/10/2035 | 120,000 | USD | 118,734 | 0.36 |
| SWITZERLAND | | | | | GNMA 2% TBA 15/10/2051 | 290,000 | USD | 231,060 | 0.70 |
| CREDIT SUISSE GROUP 3.091% VRN 14/05/2032 | 250,000 | USD | 198,628 | 0.60 | GNMA 3% TBA 15/10/2046 | 150,000 | USD | 128,156 | 0.39 |
| | | | 198,628 | 0.60 | GNMA 5% TBA 21/10/2043 | 70,000 | USD | 66,590 | 0.20 |
| UNITED ARAB EMIRATES | | | | | | | | 1,570,614 | 4.77 |
| FIRST ABU DHABI BANK 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 | | | | |
| BONDS | | | | | 450,000 GBP 534,432 0.32 | | | | |
| CZECH REPUBLIC | | | | | ANGLO AMERICAN CAPITAL 3.375% 11/03/2029 | | | | |
| CZECH (GOVT) 4.9% 14/04/2034 | 23,000,000 | CZK | 1,008,777 | 0.60 | 400,000 GBP | | | 426,324 | 0.25 |
| | | | 1,008,777 | 0.60 | BARCLAYS PLC 4.918% VRN 08/08/2030 | 673,000 | EUR | 703,232 | 0.42 |
| FINLAND | | | | | BP CAPITAL MARKETS 4.375% VRN PERP | | | | |
| BALDER FINLAND 2% 18/01/2031 | 1,120,000 | EUR | 771,148 | 0.45 | 10/04/2075 | 500,000 | GBP | 587,226 | 0.35 |
| TEOLLISUUDEN VOIMA 4.75% 01/06/2030 | 528,000 | EUR | 548,052 | 0.33 | HEATHROW FUNDING 4.5% 11/07/2035 | 764,000 | EUR | 793,881 | 0.47 |
| | | | 1,319,200 | 0.78 | HSBC HOLDINGS 6.8% VRN 14/09/2031 | 1,075,000 | GBP | 1,326,350 | 0.79 |
| FRANCE | | | | | HSBC HOLDINGS 8.201% VRN 16/11/2034 | | | | |
| ALD 4.875% 06/10/2028 | 2,300,000 | EUR | 2,447,662 | 1.46 | 886,000 GBP | | | 1,121,076 | 0.66 |
| AXA 3.941% VRN PERP | 900,000 | EUR | 935,422 | 0.55 | NATIONAL GRID 4.275% 16/01/2035 | 1,056,000 | EUR | 1,064,105 | 0.63 |
| BANQUE STELLANTIS FRANCE 4% 21/01/2027 | 1,800,000 | EUR | 1,879,563 | 1.11 | NATIONAL GRID PLC 5.602% 12/06/2028 | 307,000 | USD | 304,222 | 0.18 |
| ELECTRICITE DE FRANCE 3.375% VRN PERP | 800,000 | EUR | 655,504 | 0.39 | ROYAL BANK OF SCOTLAND GROUP 3.622% VRN 14/08/2030 | 2,715,000 | GBP | 3,112,564 | 1.85 |
| ELECTRICITE DE FRANCE 5.875% VRN PERP | 400,000 | GBP | 409,088 | 0.24 | 1,543,000 EUR | | | 1,604,283 | 0.95 |
| ELECTRICITE DE FRANCE 6% VRN PERP | 500,000 | GBP | 566,354 | 0.34 | STANDARD CHARTERED 6.301% VRN 09/01/2029 | 1,289,000 | USD | 1,285,048 | 0.76 |
| LA POSTE 3.125% VRN PERP | 1,500,000 | EUR | 1,474,309 | 0.87 | | | | 12,992,841 | 7.71 |
| ORANGE 1.375% VRN PERP | 800,000 | EUR | 678,046 | 0.40 | INDONESIA | | | | |
| PRAEMIA HEALTHCARE 5.5% 19/09/2028 | 600,000 | EUR | 634,005 | 0.38 | INDONESIA (GOVT) 1.1% 12/03/2033 | 468,000 | EUR | 358,258 | 0.21 |
| RCI BANQUE 4.125% 01/12/2025 | 825,000 | EUR | 868,134 | 0.51 | | | | 358,258 | 0.21 |
| RCI BANQUE 4.875% 02/10/2029 | 1,409,000 | EUR | 1,482,181 | 0.88 | ITALY | | | | |
| TDF INFRASTRUCTURE 5.625% 21/07/2028 | 800,000 | EUR | 850,391 | 0.50 | ENI 3.375% VRN PERP | 616,000 | EUR | 550,552 | 0.33 |
| VEOLIA ENVIRONNEMENT 2.5% VRN PERP | 1,000,000 | EUR | 871,273 | 0.52 | | | | 550,552 | 0.33 |
| WPP FINANCE 4.125% 30/05/2028 | 432,000 | EUR | 453,929 | 0.27 | LUXEMBOURG | | | | |
| | | | 14,205,861 | 8.42 | AROUNDTOWN 1.625% VRN PERP | 1,100,000 | EUR | 394,926 | 0.23 |
| GERMANY | | | | | AROUNDTOWN 2.875% VRN PERP | | | | |
| COMMERZBANK 5.25% VRN 25/03/2029 | 700,000 | EUR | 739,943 | 0.44 | 840,000 EUR | | | 347,920 | 0.21 |
| CONTINENTAL AG 4% 01/03/2027 | 1,509,000 | EUR | 1,591,884 | 0.95 | | | | 742,846 | 0.44 |
| DEUTSCHE BANK 10% VRN PERP | 600,000 | EUR | 630,512 | 0.37 | MOROCCO | | | | |
| EON 3.75% 01/03/2029 | 1,223,000 | EUR | 1,278,631 | 0.76 | MOROCCO (GOVT) 5.95% 08/03/2028 | 671,000 | USD | 663,027 | 0.39 |
| | | | 4,240,970 | 2.52 | | | | 663,027 | 0.39 |
| | | | | | NETHERLANDS | | | | |
| | | | | | GENERALI FINANCE 4.596% VRN PERP | 100,000 | EUR | 103,633 | 0.06 |
| | | | | | MERCEDES BENZ INTERNATIONAL FINANCE 5.625% 17/08/2026 | 1,400,000 | GBP | 1,718,276 | 1.02 |

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

Portfolio of Investments and Other Net Assets

as at 30 September 2023

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

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

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

Portfolio of Investments and Other Net Assets

as at 30 September 2023

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

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

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

Portfolio of Investments and Other Net Assets

as at 30 September 2023

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

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

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 |
|---|----------------------------|----------|--------------------|-----------------|
| 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 | | | | | ALD 4% 05/07/2027 | 6,100,000 | EUR | 6,329,091 | 0.23 |
| 3.875% 16/07/2026 | 1,072,000 | GBP | 1,229,679 | 0.05 | ALD 4.875% 06/10/2028 | 7,600,000 | EUR | 8,087,928 | 0.30 |
| SYDNEY AIRPORT FINANCE | | | | | APRR 1.5% 17/01/2033 | 7,000,000 | EUR | 6,043,198 | 0.22 |
| 2.75% 23/04/2024 | 3,100,000 | EUR | 3,255,852 | 0.12 | ARVAL SERVICE LEASE | | | | |
| TOYOTA FINANCE | | | | | FRANCE 3.375% 04/01/2026 | 9,000,000 | EUR | 9,308,525 | 0.34 |
| AUSTRALIA 2.28% 21/10/2027 | 8,350,000 | EUR | 8,310,141 | 0.30 | AXA 3.875% VRN PERP | 7,700,000 | EUR | 7,922,863 | 0.29 |
| TOYOTA FINANCE | | | | | AXA VRN PERP | 200,000 | GBP | 236,417 | 0.01 |
| AUSTRALIA 3.92% 28/06/2027 | 2,083,000 | GBP | 2,413,213 | 0.09 | BANQUE FEDERATIVE DU CREDIT MUTUEL 4.125% 18/09/2030 | 5,900,000 | EUR | 6,176,340 | 0.23 |
| | | | 15,208,885 | 0.56 | BANQUE FEDERATIVE DU CREDIT MUTUEL 5.125% 13/01/2033 | 8,000,000 | EUR | 8,256,937 | 0.30 |
| BELGIUM | | | | | BNP PARIBAS 1.25% 13/07/2031 | | | | |
| ANHEUSER-BUSCH INBEV | | | | | | 600,000 | GBP | 518,294 | 0.02 |
| 2.125% 02/12/2027 | 6,600,000 | EUR | 6,554,348 | 0.24 | BNP PARIBAS 2.5% VRN 31/03/2032 | 6,000,000 | EUR | 5,721,554 | 0.21 |
| BELFIUS BANK 3.875% 12/06/2028 | 7,000,000 | EUR | 7,315,718 | 0.27 | BNP PARIBAS 2.875% 24/02/2029 | 2,000,000 | GBP | 2,080,595 | 0.08 |
| ELIA GROUP 5.85% VRN PERP | 10,200,000 | EUR | 10,817,404 | 0.39 | BNP PARIBAS 3.875% VRN 10/01/2031 | 12,000,000 | EUR | 12,478,826 | 0.46 |
| ELIA SYSTEM OPERATOR 2.75% VRN PERP | 2,200,000 | EUR | 2,319,552 | 0.09 | BPCE 5.25% 16/04/2029 | 1,500,000 | GBP | 1,689,593 | 0.06 |
| FLUVIUS SYSTEM OPERATOR 0.25% 02/12/2030 | 6,300,000 | EUR | 5,131,376 | 0.19 | BPCE 6.125% 24/05/2029 | 1,100,000 | GBP | 1,326,128 | 0.05 |
| FLUVIUS SYSTEM OPERATOR 3.875% 18/03/2031 | 7,400,000 | EUR | 7,664,218 | 0.28 | CARREFOUR 4.125% 12/10/2028 | 5,700,000 | EUR | 6,021,638 | 0.22 |
| | | | 39,802,616 | 1.46 | CREDIT AGRICOLE 2% 25/03/2029 | 10,800,000 | EUR | 9,831,365 | 0.36 |
| CANADA | | | | | CREDIT AGRICOLE 3.875% 20/04/2031 | | | | |
| BANK OF MONTREAL 5.3% 05/06/2026 | 22,150,000 | USD | 21,878,340 | 0.80 | | 10,100,000 | EUR | 10,417,549 | 0.38 |
| BANK OF NOVA SCOTIA 2.875% 03/05/2027 | 2,050,000 | GBP | 2,271,021 | 0.08 | CREDIT AGRICOLE 4% 18/01/2033 | 3,000,000 | EUR | 3,102,002 | 0.11 |
| BANK OF NOVA SCOTIA 5.25% 12/06/2028 | 8,270,000 | USD | 8,069,036 | 0.30 | CREDIT AGRICOLE 4.875% 23/10/2029 | 2,700,000 | GBP | 3,140,819 | 0.12 |
| CANADIAN IMPERIAL BANK OF COMMERCE 5.001% 28/04/2028 | 6,250,000 | USD | 6,014,497 | 0.22 | CREDIT AGRICOLE ASSURANCES 2% 17/07/2030 | 2,800,000 | EUR | 2,384,721 | 0.09 |
| ROYAL BANK OF CANADA 5% 24/01/2028 | 1,333,000 | GBP | 1,573,351 | 0.06 | CREDIT MUTUEL ARKEA 3.875% 22/05/2028 | 7,500,000 | EUR | 7,827,347 | 0.29 |
| TORONTODOMINION BANK 2.875% 05/04/2027 | 3,109,000 | GBP | 3,449,343 | 0.13 | DANONE 3.47% 22/05/2031 | 10,000,000 | EUR | 10,234,126 | 0.38 |
| WASTE CONNECTIONS 2.2% 15/01/2032 | 5,410,000 | USD | 4,186,822 | 0.15 | EDENRED 3.625% 13/06/2031 | 6,200,000 | EUR | 6,327,225 | 0.23 |
| | | | 47,442,410 | 1.74 | ELECTRICITE DE FRANCE 4.625% 25/01/2043 | 4,000,000 | EUR | 3,882,856 | 0.14 |
| DENMARK | | | | | ELECTRICITE DE FRANCE 5.875% VRN PERP | | | | |
| DONG ENERGY 4.875% 12/01/2032 | 1,400,000 | GBP | 1,580,913 | 0.06 | | 600,000 | GBP | 613,632 | 0.02 |
| ORSTED 2.25% 14/06/2028 | 3,344,000 | EUR | 3,269,447 | 0.12 | ELECTRICITE DE FRANCE 6% 23/01/2114 | 200,000 | GBP | 202,004 | 0.01 |
| ORSTED 4.125% 01/03/2035 | 5,231,000 | EUR | 5,393,473 | 0.20 | ELECTRICITE DE FRANCE 6% VRN PERP | 400,000 | GBP | 453,083 | 0.02 |
| ORSTED 5.375% 13/09/2042 | 252,000 | GBP | 275,211 | 0.01 | | | | | |
| | | | 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 | | | | | LEGAL GENERAL GROUP | | | | |
| 3.125% 21/11/2031 | 1,000,000 | GBP | 1,007,724 | 0.04 | 3.75% VRN 26/11/2049 | 1,300,000 | GBP | 1,318,686 | 0.05 |
| BRITISH TELECOMMUNICATIONS | | | | | LLOYDS BANKING GROUP | | | | |
| 5.75% 13/02/2041 | 827,000 | GBP | 923,815 | 0.03 | 1.875% VRN 15/01/2026 | 1,870,000 | GBP | 2,159,571 | 0.08 |
| BROADGATE 4.821% | | | | | LLOYDS BANKING GROUP 2% | | | | |
| 05/07/2036 | 540,000 | GBP | 611,727 | 0.02 | VRN 12/04/2028 | 500,000 | GBP | 527,117 | 0.02 |
| BUPA FINANCE 5% | | | | | LLOYDS BANKING GROUP | | | | |
| 08/12/2026 | 425,000 | GBP | 496,730 | 0.02 | 2.707% VRN 03/12/2035 | 1,503,000 | GBP | 1,362,077 | 0.05 |
| CENTRICA 5.25% VRN | | | | | LLOYDS BANKING GROUP | | | | |
| 10/04/2075 | 500,000 | GBP | 587,226 | 0.02 | 6.625% VRN 02/06/2033 | 1,091,000 | GBP | 1,296,661 | 0.05 |
| CENTRICA 7% 19/09/2033 | 1,390,000 | GBP | 1,823,974 | 0.07 | LONDON QUADRANT HOUSING | | | | |
| CENTRICA PLC 4.25% | | | | | TRUST 2% 31/03/2032 | 900,000 | GBP | 821,078 | 0.03 |
| 12/09/2044 | 1,000,000 | GBP | 923,186 | 0.03 | LONDON QUADRANT HOUSING | | | | |
| CLARION FUNDING 1.875% | | | | | TRUST 2% 20/10/2038 | 1,050,000 | GBP | 780,571 | 0.03 |
| 22/01/2035 | 3,162,000 | GBP | 2,592,549 | 0.10 | MOTABILITY OPERATIONS | | | | |
| CLARION HOUSING GROUP | | | | | GROUP 2.375% 03/07/2039 | 380,000 | GBP | 307,700 | 0.01 |
| 3.125% 19/04/2048 | 1,000,000 | GBP | 765,785 | 0.03 | MOTABILITY OPERATIONS | | | | |
| CYBG 4% VRN 25/09/2026 | 1,000,000 | GBP | 1,143,434 | 0.04 | GROUP 4.875% 17/01/2043 | 1,757,000 | GBP | 1,934,640 | 0.07 |
| DIAGEO FINANCE 2.75% | | | | | NATIONAL GAS TRANSMISSION | | | | |
| 08/06/2038 | 1,000,000 | GBP | 877,608 | 0.03 | 5.75% 05/04/2035 | 1,339,000 | GBP | 1,557,169 | 0.06 |
| ENW FINANCE 1.415% | | | | | NATIONAL GRID 3.875% | | | | |
| 30/07/2030 | 1,053,000 | GBP | 976,513 | 0.04 | 16/01/2029 | 12,525,000 | EUR | 12,932,331 | 0.47 |
| GATWICK FUNDING 3.125% | | | | | NATIONAL GRID ELECTRICITY TRANS- | | | | |
| 28/09/2041 | 1,614,000 | GBP | 1,320,312 | 0.05 | MISSION 4% 08/06/2027 | 450,000 | GBP | 517,076 | 0.02 |
| GLAXOSMITHKLINE 6.375% | | | | | NATIONAL GRID GAS | | | | |
| 09/03/2039 | 900,000 | GBP | 1,174,632 | 0.04 | 1.375% 07/02/2031 | 1,241,000 | GBP | 1,097,851 | 0.04 |
| HAMMERSON 7.25% | | | | | NATIONAL GRID GAS | | | | |
| 21/04/2028 | 1,100,000 | GBP | 1,279,323 | 0.05 | 1.625% 14/01/2043 | 1,188,000 | GBP | 700,477 | 0.03 |
| HEATHROW FINANCE 5.75% | | | | | NATIONAL GRID GAS | | | | |
| 03/03/2025 | 550,000 | GBP | 657,981 | 0.02 | FINANCE 2.625% 22/09/2038 | 1,000,000 | GBP | 765,647 | 0.03 |
| HEATHROW FUNDING 2.75% | | | | | NATIONAL GRID GAS | | | | |
| 13/10/2031 | 1,142,000 | GBP | 1,168,805 | 0.04 | FINANCE 2.75% 22/09/2046 | 713,000 | GBP | 485,317 | 0.02 |
| HEATHROW FUNDING 4.625% | | | | | NATIONWIDE BUILDING | | | | |
| 31/10/2046 | 660,000 | GBP | 628,100 | 0.02 | SOCIETY 2% VRN 25/07/2029 | 8,000,000 | EUR | 8,211,213 | 0.30 |
| HEATHROW FUNDING 5.875% | | | | | NATIONWIDE BUILDING | | | | |
| 13/05/2041 | 700,000 | GBP | 804,476 | 0.03 | SOCIETY 6.125% 21/08/2028 | 1,143,000 | GBP | 1,412,622 | 0.05 |
| HSBC HOLDINGS 1.75% VRN | | | | | NATWEST GROUP 1.642% | | | | |
| 24/07/2027 | 1,500,000 | GBP | 1,618,571 | 0.06 | VRN 14/06/2027 | 6,380,000 | USD | 5,643,385 | 0.21 |
| HSBC HOLDINGS 3% VRN | | | | | NATWEST GROUP 3.619% | | | | |
| 22/07/2028 | 1,000,000 | GBP | 1,082,735 | 0.04 | VRN 29/03/2029 | 1,739,000 | GBP | 1,887,762 | 0.07 |
| HSBC HOLDINGS 5.875% | | | | | NATWEST GROUP 7.416% | | | | |
| VRN PERP | 1,295,000 | GBP | 1,415,667 | 0.05 | VRN 06/06/2033 | 768,000 | GBP | 932,323 | 0.03 |
| HSBC HOLDINGS 6.8% VRN | | | | | NATWEST GROUP PLC 1.75% | | | | |
| 14/09/2031 | 1,286,000 | GBP | 1,586,685 | 0.06 | VRN 02/03/2026 | 10,000,000 | EUR | 10,166,374 | 0.37 |
| HSBC HOLDINGS 7% | | | | | NATWEST MARKETS 1.6% | | | | |
| 07/04/2038 | 800,000 | GBP | 953,898 | 0.03 | 29/09/2026 | 5,175,000 | USD | 4,552,874 | 0.17 |
| HSBC HOLDINGS 8.201% | | | | | NGG FINANCE 5.625% VRN | | | | |
| VRN 16/11/2034 | 1,972,000 | GBP | 2,495,216 | 0.09 | 18/06/2073 | 1,100,000 | GBP | 1,283,806 | 0.05 |
| LEGAL AND GENERAL GROUP | | | | | NORTHERN POWERGRID NORTHEAST | | | | |
| 4.5% VRN 01/11/2050 | 800,000 | GBP | 832,190 | 0.03 | 1.875% 16/06/2062 | 1,000,000 | GBP | 523,792 | 0.02 |
| LEGAL AND GENERAL GROUP | | | | | NORTHERN POWERGRID NORTHEAST | | | | |
| 5.375% VRN 27/10/2045 | 1,705,000 | GBP | 2,022,127 | 0.07 | 3.25% 01/04/2052 | 1,446,000 | GBP | 1,135,430 | 0.04 |

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

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

Portfolio of Investments and Other Net Assets

as at 30 September 2023

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

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

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

Portfolio of Investments and Other Net Assets

as at 30 September 2023

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

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

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

Portfolio of Investments and Other Net Assets

as at 30 September 2023

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

| Description | Quantity/ Face value | Currency | Evaluation | % net assets | Description | Quantity/ Face value | Currency | Evaluation | % net assets |
|--|----------------------------|----------|----------------------|-----------------|--------------------------|----------------------------|----------|-------------------|-----------------|
| US (GOVT) 3.625% | | | | | BELGIUM | | | | |
| 15/02/2053 | 20,991,000 | USD | 17,448,769 | 0.64 | KBC GROUP 6.324% VRN | | | | |
| US (GOVT) 3.625% | | | | | 21/09/2034 | 5,470,000 | USD | 5,336,634 | 0.20 |
| 15/05/2053 | 8,832,000 | USD | 7,349,880 | 0.27 | | | | 5,336,634 | 0.20 |
| US (GOVT) 3.875% | | | | | CANADA | | | | |
| 30/09/2029 | 16,000,000 | USD | 15,376,875 | 0.56 | BANK OF MONTREAL 1.25% | | | | |
| US (GOVT) 3.875% | | | | | 15/09/2026 | 5,500,000 | USD | 4,840,941 | 0.17 |
| 30/11/2029 | 4,600,000 | USD | 4,416,898 | 0.16 | CCL INDUSTRIES 3.05% | | | | |
| US (GOVT) 3.875% | | | | | 01/06/2030 | 5,805,000 | USD | 4,823,045 | 0.18 |
| 15/08/2033 | 9,205,000 | USD | 8,722,457 | 0.32 | WASTE CONNECTIONS 4.2% | | | | |
| US (GOVT) 3.875% | | | | | 15/01/2033 | 1,380,000 | USD | 1,237,070 | 0.05 |
| 15/02/2043 | 12,575,000 | USD | 10,998,213 | 0.40 | | | | 1,237,070 | 0.05 |
| US (GOVT) 4% 30/06/2028 | 19,039,000 | USD | 18,550,382 | 0.68 | FRANCE | | | 10,901,056 | 0.40 |
| US (GOVT) 4% 15/11/2042 | 4,428,000 | USD | 3,950,260 | 0.14 | BNP PARIBAS 4.375% VRN | | | | |
| US (GOVT) 4.375% | | | | | 01/03/2033 | 15,325,000 | USD | 13,676,190 | 0.50 |
| 31/08/2028 | 11,050,000 | USD | 10,953,313 | 0.40 | CREDIT AGRICOLE 1.907% | | | | |
| US (GOVT) 4.375% | | | | | VRN 16/06/2026 | 6,065,000 | USD | 5,640,588 | 0.21 |
| 15/08/2043 | 3,043,000 | USD | 2,852,337 | 0.10 | CREDIT AGRICOLE 3.25% | | | | |
| VERIZON COMMUNICATIONS | | | | | 04/10/2024 | 4,500,000 | USD | 4,378,157 | 0.16 |
| 3.375% 27/10/2036 | 2,308,000 | GBP | 2,141,263 | 0.08 | CREDIT AGRICOLE 4.0% | | | | |
| WASTE MANAGEMENT 4.875% | | | | | VRN 10/01/2033 | 5,545,000 | USD | 4,923,964 | 0.18 |
| 15/02/2029 | 16,970,000 | USD | 16,622,348 | 0.61 | CREDIT AGRICOLE 5.514% | | | | |
| WELLS FARGO 4.625% | | | | | 05/07/2033 | 7,480,000 | USD | 7,224,126 | 0.27 |
| 02/11/2035 | 436,000 | GBP | 471,404 | 0.02 | CREDIT AGRICOLE 6.316% | | | | |
| WELLTOWER 4.8% | | | | | VRN 03/10/2029 | 4,460,000 | USD | 4,470,234 | 0.16 |
| 20/11/2028 | 500,000 | GBP | 572,863 | 0.02 | CREDIT AGRICOLE 7.5% | | | | |
| WESTFIELD AMERICA | | | | | VRN PERP | 650,000 | GBP | 750,544 | 0.03 |
| MANAGE 2.625% 30/03/2029 | 300,000 | GBP | 289,997 | 0.01 | 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% | | | | |
| | | | | | 07/12/2027 | 1,000,000 | GBP | 1,002,708 | 0.04 |
| ASSET BACKED SECURITIES | | | | | SOCIETE GENERALE 6.691% | | | | |
| | | | | | VRN 10/01/2034 | 2,750,000 | USD | 2,678,103 | 0.10 |
| UNITED STATES | | | | | SOCIETE GENERALE FRN | | | | |
| BROADGATE FINANCING | | | | | 21/01/2026 | 6,340,000 | USD | 6,303,496 | 0.23 |
| 5.098% 05/04/2035 | 500,000 | GBP | 474,294 | 0.02 | | | | 57,711,179 | 2.12 |
| | | | 474,294 | 0.02 | GERMANY | | | | |
| TOTAL ASSET BACKED SECURITIES | | | 474,294 | 0.02 | DEUTSCHE BANK 0.962% | | | | |
| TOTAL TRANSFERABLE SECURITIES | | | | | 08/11/2023 | 5,075,000 | USD | 5,048,362 | 0.19 |
| ADMITTED TO AN OFFICIAL STOCK | | | 1,715,727,741 | 62.95 | DEUTSCHE BANK 1.75% VRN | | | | |
| EXCHANGE LISTING | | | | | 19/11/2030 | 4,100,000 | EUR | 3,447,361 | 0.13 |
| | | | | | DEUTSCHE BANK 2.311% | | | | |
| TRANSFERABLE SECURITIES TRADED ON ANOTHER REGULATED | | | | | VRN 16/11/2027 | 6,640,000 | USD | 5,791,088 | 0.21 |
| MARKET | | | | | DEUTSCHE BANK 3.742% | | | | |
| | | | | | VRN 07/01/2033 | 3,125,000 | USD | 2,260,896 | 0.08 |
| BONDS | | | | | | | | 16,547,707 | 0.61 |
| | | | | | GREAT BRITAIN | | | | |
| AUSTRALIA | | | | | BARCLAYS 3.75% VRN | | | | |
| QBE INSURANCE GROUP | | | | | 22/11/2030 | 1,690,000 | GBP | 1,903,555 | 0.07 |
| 2.5% VRN 13/09/2038 | 1,616,000 | GBP | 1,579,540 | 0.06 | BARCLAYS 8.875% VRN PERP | 1,000,000 | GBP | 1,133,554 | 0.04 |
| | | | 1,579,540 | 0.06 | 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 PERF | 1,400,000 | GBP | 1,105,091 | 0.04 | IBERDROLA INTERNATIONAL 3.25% VRN PERP | 8,600,000 | EUR | 8,881,603 | 0.33 |
| SANCTUARY CAPITAL 2.375% 14/04/2050 | 1,038,000 | GBP | 681,823 | 0.03 | ING GROEP 0.25% VRN 18/02/2029 | 8,800,000 | EUR | 7,690,655 | 0.28 |
| SKY 2.75% 27/11/2029 | 10,300,000 | EUR | 10,258,170 | 0.37 | JAB HOLDINGS 1.75% 25/06/2026 | 9,600,000 | EUR | 9,514,746 | 0.36 |
| SOUTHERN GAS NETWORKS 6.625% 14/03/2035 | 1,573,000 | GBP | 1,931,011 | 0.07 | NXP FUNDING 3.125% 15/02/2042 | 14,320,000 | USD | 9,398,742 | 0.34 |
| VODAFONE GROUP 3.25% VRN 04/06/2081 | 3,770,000 | USD | 3,327,125 | 0.12 | THERMO FISHER SCIENTIFIC FINANCE 0.8% 18/10/2030 | 4,253,000 | EUR | 3,643,986 | 0.13 |
| WESTFIELD STRATFORD CITY FINANCE 1.642% 04/08/2031 | 695,000 | GBP | 740,746 | 0.03 | | | | 68,588,881 | 2.52 |
| YORKSHIRE WATER FINANCE 2.75% 18/04/2041 | 1,926,000 | GBP | 1,442,948 | 0.05 | SWEDEN | | | | |
| | | | 41,985,703 | 1.54 | SVENSKA HANDELSBANKEN 0.05% 06/09/2028 | 14,497,000 | EUR | 12,632,353 | 0.46 |
| IRELAND | | | | | SVENSKA HANDELSBANKEN 4.625% VRN 23/08/2032 | 1,874,000 | GBP | 2,105,231 | 0.08 |
| AERCAP IRELAND CAPITAL 3.5% 15/01/2025 | 16,025,000 | USD | 15,465,858 | 0.57 | | | | 14,737,584 | 0.54 |
| AIB GROUP 6.608% VRN 13/09/2029 | 3,495,000 | USD | 3,487,911 | 0.13 | SWITZERLAND | | | | |
| AVOLON HOLDINGS FUNDING 2.125% 21/02/2026 | 4,000,000 | USD | 3,587,353 | 0.13 | CREDIT SUISSE 1.25% 07/08/2026 | 5,000,000 | USD | 4,380,341 | 0.16 |
| AVOLON HOLDINGS FUNDING 3.95% 01/07/2024 | 7,195,000 | USD | 7,048,145 | 0.26 | CREDIT SUISSE AG LONDON 1.125% 15/12/2025 | 1,031,000 | GBP | 1,133,896 | 0.04 |
| AVOLON HOLDINGS FUNDING 4.25% 15/04/2026 | 2,887,000 | USD | 2,719,659 | 0.10 | CREDIT SUISSE NEW YORK FRN 21/02/2025 | 26,510,000 | USD | 26,506,764 | 0.97 |
| ESB FINANCE 4% 03/10/2028 | 5,714,000 | EUR | 6,048,283 | 0.22 | | | | 32,021,001 | 1.17 |
| ZURICH FINANCE IRELAND 5.125% VRN 23/11/2052 | 2,344,000 | GBP | 2,528,558 | 0.09 | UNITED STATES | | | | |
| | | | 40,885,767 | 1.50 | AIRCASTLE 2.85% 26/01/2028 | 14,100,000 | USD | 11,988,757 | 0.44 |
| ITALY | | | | | AIRCASTLE 5.25% 11/08/2025 | 21,885,000 | USD | 21,327,871 | 0.78 |
| ENI 3.625% 19/05/2027 | 12,019,000 | EUR | 12,519,310 | 0.46 | AMAZONCOM 3.95% 13/04/2052 | 10,000,000 | USD | 7,792,126 | 0.29 |
| INTESA SANPAOLO 4.198% 01/06/2032 | 3,695,000 | USD | 2,729,100 | 0.10 | AMGEN 4.2% 22/02/2052 | 13,000,000 | USD | 9,817,537 | 0.36 |
| INTESA SANPAOLO 6.625% 20/06/2033 | 5,295,000 | USD | 5,014,208 | 0.18 | AMGEN 4.875% 01/03/2053 | 5,500,000 | USD | 4,627,067 | 0.17 |
| | | | 20,262,618 | 0.74 | APPLE 0% 15/11/2025 | 11,000,000 | EUR | 10,811,186 | 0.40 |
| LUXEMBOURG | | | | | APPLE 2.7% 05/08/2051 | 10,000,000 | USD | 6,141,327 | 0.23 |
| BLACKSTONE PROPERTY PARTNERS 2.625% 20/10/2028 | 453,000 | GBP | 428,515 | 0.02 | ATT 3.5% 15/09/2053 | 3,090,000 | USD | 1,930,027 | 0.07 |

Portfolio of Investments and Other Net Assets

as at 30 September 2023

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

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

Portfolio of Investments and Other Net Assets

as at 30 September 2023

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

| Description | Quantity/ Face value | Currency | Evaluation | % net assets | Description | Quantity/ Face value | Currency | Evaluation | % net assets |
|---|----------------------------|----------|------------|-----------------|---|----------------------------|----------|----------------------|-----------------|
| JPMORGAN CHASE 4.586% VRN 26/04/2033 | 3,335,000 | USD | 3,014,999 | 0.11 | WASTE MANAGEMENT 4.15% 15/04/2032 | 10,780,000 | USD | 9,841,228 | 0.36 |
| KENNAMETAL 2.8% 01/03/2031 | 3,445,000 | USD | 2,711,042 | 0.10 | | | | 579,051,773 | 21.24 |
| KENNAMETAL 4.625% 15/06/2028 | 5,060,000 | USD | 4,779,273 | 0.18 | TOTAL BONDS | | | 896,411,709 | 32.89 |
| LOWES 4.25% 01/04/2052 | 2,845,000 | USD | 2,126,340 | 0.08 | TOTAL TRANSFERABLE SECURITIES | | | 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 | | | | |
| BONDS | | | | | 1,750,000 USD | | | | |
| ANGOLA | | | | | 1,681,502 0.15 | | | | |
| ANGOLA (GOVT) 8.25% | | | | | 23,215,383 2.08 | | | | |
| 09/05/2028 | | | | | CHINA | | | | |
| 6,106,000 USD | | | | | SINOPEC GROUP OVERSEAS | | | | |
| ANGOLAN (GOVT) 9.125% | | | | | 4.375% 17/10/2023 | | | | |
| 26/11/2049 | | | | | 6,611,000 USD | | | | |
| 2,000,000 USD | | | | | TIMES CHINA HOLDINGS | | | | |
| 1,439,624 0.13 | | | | | 5.75% 14/01/2027 | | | | |
| 6,747,695 0.60 | | | | | ZHENRO PROPERTIES GROUP | | | | |
| ARGENTINA | | | | | 7.1% 10/09/2024 | | | | |
| ARGENTINA (GOVT) 0.125% | | | | | 1,100,000 USD | | | | |
| 09/07/2035 | | | | | 11,284 0.00 | | | | |
| PROVINCIA DE BUENOS | | | | | 6,845,071 0.61 | | | | |
| AIRESGO 5.25% 01/09/2037 | | | | | COLOMBIA | | | | |
| 6,375,101 USD | | | | | COLOMBIA (GOVT) 6.125% | | | | |
| 2,106,184 0.18 | | | | | 18/01/2041 | | | | |
| 2,176,414 0.19 | | | | | COLOMBIA (GOVT) 7.5% | | | | |
| AZERBAIJAN | | | | | 02/02/2034 | | | | |
| AZERBAIJAN (GOVT) 3.5% | | | | | COLOMBIA (GOVT) 8% | | | | |
| 01/09/2032 | | | | | 20/04/2033 | | | | |
| 5,340,000 USD | | | | | ECOPETROL 5.875% | | | | |
| SOUTHERN GAS CORRIDOR | | | | | 02/11/2051 | | | | |
| 6.875% 24/03/2026 | | | | | 2,336,000 USD | | | | |
| 1,500,000 USD | | | | | ECOPETROL 8.625% | | | | |
| 1,494,140 0.13 | | | | | 19/01/2029 | | | | |
| 5,841,165 0.52 | | | | | ECOPETROL 8.875% | | | | |
| BAHRAIN | | | | | 13/01/2033 | | | | |
| BAHRAIN (GOVT) 6.75% | | | | | 11,805,000 USD | | | | |
| 20/09/2029 | | | | | 11,566,231 1.04 | | | | |
| BAHRAIN (GOVT) 7% | | | | | 37,619,479 3.37 | | | | |
| 12/10/2028 | | | | | COSTA RICA | | | | |
| BAHRAIN (GOVT) 7.375% | | | | | COSTA RICA (GOVT) 6.55% | | | | |
| 14/05/2030 | | | | | 03/04/2034 | | | | |
| BAHRAIN (GOVT) 7.5% | | | | | 4,500,000 USD | | | | |
| 20/09/2047 | | | | | 4,388,187 0.39 | | | | |
| CBB INTERNATIONAL SUKUK PROGRAMME | | | | | 4,388,187 0.39 | | | | |
| 6.25% 18/10/2030 | | | | | DOMINICAN REPUBLIC | | | | |
| 3,925,000 USD | | | | | DOMINICAN REPUBLIC | | | | |
| 28,812,167 2.58 | | | | | (GOVT) 7.05% 03/02/2031 | | | | |
| BRAZIL | | | | | 10,000,000 USD | | | | |
| BRAZIL (GOVT) 6% | | | | | 9,723,012 0.87 | | | | |
| 20/10/2033 | | | | | 9,723,012 0.87 | | | | |
| BRAZIL (GOVT) 10% | | | | | EGYPT | | | | |
| 01/01/2033 | | | | | EGYPT (GOVT) 5.25% | | | | |
| 65,400 BRL | | | | | 06/10/2025 | | | | |
| 13,769,042 1.23 | | | | | EGYPT (GOVT) 6.2004% | | | | |
| CHILE | | | | | 01/03/2024 | | | | |
| CHILE (GOVT) 5.33% | | | | | EGYPT (GOVT) 6.588% | | | | |
| 05/01/2054 | | | | | EGYPT (GOVT) 7.0529% | | | | |
| CORP NACIONAL DEL COBRE | | | | | 15/01/2032 | | | | |
| 5.125% 02/02/2033 | | | | | EGYPT (GOVT) 7.3% | | | | |
| CORP NACIONAL DEL COBRE | | | | | 30/09/2033 | | | | |
| 5.95% 08/01/2034 | | | | | EGYPT (GOVT) 7.6003% | | | | |
| CORP NACIONAL DEL COBRE | | | | | 01/03/2029 | | | | |
| DE CHILE 6.3% 08/09/2053 | | | | | EGYPT (GOVT) 7.625% | | | | |
| 4,000,000 USD | | | | | 29/05/2032 | | | | |
| 3,830,970 0.35 | | | | | EGYPT (GOVT) 7.903% | | | | |
| | | | | | 21/02/2048 | | | | |
| | | | | | 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% | | | | | 23/02/2038 | 8,610,000 | USD | 6,067,186 | 0.54 |
| 11/01/2040 | 3,530,000 | USD | 3,294,191 | 0.30 | NIGERIA (GOVT) 8.25% | | | | |
| MEXICO (GOVT) 6.338% | | | | | 28/09/2051 | 2,870,000 | USD | 1,993,025 | 0.18 |
| 04/05/2053 | 5,500,000 | USD | 5,055,668 | 0.45 | NIGERIA (GOVT) 8.375% | | | | |
| MEXICO (GOVT) 6.35% | | | | | 24/03/2029 | 4,000,000 | USD | 3,433,720 | 0.31 |
| 09/02/2035 | 11,500,000 | USD | 11,335,595 | 1.02 | | | | 28,770,608 | 2.58 |
| MEXICO (GOVT) 6.75% | | | | | OMAN | | | | |
| 27/09/2034 | 2,500,000 | USD | 2,544,272 | 0.23 | LAMAR FUNDING 3.958% | | | | |
| MEXICO (GOVT) 7.5% | | | | | 07/05/2025 | 8,563,000 | USD | 8,186,502 | 0.73 |
| 03/06/2027 | 520,000 | MXN | 2,739,385 | 0.25 | OMAN (GOVT) 5.625% | | | | |
| MEXICO (GOVT) 8.5% | | | | | 17/01/2028 | 8,500,000 | USD | 8,297,023 | 0.75 |
| 18/11/2038 | 214,000 | MXN | 1,096,173 | 0.10 | OMAN (GOVT) 6% 01/08/2029 | 4,800,000 | USD | 4,715,598 | 0.42 |
| MEXICO CITY AIRPORT | | | | | OMAN (GOVT) 6.25% | | | | |
| TRUST 4.25% 31/10/2026 | 6,032,000 | USD | 5,698,710 | 0.51 | 25/01/2031 | 2,000,000 | USD | 1,977,327 | 0.18 |
| MEXICO CITY AIRPORT | | | | | OMAN (GOVT) 6.75% | | | | |
| TRUST 5.5% 31/10/2046 | 2,800,000 | USD | 2,166,771 | 0.19 | 17/01/2048 | 6,000,000 | USD | 5,526,786 | 0.50 |
| MEXICO CITY AIRPORT | | | | | OMAN (GOVT) 7% 25/01/2051 | 2,050,000 | USD | 1,935,530 | 0.17 |
| TRUST 5.5% 31/07/2047 | 4,750,000 | USD | 3,664,048 | 0.33 | OMAN (GOVT) 7.375% | | | | |
| PEMEX 6.5% 02/06/2041 | 3,175,000 | USD | 1,917,484 | 0.17 | 28/10/2032 | 7,000,000 | USD | 7,414,786 | 0.66 |
| PETROLEOS MEXICANOS | | | | | | | | 38,053,552 | 3.41 |
| 6.5% 13/03/2027 | 20,700,000 | USD | 18,326,638 | 1.63 | PANAMA | | | | |
| PETROLEOS MEXICANOS | | | | | PANAMA (GOVT) 6.4% | | | | |
| 8.75% 02/06/2029 | 5,864,489 | USD | 5,214,995 | 0.47 | 14/02/2035 | 6,618,000 | USD | 6,454,282 | 0.58 |
| PETROLEOS MEXICANOS 10% | | | | | PANAMA (GOVT) 6.853% | | | | |
| 07/02/2033 | 2,380,000 | USD | 2,126,211 | 0.19 | 28/03/2054 | 8,000,000 | USD | 7,483,199 | 0.67 |
| | | | 78,948,176 | 7.07 | | | | 13,937,481 | 1.25 |

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

Portfolio of Investments and Other Net Assets

as at 30 September 2023

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

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

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

Portfolio of Investments and Other Net Assets

as at 30 September 2023

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

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

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

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 | | | | |
| 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 | | | | |
| 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 | | | | |
| 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 | | | | |
| 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 | | | | |
| NIGERIA | | | | | ZAMBIA | | | | |
| NIGERIA (GOVT) 7.875% | | | | | ZAMBIA (GOVT) 5.375% | | | | |
| 16/02/2032 | 1,000,000 | USD | 790,446 | 0.07 | 20/09/2022 | | | | |
| | | | 790,446 | 0.07 | ZAMBIA (GOVT) 8.5% | | | | |
| OMAN | | | | | 14/04/2024 | | | | |
| OMAN (GOVT) 6.5% | | | | | 3,750,000 | | | | |
| 08/03/2047 | 5,000,000 | USD | 4,474,570 | 0.40 | | | | 2,069,496 | 0.18 |
| | | | 4,474,570 | 0.40 | TOTAL BONDS | | | | |
| PAKISTAN | | | | | TOTAL TRANSFERABLE SECURITIES | | | | |
| PAKISTAN (GOVT) 6.875% | | | | | TRADED ON ANOTHER REGULATED MARKET | | | | |
| 05/12/2027 | 9,420,000 | USD | 4,836,691 | 0.44 | COLLECTIVE INVESTMENT SCHEMES | | | | |
| PAKISTAN (GOVT) 8.875% | | | | | IRELAND | | | | |
| 08/04/2051 | 3,200,000 | USD | 1,495,200 | 0.13 | HSBC GLOBAL LIQUIDITY | | | | |
| | | | 6,331,891 | 0.57 | FUND | | | | |
| PARAGUAY | | | | | 70,459,255 | | | | |
| BANCO CONTINENTAL 2.75% | | | | | USD | | | | |
| 10/12/2025 | 2,831,000 | USD | 2,582,178 | 0.23 | 70,459,255 | | | | |
| PARAGUAY (GOVT) 3.849% | | | | | 6.31 | | | | |
| 28/06/2033 | 2,000,000 | USD | 1,645,805 | 0.15 | TOTAL COLLECTIVE INVESTMENT SCHEMES | | | | |
| PARAGUAY (GOVT) 5.4% | | | | | 70,459,255 | | | | |
| 30/03/2050 | 3,700,000 | USD | 2,933,139 | 0.26 | 6.31 | | | | |
| | | | 7,161,122 | 0.64 | OTHER TRANSFERABLE SECURITIES | | | | |
| PERU | | | | | BONDS | | | | |
| FONDO MIVIVIENDA 4.625% | | | | | CHILE | | | | |
| 12/04/2027 | 5,600,000 | USD | 5,303,903 | 0.47 | CORP NACIONAL DEL COBRE | | | | |
| PERU (GOVT) 3% 15/01/2034 | 2,966,000 | USD | 2,304,704 | 0.21 | DE CHILE 3% 30/09/2029 | | | | |
| PERU (GOVT) 3.3% | | | | | 5,142,000 | | | | |
| 11/03/2041 | 2,000,000 | USD | 1,398,183 | 0.13 | | | | 4,385,828 | 0.39 |
| | | | 9,006,790 | 0.81 | GUATEMALA | | | | |
| PHILIPPINES | | | | | GUATEMALA (GOVT) 7.05% | | | | |
| PHILIPPINES (GOVT) 4.2% | | | | | 04/10/2032 | | | | |
| 29/03/2047 | | | | | 3,340,000 | | | | |
| | | | | | USD | | | | |
| | | | | | 3,354,392 | | | | |
| | | | | | 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 Emerging Markets Bond (continued)
Statement of investments as at 30 September 2023
(expressed in USD)

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

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

Portfolio of Investments and Other Net Assets

as at 30 September 2023

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

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

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

Portfolio of Investments and Other Net Assets

as at 30 September 2023

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

| Description | Face Value | Currency | Evaluation | % net assets | Description | Face Value | Currency | Evaluation | % net assets |
|---|------------|----------|------------------|--------------|--|------------|----------|------------|--------------|
| TRANSFERABLE SECURITIES TRADED ON ANOTHER REGULATED MARKET | | | | | MEXICO | | | | |
| BONDS | | | | | CEMEX 3.875% 11/07/2031 | | | | |
| BRAZIL | | | | | CEMEX 5.125% VRN PERP | | | | |
| BANCO BRADESCO 4.375% | | | | | KIMBERLYCLARK DE MEXICO | | | | |
| 18/03/2027 | 1,000,000 | USD | 953,666 | 0.83 | 2.431% 01/07/2031 | | | | |
| ITAU UNIBANCO HOLDING | | | | | MEXICHEM 4% 04/10/2027 | | | | |
| 6.125% VRN PERP | 2,400,000 | USD | 2,332,915 | 2.04 | MEXICHEM SAB DE 5.875% | | | | |
| | | | 3,286,581 | 2.87 | 17/09/2044 | | | | |
| CHILE | | | | | NEMAK 3.625% 28/06/2031 | | | | |
| EMPRESA DE TRANSPORTE | | | | | TRUST 4.869% 15/01/2030 | | | | |
| DE PASAJEROS 5% 25/01/2047 | 2,167,000 | USD | 1,812,194 | 1.58 | TRUST 6.39% 15/01/2050 | | | | |
| | | | 1,812,194 | 1.58 | TRUST F 5.25% 30/01/2026 | | | | |
| CHINA | | | | | UNITED STATES | | | | |
| ENN ENERGY HOLDINGS | | | | | MERCADOLIBRE 2.375% | | | | |
| 4.625% 17/05/2027 | 500,000 | USD | 481,302 | 0.42 | 14/01/2026 | | | | |
| | | | 481,302 | 0.42 | MERCADOLIBRE 3.125% | | | | |
| COSTA RICA | | | | | 14/01/2031 | | | | |
| INVESTMENT ENERGY | | | | | TOTAL BONDS | | | | |
| RESOURCES 6.25% 26/04/2029 | 2,750,000 | USD | 2,516,854 | 2.20 | TOTAL TRANSFERABLE SECURITIES | | | | |
| | | | 2,516,854 | 2.20 | TRADED ON ANOTHER REGULATED MARKET | | | | |
| HONG KONG | | | | | OTHER TRANSFERABLE SECURITIES | | | | |
| MTR 1.625% 19/08/2030 | 1,590,000 | USD | 1,262,351 | 1.10 | BONDS | | | | |
| | | | 1,262,351 | 1.10 | NETHERLANDS | | | | |
| INDIA | | | | | IHS NETHERLANDS HOLDCO | | | | |
| SHRIRAM TRANSPORT | | | | | 8% 18/09/2027 | | | | |
| FINANCE 4.15% 18/07/2025 | 1,000,000 | USD | 946,162 | 0.83 | 2,100,000 | | | | |
| | | | 946,162 | 0.83 | 1,767,108 | | | | |
| IRELAND | | | | | 1,767,108 | | | | |
| C & W SENIOR FINANCING | | | | | 1,767,108 | | | | |
| DESIGNATED 6.875% 15/9/2027 | 5,500,000 | USD | 4,859,830 | 4.25 | 1,767,108 | | | | |
| | | | 4,859,830 | 4.25 | 1,767,108 | | | | |
| LUXEMBOURG | | | | | TOTAL BONDS | | | | |
| AEGEA FINANCE 6.75% | | | | | TOTAL OTHER TRANSFERABLE SECURITIES | | | | |
| 20/05/2029 | 4,000,000 | USD | 3,697,761 | 3.24 | TOTAL INVESTMENTS | | | | |
| MILLICOM INTERNATIONAL | | | | | OTHER NET ASSETS | | | | |
| CELLULAR 4.5% 27/04/2031 | 2,000,000 | USD | 1,434,579 | 1.25 | TOTAL NET ASSETS | | | | |
| REDE D'OR FINANCE SARL | | | | | 110,124,283 | | | | |
| 4.95% 17/01/2028 | 3,000,000 | USD | 2,746,026 | 2.40 | 4,214,597 | | | | |
| RUMO LUXEMBOURG 5.25% | | | | | 96.31 | | | | |
| 10/01/2028 | 2,000,000 | USD | 1,849,387 | 1.62 | 3.69 | | | | |
| | | | 9,727,753 | 8.51 | 114,338,880 | | | | |
| MAURITIUS | | | | | 100.00 | | | | |
| 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% | | | 371,947 | 0.52 |
| | | | 120,335 | 0.17 | 29/05/2032 | 640,000 | USD | | |
| 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) | | | 59,999 | 0.08 |
| BAHRAIN (GOVT) 7.375% | | | | | 8.25% 10/04/2032 | 75,000 | USD | | |
| 14/05/2030 | 650,000 | USD | 654,720 | 0.91 | EL SALVADOR (GOVT) | | | 41,248 | 0.06 |
| BAHRAIN (GOVT) 7.5% | | | | | 8.625% 28/02/2029 | 50,000 | USD | | |
| 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% | | | 178,749 | 0.25 |
| | | | 1,805,847 | 2.52 | 16/06/2025 | 200,000 | USD | | |
| BRAZIL | | | | | GHANA | | | | |
| BRAZIL (GOVT) 10% | | | | | GHANA (GOVT) 7.875% | | | 190,408 | 0.27 |
| 01/01/2033 | 4,300 | BRL | 780,479 | 1.09 | 26/03/2027 | 420,000 | USD | | |
| | | | 780,479 | 1.09 | GHANA (GOVT) 7.875% | | | 180,501 | 0.25 |
| CHILE | | | | | 11/02/2035 | | | | |
| CHILE (GOVT) 5.33% | | | | | GHANA (GOVT) 8.125% | | | 296,977 | 0.41 |
| 05/01/2054 | 200,000 | USD | 179,787 | 0.25 | 26/03/2032 | 670,000 | USD | | |
| CORP NACIONAL DEL COBRE | | | | | GHANA (GOVT) 8.627% | | | 136,878 | 0.19 |
| 5.125% 02/02/2033 | 200,000 | USD | 185,158 | 0.26 | 16/06/2049 | 320,000 | USD | | |
| CORP NACIONAL DEL COBRE | | | | | GHANA (GOVT) 8.875% | | | 85,745 | 0.12 |
| DE CHILE 6.3% 08/09/2053 | 200,000 | USD | 191,548 | 0.27 | 07/05/2042 | 200,000 | USD | | |
| EMPRESA NACIONAL DEL | | | | | GHANA (GOVT) 8.95% | | | 85,796 | 0.12 |
| PETROLEO 6.15% 10/05/2033 | 200,000 | USD | 192,172 | 0.27 | 26/03/2051 | 200,000 | USD | | |
| INVERSIONES 6.125% | | | | | | | | 976,305 | 1.36 |
| 23/06/2033 | 200,000 | USD | 194,980 | 0.27 | GREAT BRITAIN | | | | |
| | | | 943,645 | 1.32 | ANTOFAGASTA 5.625% | | | 324,017 | 0.45 |
| COLOMBIA | | | | | 13/05/2032 | | | | |
| COLOMBIA (GOVT) 6.125% | | | | | | | | 324,017 | 0.45 |
| 18/01/2041 | 200,000 | USD | 158,150 | 0.22 | GUATEMALA | | | | |
| COLOMBIA (GOVT) 7.5% | | | | | GUATEMALA (GOVT) 4.65% | | | 148,803 | 0.21 |
| 02/02/2034 | 600,000 | USD | 570,961 | 0.80 | 07/10/2041 | 200,000 | USD | | |
| ECOPETROL 5.875% | | | | | GUATEMALA (GOVT) 6.6% | | | 192,877 | 0.27 |
| 02/11/2051 | 112,000 | USD | 71,655 | 0.10 | 13/06/2036 | 200,000 | USD | | |
| ECOPETROL 8.625% | | | | | | | | 341,680 | 0.48 |
| 19/01/2029 | 440,000 | USD | 442,924 | 0.62 | HUNGARY | | | | |
| ECOPETROL 8.875% | | | | | HUNGARY (GOVT) 5.25% | | | 640,994 | 0.89 |
| 13/01/2033 | 1,000,000 | USD | 979,773 | 1.36 | 16/06/2029 | 670,000 | USD | | |
| | | | 2,223,463 | 3.10 | | | | | |

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

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

Portfolio of Investments and Other Net Assets

as at 30 September 2023

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

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

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

Portfolio of Investments and Other Net Assets

as at 30 September 2023

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

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

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

Portfolio of Investments and Other Net Assets

as at 30 September 2023

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

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

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

Portfolio of Investments and Other Net Assets

as at 30 September 2023

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

| Description | Quantity/ Face value | Currency | Evaluation | % net assets | Description | Quantity/ Face value | Currency | Evaluation | % net assets |
|---|----------------------------|----------|-------------------|-----------------|---|----------------------------|----------|-------------------|-----------------|
| INVESTMENTS | | | | | GERMANY | | | | |
| TRANSFERABLE SECURITIES ADMITTED TO AN OFFICIAL STOCK EXCHANGE LISTING | | | | | KREDITANSTALT FUER WIEDERAUFBAU 0.625% 25/07/2025 | | | | |
| | | | | | 13,000,000 | PLN | | 2,724,641 | 0.87 |
| BONDS | | | | | KREDITANSTALT FUER WIEDERAUFBAU 2% 3/11/2023 | | | | |
| | | | | | 14,000,000 | PLN | | 3,194,902 | 1.02 |
| BRAZIL | | | | | KREDITANSTALT FUER WIEDERAUFBAU 2.7% 25/03/2024 | | | | |
| BRAZIL (GOVT) 10% | | | | | 34,000,000 | CNY | | 4,657,998 | 1.48 |
| 01/01/2027 | 8,000 | BRL | 1,560,178 | 0.50 | KREDITANSTALT FUER WIEDERAUFBAU 3.9% 18/01/2024 | | | | |
| BRAZIL (GOVT) 10% | | | | | 6,000,000 | PLN | | 1,361,660 | 0.43 |
| 01/01/2029 | 35,500 | BRL | 6,717,517 | 2.14 | | | | 11,939,201 | 3.80 |
| BRAZIL (GOVT) 10% | | | | | HONG KONG | | | | |
| 01/01/2031 | 13,700 | BRL | 2,540,339 | 0.81 | HONG KONG (GOVT) 2.8% | | | | |
| BRAZIL (GOVT) 10% | | | | | 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 REPUBLIC 5.3% 1/11/2037 | 1,200,000,000 | CLP | 1,226,685 | 0.39 | 28/04/2051 | 400,000,000 | HUF | 661,942 | 0.21 |
| BONOS DE LA TESORERIA DE LA REPUBLIC 6% 1/4/2033 | 660,000,000 | CLP | 703,178 | 0.22 | HUNGARY (GOVT) 4.5% | | | | |
| CHILE (GOVT) 2.3% | | | | | 27/05/2032 | 2,350,000,000 | HUF | 5,254,805 | 1.67 |
| 01/10/2028 | 4,490,000,000 | CLP | 4,127,393 | 1.32 | HUNGARY (GOVT) 6.75% | | | | |
| CHILE (GOVT) 2.8% | | | | | 22/10/2028 | 150,000,000 | HUF | 395,976 | 0.13 |
| 01/10/2033 | 2,600,000,000 | CLP | 2,130,662 | 0.68 | | | | 6,312,723 | 2.01 |
| CHILE (GOVT) 4.5% | | | | | INDONESIA | | | | |
| 01/03/2026 | 1,800,000,000 | CLP | 1,921,248 | 0.61 | INDONESIA (GOVT) 6.5% | | | | |
| | | | 10,109,166 | 3.22 | 15/02/2031 | 20,500,000,000 | IDR | 1,314,649 | 0.42 |
| COLOMBIA | | | | | INDONESIA (GOVT) 6.625% | | | | |
| COLOMBIA (GOVT) 6% | | | | | 15/05/2033 | 30,000,000,000 | IDR | 1,919,352 | 0.61 |
| 28/04/2028 | 2,628,200,000 | COP | 535,286 | 0.17 | INDONESIA (GOVT) 7% | | | | |
| COLOMBIA (GOVT) 7% | | | | | 15/02/2033 | 54,200,000,000 | IDR | 3,536,556 | 1.13 |
| 26/03/2031 | 56,746,100,000 | COP | 11,007,422 | 3.50 | INDONESIA (GOVT) 7.5% | | | | |
| COLOMBIA (GOVT) 7.25% | | | | | 15/06/2035 | 83,900,000,000 | IDR | 5,691,776 | 1.81 |
| 26/10/2050 | 1,800,000,000 | COP | 271,008 | 0.09 | INDONESIA (GOVT) 7.5% | | | | |
| TITULOS DE TESORERIA B 7.5% 26/08/2026 | 1,073,500,000 | COP | 244,307 | 0.08 | 15/05/2038 | 48,000,000,000 | IDR | 3,249,608 | 1.03 |
| | | | 12,058,023 | 3.84 | | | | 15,711,941 | 5.00 |
| CZECH REPUBLIC | | | | | MALAYSIA | | | | |
| CZECH (GOVT) 0.95% | | | | | MALAYSIA (GOVT) 2.632% | | | | |
| 15/05/2030 | 34,400,000 | CZK | 1,180,382 | 0.38 | 15/04/2031 | 6,000,000 | MYR | 1,169,971 | 0.37 |
| CZECH (GOVT) 2.4% | | | | | MALAYSIA (GOVT) 3.9% | | | | |
| 17/09/2025 | 78,600,000 | CZK | 3,243,421 | 1.03 | 30/11/2026 | 11,000,000 | MYR | 2,367,616 | 0.75 |
| | | | 4,423,803 | 1.41 | MALAYSIA (GOVT) 3.733% | | | | |
| DOMINICAN REPUBLIC | | | | | 15/06/2028 | | | | |
| DOMINICAN (GOVT) 11.25% | | | | | 17,400,000 | MYR | | 3,704,101 | 1.18 |
| 15/09/2035 | 8,000,000 | DOP | 145,676 | 0.05 | MALAYSIA (GOVT) 3.885% | | | | |
| DOMINICAN (GOVT) 13.625% | | | | | 17,500,000 | MYR | | 3,731,165 | 1.19 |
| 03/02/2033 | 15,000,000 | DOP | 312,075 | 0.10 | MALAYSIA (GOVT) 4.065% | | | | |
| | | | 457,751 | 0.15 | 15/06/2050 | 5,400,000 | MYR | 1,084,407 | 0.35 |
| | | | | | MALAYSIA (GOVT) 4.254% | | | | |
| | | | | | 31/05/2035 | 29,000,000 | MYR | 6,267,359 | 2.00 |
| | | | | | | | | 18,324,619 | 5.84 |

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

Portfolio of Investments and Other Net Assets

as at 30 September 2023

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

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

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

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

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

Portfolio of Investments and Other Net Assets

as at 30 September 2023

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

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

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

Portfolio of Investments and Other Net Assets

as at 30 September 2023

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

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

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

Portfolio of Investments and Other Net Assets

as at 30 September 2023

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

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

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

Portfolio of Investments and Other Net Assets

as at 30 September 2023

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

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

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

Portfolio of Investments and Other Net Assets

as at 30 September 2023

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

| Description | Quantity/ Face value | Currency | Evaluation | % net assets | Description | Quantity/ Face value | Currency | Evaluation | % net assets |
|---|----------------------------|----------|------------|-----------------|---|----------------------------|----------|------------|-----------------|
| INVESTMENTS | | | | | BANQUE FEDERATIVE DU CREDIT MUTUEL | | | | |
| TRANSFERABLE SECURITIES ADMITTED TO AN OFFICIAL STOCK EXCHANGE LISTING | | | | | 3.875% VRN 16/06/2032 | | | | |
| | | | | | 300,000 EUR 300,088 0.18 | | | | |
| | | | | | BANQUE FEDERATIVE DU CREDIT MUTUEL 4.125% 18/09/2030 | | | | |
| | | | | | 400,000 EUR 418,735 0.25 | | | | |
| | | | | | BANQUE FEDERATIVE DU CREDIT MUTUEL 5.125% 13/01/2033 | | | | |
| | | | | | 400,000 EUR 412,847 0.24 | | | | |
| BONDS | | | | | BNP PARIBAS 2.5% VRN 31/03/2032 | | | | |
| | | | | | 200,000 EUR 190,718 0.11 | | | | |
| AUSTRALIA | | | | | BNP PARIBAS 4.125% VRN 26/09/2032 | | | | |
| SYDNEY AIRPORT FINANCE 2.75% 23/04/2024 | | | | | 800,000 EUR 835,327 0.49 | | | | |
| | | | | | CARREFOUR 4.125% 12/10/2028 | | | | |
| | | | | | 500,000 EUR 528,214 0.31 | | | | |
| BELGIUM | | | | | CREDIT AGRICOLE 2% 25/03/2029 | | | | |
| BELFIUS BANK 3.875% 12/06/2028 | | | | | 200,000 EUR 182,062 0.11 | | | | |
| | | | | | CREDIT AGRICOLE 3.875% 20/04/2031 | | | | |
| ELIA GROUP 5.85% VRN PERP | | | | | 500,000 EUR 515,720 0.30 | | | | |
| ELIA SYSTEM OPERATOR 2.75% VRN PERP | | | | | 18/01/2033 | | | | |
| FLUVIUS SYSTEM OPERATOR 3.875% 18/03/2031 | | | | | 500,000 EUR 517,000 0.31 | | | | |
| | | | | | CREDIT AGRICOLE ASSURANCES 2.625% VRN 29/01/2048 | | | | |
| | | | | | 500,000 EUR 465,084 0.27 | | | | |
| | | | | | CREDIT MUTUEL ARKEA 3.875% 22/05/2028 | | | | |
| | | | | | 500,000 EUR 521,823 0.31 | | | | |
| CANADA | | | | | DANONE 3.071% 07/09/2032 | | | | |
| ENBRIDGE 5.7% 08/03/2033 | | | | | 200,000 EUR 197,066 0.12 | | | | |
| NUTRIEN 5.95% 07/11/2025 | | | | | DANONE 3.47% 22/05/2031 | | | | |
| ROYAL BANK OF CANADA 2.125% 26/04/2029 | | | | | 500,000 EUR 511,706 0.30 | | | | |
| TORONTODOMINION BANK 1.707% 28/07/2025 | | | | | EDENRED 3.625% 13/06/2031 | | | | |
| TORONTODOMINION BANK 5.156% 10/01/2028 | | | | | 400,000 EUR 408,208 0.24 | | | | |
| | | | | | ELECTRICITE DE FRANCE 1% 29/11/2033 | | | | |
| | | | | | 500,000 EUR 379,473 0.22 | | | | |
| | | | | | ELECTRICITE DE FRANCE 4.625% 25/01/2043 | | | | |
| | | | | | 300,000 EUR 291,214 0.17 | | | | |
| | | | | | FRANCE (GOVT) 4.25% 25/10/2023 | | | | |
| | | | | | 4,800,000 EUR 5,082,918 3.01 | | | | |
| DENMARK | | | | | GECINA 0.875% 25/01/2033 | | | | |
| ISS GLOBAL 2.125% 02/12/2024 | | | | | 400,000 EUR 315,717 0.19 | | | | |
| | | | | | GECINA 1.625% 14/03/2030 | | | | |
| JYSKE BANK AS 0.05% VRN 02/09/2026 | | | | | 500,000 EUR 454,554 0.27 | | | | |
| ORSTED 2.25% 14/06/2028 | | | | | 600,000 EUR 557,498 0.33 | | | | |
| ORSTED 4.125% 01/03/2035 | | | | | 700,000 EUR 708,539 0.42 | | | | |
| | | | | | 500,000 EUR 516,177 0.30 | | | | |
| | | | | | LEGRAND 3.5% 29/05/2029 | | | | |
| | | | | | 300,000 EUR 312,004 0.18 | | | | |
| | | | | | LOREAL 0.875% 29/06/2026 | | | | |
| | | | | | 700,000 EUR 688,478 0.41 | | | | |
| | | | | | LOREAL 3.125% 19/05/2025 | | | | |
| | | | | | 500,000 EUR 524,087 0.31 | | | | |
| FINLAND | | | | | ORANGE 1.375% VRN PERP | | | | |
| SAMPO 2.5% VRN 03/09/2052 | | | | | 200,000 EUR 169,511 0.10 | | | | |
| STORA ENSO OYJ 0.625% 02/12/2030 | | | | | ORANGE 1.625% 07/04/2032 | | | | |
| | | | | | 300,000 EUR 266,773 0.16 | | | | |
| | | | | | ORANGE 2.375% VRN PERP | | | | |
| | | | | | 300,000 EUR 302,867 0.18 | | | | |
| | | | | | RCI BANQUE 4.125% 01/12/2025 | | | | |
| | | | | | 500,000 EUR 526,142 0.31 | | | | |
| FRANCE | | | | | RCI BANQUE 4.875% 02/10/2029 | | | | |
| ALD 4% 05/07/2027 | | | | | 361,000 EUR 379,750 0.22 | | | | |
| ALSTOM 0.25% 14/10/2026 | | | | | RTE RESEAU DE TRANSPORT 0.75% 12/01/2034 | | | | |
| APRR 1.5% 17/01/2033 | | | | | 200,000 EUR 156,536 0.09 | | | | |
| ARVAL SERVICE LEASE | | | | | SCHNEIDER ELECTRIC 3.375% 06/04/2025 | | | | |
| FRANCE 3.375% 04/01/2026 | | | | | 1,200,000 EUR 1,259,945 0.74 | | | | |
| BANQUE FEDERATIVE DU CREDIT MUTUEL 2.625% 06/11/2029 | | | | | 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 CELLULOOSA | | | | |
| 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 |

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 |
|--|----------------------------|----------|------------|-----------------|---|----------------------------|----------|--------------------|-----------------|
| UNITED STATES | | | | | MERCK 4.5% 17/05/2033 | 1,000,000 | USD | 939,922 | 0.55 |
| ALEXANDRIA REAL ESTATE EQUITIES 5.15% 15/04/2053 | 140,000 | USD | 117,459 | 0.07 | MICROSOFT 2.921% 17/03/2052 | 500,000 | USD | 330,203 | 0.19 |
| AMERICAN HONDA FINANCE 2.3% 09/09/2026 | 350,000 | USD | 320,586 | 0.19 | MORGAN STANLEY 5.424% VRN 21/07/2034 | 750,000 | USD | 710,561 | 0.42 |
| AMERICAN TOWER 5.25% 15/07/2028 | 215,000 | USD | 208,535 | 0.12 | NASDAQ 0.875% 13/02/2030 | 700,000 | EUR | 605,726 | 0.36 |
| ASHTREAD CAPITAL 5.95% 15/10/2033 | 245,000 | USD | 233,540 | 0.14 | NORTHERN TRUST 6.125% 02/11/2032 | 500,000 | USD | 495,335 | 0.29 |
| ASTRAZENECA FINANCE 4.9% 03/03/2030 | 1,000,000 | USD | 976,631 | 0.58 | PEPSICO 4.2% 18/07/2052 | 500,000 | USD | 415,020 | 0.24 |
| ATT 5.4% 15/02/2034 | 460,000 | USD | 432,124 | 0.26 | PNC FINANCIAL SERVICES GROUP 5.354% VRN 02/12/2028 | 1,000,000 | USD | 970,060 | 0.57 |
| BANK OF AMERICA 0.583% VRN 24/08/2028 | 400,000 | EUR | 365,850 | 0.22 | PROLOGIS EURO FINANCE 1% 08/02/2029 | 300,000 | EUR | 264,683 | 0.16 |
| BANK OF AMERICA 2.299% VRN 21/07/2032 | 325,000 | USD | 247,401 | 0.15 | SEMPRA ENERGY 5.5% 01/08/2033 | 400,000 | USD | 384,505 | 0.23 |
| BANK OF AMERICA 5.872% VRN 15/09/2034 | 900,000 | USD | 879,903 | 0.52 | SYNCHRONY BANK 5.4% 22/08/2025 | 355,000 | USD | 342,429 | 0.20 |
| BOOKING HOLDINGS 4.75% 15/11/2034 | 500,000 | EUR | 543,136 | 0.32 | US (GOVT) 3.5% 15/02/2033 | 166,000 | USD | 152,759 | 0.09 |
| BP CAPITAL MARKETS AMERICA 3.017% 16/01/2027 | 525,000 | USD | 488,000 | 0.29 | US (GOVT) 3.625% 15/02/2053 | 2,213,000 | USD | 1,839,556 | 1.09 |
| COCACOLA 0.125% 09/03/2029 | 200,000 | EUR | 174,785 | 0.10 | US (GOVT) 3.625% 15/05/2053 | 1,257,000 | USD | 1,046,060 | 0.62 |
| COCACOLA 0.8% 15/03/2040 | 200,000 | EUR | 129,750 | 0.08 | US (GOVT) 3.875% 15/08/2033 | 815,000 | USD | 772,276 | 0.46 |
| COLGATEPALMOLIVE 0.875% 12/11/2039 | 100,000 | EUR | 67,443 | 0.04 | US (GOVT) 3.875% 15/02/2043 | 100,000 | USD | 87,461 | 0.05 |
| COLGATEPALMOLIVE 4.6% 01/03/2033 | 1,000,000 | USD | 968,882 | 0.57 | US (GOVT) 4% 15/11/2042 | 500,000 | USD | 446,055 | 0.26 |
| CONOCOPHILLIPS 5.55% 15/03/2054 | 500,000 | USD | 478,388 | 0.28 | US (GOVT) 4.125% 31/07/2028 | 2,085,000 | USD | 2,042,240 | 1.21 |
| CROWN CASTLE 5.1% 01/05/2033 | 675,000 | USD | 627,550 | 0.37 | VENTAS REALTY 2.65% 15/01/2025 | 200,000 | USD | 190,836 | 0.11 |
| CVS HEALTH 5.875% 01/06/2053 | 180,000 | USD | 167,786 | 0.10 | VERIZON COMMUNICATIONS 0.75% 22/03/2032 | 100,000 | EUR | 79,545 | 0.05 |
| DISCOVER FINANCIAL SERVICES 6.7% 29/11/2032 | 1,000,000 | USD | 969,555 | 0.57 | VERIZON COMMUNICATIONS 0.875% 08/04/2027 | 500,000 | EUR | 475,405 | 0.28 |
| DOMINION ENERGY 5.375% 15/11/2032 | 1,000,000 | USD | 959,048 | 0.57 | | | | 24,681,426 | 14.58 |
| ELI LILLY 0.625% 01/11/2031 | 100,000 | EUR | 83,523 | 0.05 | | | | 101,284,596 | 59.78 |
| 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 | | | | | |
| MASTERCARD 4.85% 09/03/2033 | 335,000 | USD | 324,558 | 0.19 | | | | | |
| | | | | | TOTAL BONDS | | | | |
| | | | | | TOTAL TRANSFERABLE SECURITIES ADMITTED TO AN OFFICIAL STOCK EXCHANGE LISTING | | | | |
| | | | | | TRANSFERABLE SECURITIES TRADED ON ANOTHER REGULATED MARKET | | | | |
| | | | | | BONDS | | | | |
| | | | | | BELGIUM | | | | |
| | | | | | KBC GROUP 6.324% VRN 21/09/2034 | 335,000 | USD | 326,832 | 0.19 |
| | | | | | | | | 326,832 | 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 | | | | | CANADA (GOVT) 3.75% | | | | |
| TRANSFERABLE SECURITIES ADMITTED TO AN OFFICIAL STOCK EXCHANGE LISTING | | | | | 01/05/2025 | | | | |
| BONDS | | | | | 65,000,000 CAD | | | | |
| | | | | | 47,218,729 1.86 | | | | |
| | | | | | 81,965,821 3.23 | | | | |
| | | | | | DENMARK | | | | |
| AUSTRALIA | | | | | DENMARK (GOVT) 0% | | | | |
| AUSTRALIA (GOVT) 0.25% | | | | | 15/11/2031 | | | | |
| 21/11/2024 | 10,050,000 | AUD | 6,206,773 | 0.24 | 40,000,000 DKK | | | | |
| AUSTRALIA (GOVT) 0.25% | | | | | 4,476,730 0.17 | | | | |
| 21/11/2025 | 15,000,000 | AUD | 8,938,471 | 0.35 | DENMARK (GOVT) 0.5% | | | | |
| AUSTRALIA (GOVT) 1.75% | | | | | 15/11/2027 | | | | |
| 21/06/2051 | 2,000,000 | AUD | 688,179 | 0.03 | 19,500,000 DKK | | | | |
| AUSTRALIA (GOVT) 2.25% | | | | | 2,509,837 0.10 | | | | |
| 21/05/2028 | 22,190,000 | AUD | 13,224,150 | 0.52 | DENMARK (GOVT) 1.5% | | | | |
| AUSTRALIA (GOVT) 3% | | | | | 15/11/2023 | | | | |
| 21/11/2033 | 30,000,000 | AUD | 17,089,613 | 0.68 | 5,000,000 DKK | | | | |
| AUSTRALIA (GOVT) 3% | | | | | 708,256 0.03 | | | | |
| 21/03/2047 | 890,000 | AUD | 428,525 | 0.02 | DENMARK (GOVT) 4.5% | | | | |
| AUSTRALIA (GOVT) 4.5% | | | | | 15/11/2039 | | | | |
| 21/04/2033 | 5,000,000 | AUD | 3,244,329 | 0.13 | 7,000,000 DKK | | | | |
| AUSTRALIA (GOVT) 4.75% | | | | | 1,158,952 0.05 | | | | |
| 21/04/2027 | 6,610,000 | AUD | 4,363,775 | 0.17 | 8,853,775 0.35 | | | | |
| AUSTRALIA (GOVT) 4.75% | | | | | FRANCE | | | | |
| 21/04/2027 | 6,610,000 | AUD | 4,363,775 | 0.17 | FRANCE (GOVT) 0% | | | | |
| NEW SOUTH WALES | | | | | 25/02/2025 | | | | |
| TREASURY 4.75% 20/02/2035 | 18,000,000 | AUD | 11,190,892 | 0.44 | 35,000,000 EUR | | | | |
| QUEENSLAND TREASURY | | | | | 35,331,299 1.38 | | | | |
| 4.5% 09/03/2033 | 19,812,000 | AUD | 12,430,444 | 0.49 | FRANCE (GOVT) 0% | | | | |
| SOUTH AUSTRALIAN GOVERNMENT | | | | | 25/05/2032 | | | | |
| FINANCE 4.75% 24/05/2038 | 17,853,000 | AUD | 10,716,265 | 0.42 | 2,400,000 EUR | | | | |
| | | | 88,521,416 | 3.49 | 1,919,930 0.08 | | | | |
| BELGIUM | | | | | FRANCE (GOVT) 0.5% | | | | |
| BELGIUM (GOVT) 0.1% | | | | | 25/05/2029 | | | | |
| 22/06/2030 | 4,000,000 | EUR | 3,446,881 | 0.14 | 15,000,000 EUR | | | | |
| BELGIUM (GOVT) 0.65% | | | | | 13,736,538 0.54 | | | | |
| 22/06/2071 | 2,500,000 | EUR | 909,169 | 0.04 | FRANCE (GOVT) 0.5% | | | | |
| BELGIUM (GOVT) 0.9% | | | | | 25/05/2040 | | | | |
| 22/06/2029 | 930,000 | EUR | 870,618 | 0.03 | 7,000,000 EUR | | | | |
| BELGIUM (GOVT) 1% | | | | | 4,484,177 0.18 | | | | |
| 22/06/2026 | 2,100,000 | EUR | 2,098,290 | 0.08 | FRANCE (GOVT) 0.5% | | | | |
| BELGIUM (GOVT) 1.45% | | | | | 25/05/2072 | | | | |
| 22/06/2037 | 9,500,000 | EUR | 7,654,238 | 0.30 | 5,000,000 EUR | | | | |
| BELGIUM (GOVT) 2.6% | | | | | 1,661,714 0.07 | | | | |
| 22/06/2024 | 6,730,000 | EUR | 7,067,210 | 0.28 | FRANCE (GOVT) 0.75% | | | | |
| BELGIUM (GOVT) 3.75% | | | | | 25/02/2028 | | | | |
| 22/06/2045 | 2,000,000 | EUR | 2,075,472 | 0.08 | FRANCE (GOVT) 0.75% | | | | |
| | | | 24,121,878 | 0.95 | 25/05/2052 | | | | |
| CANADA | | | | | FRANCE (GOVT) 1.25% | | | | |
| CANADA (GOVT) 3.5% | | | | | 3,000,000 EUR | | | | |
| 01/12/2045 | 5,000,000 | CAD | 3,474,914 | 0.14 | 2,559,523 0.10 | | | | |
| CANADA (GOVT) 3.75% | | | | | FRANCE (GOVT) 1.25% | | | | |
| 01/02/2025 | 43,000,000 | CAD | 31,272,178 | 1.23 | 25/05/2034 | | | | |
| | | | | | 3,000,000 EUR | | | | |
| | | | | | 2,192,242 0.05 | | | | |
| | | | | | FRANCE (GOVT) 2.5% | | | | |
| | | | | | 25/05/2043 | | | | |
| | | | | | 10,000,000 EUR | | | | |
| | | | | | 8,696,596 0.34 | | | | |
| | | | | | FRANCE (GOVT) 3% | | | | |
| | | | | | 25/05/2054 | | | | |
| | | | | | 11,000,000 EUR | | | | |
| | | | | | 9,794,852 0.39 | | | | |
| | | | | | FRANCE (GOVT) 4% | | | | |
| | | | | | 25/10/2038 | | | | |
| | | | | | 1,763,000 EUR | | | | |
| | | | | | 1,940,803 0.08 | | | | |
| | | | | | FRANCE (GOVT) 4.5% | | | | |
| | | | | | 25/04/2041 | | | | |
| | | | | | 2,516,000 EUR | | | | |
| | | | | | 2,925,141 0.12 | | | | |
| | | | | | FRANCE (GOVT) 4.75% | | | | |
| | | | | | 25/04/2035 | | | | |
| | | | | | 3,000,000 EUR | | | | |
| | | | | | 3,543,991 0.14 | | | | |
| | | | | | FRANCE (GOVT) 2.75% | | | | |
| | | | | | 25/02/2029 | | | | |
| | | | | | 20,000,000 EUR | | | | |
| | | | | | 20,739,726 0.81 | | | | |
| | | | | | 129,902,855 5.12 | | | | |
| | | | | | GERMANY | | | | |
| | | | | | BUNDES OBLIGATION 2.4% | | | | |
| | | | | | 19/10/2028 | | | | |
| | | | | | 15,000,000 EUR | | | | |
| | | | | | 15,608,956 0.61 | | | | |
| | | | | | BUNDES REPUBLIK DEUTSCHLAND | | | | |
| | | | | | 2.3% 15/02/2033 | | | | |
| | | | | | 8,000,000 EUR | | | | |
| | | | | | 8,132,054 0.32 | | | | |
| | | | | | BUNDESSCHATZANWEISUNGEN | | | | |
| | | | | | 0% 15/03/2024 | | | | |
| | | | | | 15,000,000 EUR | | | | |
| | | | | | 15,629,014 0.62 | | | | |

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

Portfolio of Investments and Other Net Assets

as at 30 September 2023

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

| Description | Quantity/ Face value | Currency | Evaluation | % net assets | Description | Quantity/ Face value | Currency | Evaluation | % net assets |
|--------------------------------|----------------------------|----------|--------------------|-----------------|---------------------|----------------------------|----------|-------------------|-----------------|
| BUNDESSCHATZANWEISUNGEN | | | | | ITALY (GOVT) 1.8% | | | | |
| 2.8% 12/06/2025 | 20,000,000 | EUR | 21,003,773 | 0.83 | 01/03/2041 | 14,500,000 | EUR | 9,700,674 | 0.38 |
| GERMANY (GOVT) 0% | | | | | ITALY (GOVT) 2.15% | | | | |
| 15/11/2028 | 23,500,000 | EUR | 21,680,342 | 0.85 | 01/03/2072 | 2,000,000 | EUR | 1,080,156 | 0.04 |
| GERMANY (GOVT) 0% | | | | | ITALY (GOVT) 2.25% | | | | |
| 15/05/2036 | 30,000,000 | EUR | 22,051,607 | 0.87 | 01/09/2036 | 2,903,000 | EUR | 2,314,929 | 0.09 |
| GERMANY (GOVT) 0% | | | | | ITALY (GOVT) 2.45% | | | | |
| 15/08/2050 | 12,500,000 | | 6,090,143 | 0.24 | 01/09/2050 | 7,500,000 | EUR | 4,967,346 | 0.20 |
| GERMANY (GOVT) 0.4% | | | | | ITALY (GOVT) 2.65% | | | | |
| 13/09/2024 | 19,500,000 | EUR | 20,042,489 | 0.79 | 01/12/2027 | 7,500,000 | EUR | 7,519,724 | 0.30 |
| GERMANY (GOVT) 1% | | | | | ITALY (GOVT) 2.8% | | | | |
| 15/05/2038 | 10,000,000 | EUR | 8,116,647 | 0.32 | 01/03/2067 | 400,000 | EUR | 261,446 | 0.01 |
| GERMANY (GOVT) 1.25% | | | | | ITALY (GOVT) 3.5% | | | | |
| 15/08/2048 | 2,000,000 | EUR | 1,482,639 | 0.06 | 15/01/2026 | 15,000,000 | EUR | 15,743,892 | 0.62 |
| GERMANY (GOVT) 2.5% | | | | | ITALY (GOVT) 3.7% | | | | |
| 13/03/2025 | 30,000,000 | EUR | 31,370,206 | 1.23 | 15/06/2030 | 15,000,000 | EUR | 15,260,610 | 0.60 |
| | | | 171,207,870 | 6.74 | ITALY (GOVT) 3.75% | | | | |
| | | | | | 01/09/2024 | 7,500,000 | EUR | 7,926,183 | 0.31 |
| GREAT BRITAIN | | | | | ITALY (GOVT) 4.75% | | | | |
| UK (GOVT) 0.125% | | | | | 01/09/2028 | 4,310,000 | EUR | 4,688,744 | 0.18 |
| 31/01/2024 | 20,000,000 | GBP | 24,023,608 | 0.94 | ITALY (GOVT) 7.25% | | | | |
| UK (GOVT) 0.125% | | | | | 01/11/2026 | 3,000,000 | EUR | 3,474,504 | 0.14 |
| 30/01/2026 | 14,300,000 | GBP | 15,813,129 | 0.62 | | | | 88,705,522 | 3.49 |
| UK (GOVT) 0.125% | | | | | JAPAN | | | | |
| 31/01/2028 | 10,000,000 | GBP | 10,204,551 | 0.40 | JAPAN (GOVT) 0.005% | | | | |
| UK (GOVT) 0.25% | | | | | 01/12/2024 | 3,500,000,000 | JPY | 23,468,350 | 0.92 |
| 31/01/2025 | 6,500,000 | GBP | 7,473,316 | 0.29 | JAPAN (GOVT) 0.005% | | | | |
| UK (GOVT) 0.5% 31/01/2029 | 15,000,000 | GBP | 14,981,990 | 0.59 | 01/02/2025 | 2,000,000,000 | JPY | 13,407,909 | 0.53 |
| UK (GOVT) 0.875% | | | | | JAPAN (GOVT) 0.005% | | | | |
| 31/07/2033 | 8,073,000 | GBP | 7,085,868 | 0.28 | 01/06/2025 | 2,000,000,000 | JPY | 13,401,941 | 0.53 |
| UK (GOVT) 0.875% | | | | | JAPAN (GOVT) 0.005% | | | | |
| 31/01/2046 | 25,300,000 | GBP | 14,253,603 | 0.56 | 20/06/2026 | 3,375,000,000 | JPY | 22,568,190 | 0.89 |
| UK (GOVT) 1.125% | | | | | JAPAN (GOVT) 0.005% | | | | |
| 22/10/2073 | 3,500,000 | GBP | 1,441,823 | 0.06 | 20/12/2026 | 2,000,000,000 | JPY | 13,349,874 | 0.53 |
| UK (GOVT) 1.25% | | | | | JAPAN (GOVT) 0.1% | | | | |
| 22/10/2041 | 10,000,000 | GBP | 7,034,894 | 0.28 | 20/12/2024 | 2,200,000,000 | JPY | 14,767,470 | 0.58 |
| UK (GOVT) 1.5% 31/07/2053 | 19,150,000 | GBP | 11,156,377 | 0.44 | JAPAN (GOVT) 0.1% | | | | |
| UK (GOVT) 1.75% | | | | | 20/12/2025 | 1,000,000,000 | JPY | 6,709,701 | 0.26 |
| 07/09/2037 | 4,499,000 | GBP | 3,862,980 | 0.15 | JAPAN (GOVT) 0.1% | | | | |
| UK (GOVT) 3.75% | | | | | 20/06/2026 | 2,265,000,000 | JPY | 15,185,242 | 0.60 |
| 22/10/2053 | 6,000,000 | GBP | 6,037,179 | 0.24 | JAPAN (GOVT) 0.1% | | | | |
| UK (GOVT) 4.25% | | | | | 20/09/2027 | 3,000,000,000 | JPY | 20,013,121 | 0.79 |
| 07/06/2032 | 16,000,000 | GBP | 19,439,648 | 0.77 | JAPAN (GOVT) 0.1% | | | | |
| UK (GOVT) 4.25% | | | | | 20/03/2030 | 3,600,000,000 | JPY | 23,580,719 | 0.93 |
| 07/09/2039 | 1,050,000 | GBP | 1,210,851 | 0.05 | JAPAN (GOVT) 0.2% | | | | |
| UK (GOVT) 4.25% | | | | | 20/12/2027 | 2,500,000,000 | JPY | 16,721,400 | 0.66 |
| 07/12/2040 | 4,825,000 | GBP | 5,526,649 | 0.22 | JAPAN (GOVT) 0.2% | | | | |
| | | | 149,546,466 | 5.89 | 20/03/2028 | 5,000,000,000 | JPY | 33,395,976 | 1.32 |
| ITALY | | | | | JAPAN (GOVT) 0.2% | | | | |
| ITALY (GOVT) 0.95% | | | | | 20/06/2036 | 1,213,350,000 | JPY | 7,362,407 | 0.29 |
| 15/09/2027 | 15,000,000 | EUR | 14,123,856 | 0.56 | JAPAN (GOVT) 0.3% | | | | |
| ITALY (GOVT) 0.95% | | | | | 20/12/2025 | 995,000,000 | JPY | 6,705,853 | 0.26 |
| 01/03/2037 | 2,500,000 | EUR | 1,643,458 | 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 Government Bond (continued)
Statement of investments as at 30 September 2023
(expressed in USD)

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

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

Portfolio of Investments and Other Net Assets

as at 30 September 2023

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

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

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

Portfolio of Investments and Other Net Assets

as at 30 September 2023

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

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

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

Portfolio of Investments and Other Net Assets

as at 30 September 2023

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

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

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

Portfolio of Investments and Other Net Assets

as at 30 September 2023

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

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

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

Portfolio of Investments and Other Net Assets

as at 30 September 2023

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

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

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

Portfolio of Investments and Other Net Assets

as at 30 September 2023

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

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

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

Portfolio of Investments and Other Net Assets

as at 30 September 2023

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

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

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 | | | | | IRELAND | | | | |
| 1.822% 23/11/2025 | 4,025,000 | USD | 3,805,860 | 0.51 | AIB GROUP 2.875% VRN | | | | |
| STANDARD CHARTERED | | | | | 30/05/2031 | 2,000,000 | EUR | 1,958,621 | 0.26 |
| 6.301% VRN 09/01/2029 | 800,000 | USD | 797,547 | 0.11 | BANK OF IRELAND 6.75% | | | | |
| TRAFFORD CENTRE FINANCE | | | | | VRN 01/03/2033 | 500,000 | EUR | 544,238 | 0.07 |
| FRN 28/04/2035 | 2,000,000 | GBP | 788,436 | 0.11 | CRH SMW FINANCE 4.25% | | | | |
| VODAFONE GROUP 2.625% | | | | | 11/07/2035 | 923,000 | EUR | 942,124 | 0.13 |
| VRN 27/08/2080 | 3,000,000 | EUR | 2,900,864 | 0.39 | | | | 3,444,983 | 0.46 |
| | | | 22,931,664 | 3.07 | | | | | |
| 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% | | | | |
| | | | | | 30/06/2027 | 600,000 | USD | 570,979 | 0.08 |
| | | | | | | | | 5,225,177 | 0.70 |
| HUNGARY | | | | | ITALY | | | | |
| HUNGARY (GOVT) 3.125% | | | | | ASSICURAZIONI GENERALI | | | | |
| 21/09/2051 | 250,000 | USD | 138,955 | 0.02 | 5.272% 12/09/2033 | 1,601,000 | EUR | 1,664,721 | 0.22 |
| HUNGARY (GOVT) 5.25% | | | | | ENEL 1.875% VRN PERP | 1,800,000 | EUR | 1,401,572 | 0.19 |
| 16/06/2029 | 800,000 | USD | 765,366 | 0.10 | INFRASTRUTTURE WIRELESS | | | | |
| MAGYAR EXPORT IMPORT | | | | | 1.625% 21/10/2028 | 1,333,000 | EUR | 1,237,916 | 0.17 |
| BANK 6.125% 04/12/2027 | 300,000 | USD | 295,722 | 0.04 | UNICREDIT 4.8% VRN | | | | |
| OTP BANK 7.5% VRN | | | | | 17/01/2029 | 1,700,000 | EUR | 1,797,235 | 0.24 |
| 25/05/2027 | 700,000 | USD | 703,909 | 0.09 | | | | 6,101,444 | 0.82 |
| | | | 1,903,952 | 0.25 | | | | | |
| INDONESIA | | | | | IVORY COAST | | | | |
| INDONESIA (GOVT) 2.15% | | | | | IVORY COAST (GOVT) | | | | |
| 28/07/2031 | 2,530,000 | USD | 1,982,147 | 0.26 | 6.125% 15/06/2033 | 600,000 | USD | 499,017 | 0.07 |
| INDONESIA (GOVT) 4.15% | | | | | IVORY COAST (GOVT) | | | | |
| 29/03/2027 | 600,000 | USD | 575,926 | 0.08 | 6.625% 22/03/2048 | 300,000 | EUR | 219,202 | 0.03 |
| INDONESIA (GOVT) 4.65% | | | | | | | | 718,219 | 0.10 |
| 20/09/2032 | 2,210,000 | USD | 2,071,974 | 0.28 | | | | | |
| 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 |

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

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% 28/10/2032 | 300,000 | USD | 317,777 | 0.04 | 3.45% 02/02/2061 | 650,000 | USD | 399,498 | 0.05 |
| | | | 2,732,173 | 0.36 | SAUDI ARABIA (GOVT) 3.75% 21/01/2055 | 1,320,000 | USD | 880,176 | 0.12 |
| PANAMA | | | | | SAUDI ARABIA (GOVT) 4.5% 26/10/2046 | 2,012,000 | USD | 1,587,741 | 0.21 |
| PANAMA (GOVT) 6.853% 28/03/2054 | 700,000 | USD | 654,780 | 0.09 | SAUDI ARABIA (GOVT) 4.75% 18/01/2028 | 629,000 | USD | 615,610 | 0.08 |
| | | | 654,780 | 0.09 | SAUDI ARABIA (GOVT) 4.875% 18/07/2033 | 2,604,000 | USD | 2,480,320 | 0.33 |
| PERU | | | | | SAUDI ARABIA (GOVT) 5% 17/04/2049 | 2,385,000 | USD | 2,002,187 | 0.27 |
| PETROLEOS DEL PERU 4.75% 19/06/2032 | 1,180,000 | USD | 836,774 | 0.11 | SAUDI ARABIA (GOVT) 5.25% 16/01/2050 | 590,000 | USD | 514,264 | 0.07 |
| PETROLEOS DEL PERU 5.625% 19/06/2047 | 1,994,000 | USD | 1,207,814 | 0.16 | SAUDI ARABIA (GOVT) 5.5% 25/10/2032 | 2,092,000 | USD | 2,095,385 | 0.28 |
| | | | 2,044,588 | 0.27 | | | | 12,820,873 | 1.71 |
| POLAND | | | | | SENEGAL | | | | |
| BANK GOSPODARSTWA KRAJOWEGO 5.375% 22/05/2033 | 530,000 | USD | 501,894 | 0.07 | SENEGAL (GOVT) 6.25% 23/05/2033 | 200,000 | USD | 160,858 | 0.02 |
| POLAND (GOVT) 4.875% 04/10/2033 | 500,000 | USD | 465,713 | 0.06 | | | | 160,858 | 0.02 |
| POLAND (GOVT) 5.5% 16/11/2027 | 540,000 | USD | 541,228 | 0.07 | SERBIA | | | | |
| | | | 1,508,835 | 0.20 | SERBIA (GOVT) 6.25% 26/05/2028 | 400,000 | USD | 392,770 | 0.05 |
| PORTUGAL | | | | | | | | 392,770 | 0.05 |
| EDP ENERGIAS DE PORTUGAL 1.7% VRN 20/07/2080 | 2,300,000 | EUR | 2,255,771 | 0.30 | SOUTH AFRICA | | | | |
| | | | 2,255,771 | 0.30 | ABSA GROUP 6.375% VRN PERP | 500,000 | USD | 457,796 | 0.06 |
| QATAR | | | | | SOUTH AFRICA (GOVT) 5.65% 27/09/2047 | 500,000 | USD | 334,132 | 0.04 |
| QATAR (GOVT) 4.4% 16/04/2050 | 450,000 | USD | 368,204 | 0.05 | SOUTH AFRICA (GOVT) 5.75% 30/09/2049 | 450,000 | USD | 299,417 | 0.04 |
| QATAR PETROLEUM 3.125% 12/07/2041 | 540,000 | USD | 373,628 | 0.05 | SOUTH AFRICA (GOVT) 5.875% 22/06/2030 | 850,000 | USD | 753,877 | 0.10 |
| QATAR PETROLEUM 3.3% 12/07/2051 | 3,535,000 | USD | 2,302,677 | 0.31 | SOUTH AFRICA (GOVT) 5.875% 20/04/2032 | 830,000 | USD | 707,680 | 0.09 |
| QNB FINANCE 1.375% 26/01/2026 | 750,000 | USD | 678,769 | 0.09 | SOUTH AFRICA (GOVT) 6.25% 08/03/2041 | 610,000 | USD | 471,028 | 0.06 |
| | | | 3,723,278 | 0.50 | TRANSNET 8.25% 06/02/2028 | 1,100,000 | USD | 1,055,781 | 0.15 |
| ROMANIA | | | | | | | | 4,079,711 | 0.54 |
| ROMANIA (GOVT) 7.625% 17/01/2053 | 800,000 | USD | 818,609 | 0.11 | SPAIN | | | | |
| ROME (GOVT) 5.25% 25/11/2027 | 740,000 | USD | 722,093 | 0.10 | BANCO BILBAO VIZCAYA ARGENTA 5.75% VRN 15/09/2033 | 2,400,000 | EUR | 2,520,679 | 0.34 |
| | | | 1,540,702 | 0.21 | BANCO DE SABADELL 6% VRN 16/08/2033 | 2,000,000 | EUR | 1,986,753 | 0.27 |
| SAUDI ARABIA | | | | | BANCO SANTANDER 1.625% 22/10/2030 | 2,000,000 | EUR | 1,678,393 | 0.22 |
| GACI FIRST INVESTMENT 4.75% 14/02/2030 | 1,000,000 | USD | 952,858 | 0.13 | BANCO SANTANDER 5.75% VRN 23/08/2033 | 1,400,000 | EUR | 1,471,010 | 0.20 |
| KSA SUKUK 4.27% 22/05/2029 | 800,000 | USD | 763,597 | 0.10 | CAIXABANK 1.25% VRN 18/06/2031 | 2,800,000 | EUR | 2,652,400 | 0.35 |
| KSA SUKUK 4.511% 22/05/2033 | 300,000 | USD | 282,334 | 0.04 | | | | | |
| SAUDI ARABIA (GOVT) 3.25% 17/11/2051 | 400,000 | USD | 246,903 | 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 |
|---|----------------------------|----------|-------------------|-----------------|---|----------------------------|----------|------------------|-----------------|
| ENFRAGEN ENERGIA 5.375% 30/12/2030 | 800,000 | USD | 566,745 | 0.08 | FIRST ABU DHABI BANK 4.375% 24/04/2028 | 300,000 | USD | 288,399 | 0.04 |
| RED ELECTRICA 4.625% VRN PERP | 600,000 | EUR | 624,881 | 0.08 | MAF GLOBAL SECURITIES 7.875% VRN PERP | 1,080,000 | USD | 1,088,180 | 0.15 |
| | | | 11,500,861 | 1.54 | MDGH GMTN 5.084% 22/05/2053 | 200,000 | USD | 177,816 | 0.02 |
| SRI LANKA | | | | | TAQA ABU DHABI NATIONAL ENERGY 6.5% 27/10/2036 | 750,000 | USD | 823,168 | 0.11 |
| SRI LANKA (GOVT) 6.85% 14/03/2024 | 681,000 | USD | 325,105 | 0.04 | | | | 4,006,443 | 0.54 |
| | | | 325,105 | 0.04 | UNITED STATES | | | | |
| SWEDEN | | | | | AIR LEASE 4.65% VRN PERP 15/10/2033 | 1,500,000 | USD | 1,323,174 | 0.18 |
| SKANDINAVISKA ENSKILDA BANKEN 3.875% 09/05/2028 | 3,500,000 | EUR | 3,676,001 | 0.49 | ALEXANDRIA REAL ESTATE EQUITIES 5.15% 15/04/2053 | 320,000 | USD | 268,478 | 0.04 |
| TELIA 2.75% VRN 30/06/2083 | 2,000,000 | EUR | 1,862,211 | 0.25 | ARSENAL AIC PARENT 8% 01/10/2030 | 1,068,000 | USD | 1,064,498 | 0.14 |
| | | | 5,538,212 | 0.74 | ASHTREAD CAPITAL 5.95% 15/10/2033 | 3,620,000 | USD | 3,450,666 | 0.47 |
| SWITZERLAND | | | | | ATT 3.5% 01/06/2041 | 2,355,000 | USD | 1,645,421 | 0.22 |
| CREDIT SUISSE 3.625% 09/09/2024 | 5,000,000 | USD | 4,867,667 | 0.65 | ATT 4.3% 18/11/2034 | 1,800,000 | EUR | 1,835,679 | 0.25 |
| | | | 4,867,667 | 0.65 | BALL CORP 6.875% 15/03/2028 | 1,500,000 | USD | 1,512,030 | 0.20 |
| TRINIDAD & TOBAGO | | | | | CNOOC FINANCE 4.375% 02/05/2028 | 300,000 | USD | 289,335 | 0.04 |
| TRINIDAD & TOBAGO (GOVT) 5.95% 14/01/2031 | 760,000 | USD | 752,242 | 0.10 | DAE FUNDING 1.55% 01/08/2024 | 610,000 | USD | 583,832 | 0.08 |
| | | | 752,242 | 0.10 | JPMORGAN CHASE 4.6% VRN PERP | 2,170,000 | USD | 2,030,995 | 0.27 |
| TURKEY | | | | | NORTHERN TRUST 6.125% 02/11/2032 | 2,500,000 | USD | 2,476,673 | 0.33 |
| TURKEY (GOVT) 5.125% 17/02/2028 | 500,000 | USD | 447,067 | 0.06 | OCCIDENTAL PETROLEUM 8.5% 15/07/2027 | 1,706,000 | USD | 1,829,005 | 0.24 |
| TURKEY (GOVT) 5.75% 11/05/2047 | 1,170,000 | USD | 794,400 | 0.11 | ORGANON FINANCE 2.875% 30/04/2028 | 2,500,000 | EUR | 2,286,343 | 0.31 |
| TURKEY (GOVT) 6.5% 20/09/2033 | 720,000 | USD | 618,593 | 0.08 | SASOL FINANCING 4.375% 18/09/2026 | 200,000 | USD | 177,614 | 0.02 |
| TURKEY (GOVT) 9.125% 13/07/2030 | 300,000 | USD | 301,998 | 0.04 | SASOL FINANCING 8.75% 03/05/2029 | 1,220,000 | USD | 1,175,254 | 0.16 |
| TURKEY (GOVT) 9.375% 14/03/2029 | 1,850,000 | USD | 1,898,440 | 0.25 | SOUTHWESTERN ENERGY 5.375% 15/03/2030 | 1,600,000 | USD | 1,461,680 | 0.20 |
| TURKEY (GOVT) 9.375% 19/01/2033 | 1,000,000 | USD | 1,019,904 | 0.14 | SPRINT CAPITAL 6.875% 15/11/2028 | 3,000,000 | USD | 3,103,683 | 0.42 |
| TURKEY (GOVT) 9.875% 15/01/2028 | 1,150,000 | USD | 1,213,978 | 0.16 | SUNOCO LOGISTICS PARTNERS 5.35% 15/05/2045 | 2,800,000 | USD | 2,308,527 | 0.31 |
| | | | 6,294,380 | 0.84 | TENET HEALTHCARE 4.25% 01/06/2029 | 1,500,000 | USD | 1,296,779 | 0.17 |
| UKRAINE | | | | | TMOBILE 5.05% 15/07/2033 | 1,440,000 | USD | 1,340,878 | 0.18 |
| UKRAINE (GOVT) 0% VRN 31/05/2040 | 420,000 | USD | 194,335 | 0.03 | TMOBILE US 5.75% 15/01/2034 | 415,000 | USD | 406,610 | 0.05 |
| UKRAINE (GOVT) 7.375% 25/09/2032 | 350,000 | USD | 94,016 | 0.01 | UNITED RENTALS NORTH AMERICA 6% 15/12/2029 | 2,000,000 | USD | 1,958,092 | 0.26 |
| UKRAINE (GOVT) 7.75% 01/09/2023 | 801,000 | USD | 266,680 | 0.03 | US (GOVT) 3.375% 15/05/2033 | 191,000 | USD | 173,735 | 0.02 |
| | | | 555,031 | 0.07 | | | | | |
| UNITED ARAB EMIRATES | | | | | | | | | |
| ABU DHABI (GOVT) 4.125% 11/10/2047 | 1,810,000 | USD | 1,433,173 | 0.19 | | | | | |
| ABU DHABI GOVERNMENT INTERNATIONAL 3.125% 30/09/2049 | 300,000 | USD | 195,707 | 0.03 | | | | | |

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

Portfolio of Investments and Other Net Assets

as at 30 September 2023

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

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

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 |
|--|----------------------------|----------|-------------------|-----------------|---|----------------------------|----------|------------------|-----------------|
| 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 (GOV'T) 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 (GOV'T) 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 (GOV'T) 5.875% 30/01/2060 | 335,000 | USD | 241,601 | 0.03 |
| | | | 12,004,791 | 1.60 | DOMINIC (GOV'T) 5.95% 25/01/2027 | 340,000 | USD | 330,118 | 0.04 |
| CHILE | | | | | | | | 3,167,930 | 0.42 |
| CHILE (GOV'T) 2.45% 31/01/2031 | 701,000 | USD | 579,009 | 0.08 | ECUADOR | | | | |
| CHILE (GOV'T) 4.95% 05/01/2036 | 250,000 | USD | 230,584 | 0.03 | ECUADOR (GOV'T) 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% | | | | |
| | | | | | 20/01/2033 | 650,000 | USD | 647,253 | 0.09 |
| HONG KONG | | | | | | | | | |
| SHIMAO PROPERTY HOLDINGS | | | | | EIG PEARL HOLDINGS | | | | |
| 4.75% 03/07/2022**** | 1,100,000 | USD | 43,941 | 0.01 | 3.545% 31/08/2036 | 500,000 | USD | 406,035 | 0.05 |
| | | | 43,941 | 0.01 | GRAND CITY PROPERTIES | | | | |
| | | | | | 1.5% VRN PERP | 2,500,000 | EUR | 1,268,435 | 0.17 |
| INDIA | | | | | | | | | |
| RELIANCE INDUSTRIES | | | | | LOGICOR FINANCING 2% | | | | |
| 3.625% 12/01/2052 | 850,000 | USD | 546,637 | 0.07 | 17/01/2034 | 1,000,000 | EUR | 706,626 | 0.09 |
| | | | 546,637 | 0.07 | | | | 4,738,564 | 0.63 |
| INDONESIA | | | | | MACAU | | | | |
| FREEPORT INDONESIA | | | | | WYNN MACAU 5.5% | | | | |
| 5.315% 14/04/2032 | 340,000 | USD | 307,501 | 0.04 | 15/01/2026 | 400,000 | USD | 374,008 | 0.05 |
| FREEPORT INDONESIA 6.2% | | | | | | | | 374,008 | 0.05 |
| 14/04/2052 | 400,000 | USD | 336,683 | 0.05 | MEXICO | | | | |
| | | | 644,184 | 0.09 | BANCO MERCANTIL DEL NORTE | | | | |
| IRELAND | | | | | SAGRAN 5.875% VRN PERP | 840,000 | USD | 725,879 | 0.10 |
| AERCAP IRELAND CAPITAL | | | | | BANCO SANTANDER MEXICO | | | | |
| DAC AERC 3.85% 29/10/2041 | 1,950,000 | USD | 1,388,387 | 0.19 | 5.375% 17/04/2025 | 500,000 | USD | 492,134 | 0.07 |
| AIB GROUP 6.608% VRN | | | | | BBVA BANCO 5.125% VRN | | | | |
| 13/09/2029 | 550,000 | USD | 548,884 | 0.07 | 18/01/2033 | 2,217,000 | USD | 1,907,857 | 0.25 |
| AVOLON HOLDINGS FUNDING | | | | | BBVA BANCOMER TEXAS | | | | |
| 3.95% 01/07/2024 | 1,545,000 | USD | 1,513,466 | 0.20 | 5.875% VRN 13/09/2034 | 300,000 | USD | 263,258 | 0.04 |
| ROADSTER FINANCE DESIGNATED | | | | | CEMEX 5.125% VRN PERP | 500,000 | USD | 467,358 | 0.06 |
| 2.375% 08/12/2032 | 2,050,000 | EUR | 1,803,280 | 0.24 | MEXICHEM 5.5% 15/01/2048 | 200,000 | USD | 155,342 | 0.02 |
| | | | 5,254,017 | 0.70 | MEXICHEM SAB DE 5.875% | | | | |
| ITALY | | | | | 17/09/2044 | 400,000 | USD | 333,282 | 0.04 |
| AUTOSTRADA PER LITALIA | | | | | MEXICO (GOVT) 2.659% | | | | |
| 2% 04/12/2028 | 2,000,000 | EUR | 1,858,838 | 0.25 | 24/05/2031 | 960,000 | USD | 761,905 | 0.10 |
| INTESA SANPAOLO 3.875% | | | | | MEXICO (GOVT) 3.5% | | | | |
| 14/07/2027 | 5,000,000 | USD | 4,493,685 | 0.60 | 12/02/2034 | 2,457,000 | USD | 1,936,058 | 0.27 |
| INTESA SANPAOLO 4.198% | | | | | MEXICO (GOVT) 3.771% | | | | |
| 01/06/2032 | 430,000 | USD | 317,595 | 0.04 | 24/05/2061 | 1,650,000 | USD | 981,052 | 0.13 |
| | | | 6,670,118 | 0.89 | MEXICO (GOVT) 4.6% | | | | |
| JERSEY | | | | | 10/02/2048 | 500,000 | USD | 368,432 | 0.05 |
| ADIENT GLOBAL HOLDINGS | | | | | MEXICO (GOVT) 4.75% | | | | |
| 7% 15/04/2028 | 1,547,000 | USD | 1,538,265 | 0.21 | 27/04/2032 | 1,810,000 | USD | 1,640,484 | 0.22 |
| GALAXY PIPELINE ASSETS | | | | | MEXICO (GOVT) 5% | | | | |
| 2.625% 31/03/2036 | 5,200,000 | USD | 4,057,006 | 0.54 | 27/04/2051 | 420,000 | USD | 326,392 | 0.04 |
| | | | 5,595,271 | 0.75 | TRUST 4.869% 15/01/2030 | 650,000 | USD | 551,358 | 0.07 |
| KENYA | | | | | | | | 10,910,791 | 1.46 |
| KENYA (GOVT) 6.875% | | | | | NETHERLANDS | | | | |
| 24/06/2024 | 300,000 | USD | 278,443 | 0.04 | ENEL FINANCE INTERNATIONAL | | | | |
| | | | 278,443 | 0.04 | 4.75% 25/05/2047 | 1,620,000 | USD | 1,250,045 | 0.17 |
| | | | | | ENEL FINANCE INTERNATIONAL | | | | |
| | | | | | 5.5% 15/06/2052 | 555,000 | USD | 464,327 | 0.06 |

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

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

Portfolio of Investments and Other Net Assets

as at 30 September 2023

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

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

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

Portfolio of Investments and Other Net Assets

as at 30 September 2023

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

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

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

Portfolio of Investments and Other Net Assets

as at 30 September 2023

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

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

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

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

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

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

Portfolio of Investments and Other Net Assets

as at 30 September 2023

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

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

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

Portfolio of Investments and Other Net Assets

as at 30 September 2023

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

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

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

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

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 4.875% 30/03/2026 | 400,000 | USD | 372,791 | 0.04 | BBVA BANCOMER TEXAS 5.875% VRN 13/09/2034 | 950,000 | USD | 833,650 | 0.08 |
| LEVIATHAN BOND 6.125% 30/06/2025 | 250,000 | USD | 244,081 | 0.02 | BRASKEM IDESAPI 6.99% 20/02/2032 | 1,600,000 | USD | 968,600 | 0.09 |
| LEVIATHAN BOND 6.75% 30/06/2030 | 1,000,000 | USD | 922,724 | 0.09 | CEMEX 5.125% VRN PERP | 1,500,000 | USD | 1,402,072 | 0.14 |
| | | | 1,539,596 | 0.15 | PETROLEOS MEXICANOS 5.95% 28/01/2031 | 199,000 | USD | 142,800 | 0.01 |
| ITALY | | | | | NETHERLANDS | | | | |
| NEXI 1.625% 30/04/2026 | 480,000 | EUR | 464,854 | 0.04 | PETROLEOS MEXICANOS 6.84% 23/01/2030 | 300,000 | USD | 235,499 | 0.02 |
| | | | 464,854 | 0.04 | PETROLEOS MEXICANOS 7.69% 23/01/2050 | 640,000 | USD | 415,934 | 0.04 |
| JERSEY | | | | | NETHERLANDS | | | | |
| ADIENT GLOBAL HOLDINGS 7% 15/04/2028 | 1,106,000 | USD | 1,099,755 | 0.11 | ABERTIS INFRAESTRUCTURAS FINANCE 3.248% VRN PERP | 700,000 | EUR | 679,862 | 0.06 |
| ADIENT GLOBAL HOLDINGS 8.25% 15/04/2031 | 1,379,000 | USD | 1,381,073 | 0.12 | ASHLAND SERVICES 2% 30/01/2028 | 700,000 | EUR | 629,594 | 0.06 |
| | | | 2,480,828 | 0.23 | CONSTELLIUM 4.25% 15/02/2026 | 1,700,000 | EUR | 1,763,275 | 0.17 |
| LIBERIA | | | | | NETHERLANDS | | | | |
| ROYAL CARIBBEAN CRUISES 5.5% 01/04/2028 | 5,992,000 | USD | 5,506,416 | 0.52 | DUFY ONE 2% 15/02/2027 | 1,000,000 | EUR | 937,376 | 0.09 |
| ROYAL CARIBBEAN CRUISES 8.25% 15/01/2029 | 1,500,000 | USD | 1,557,367 | 0.15 | GOODYEAR EUROPE 2.75% 15/08/2028 | 2,067,000 | EUR | 1,817,846 | 0.17 |
| ROYAL CARIBBEAN CRUISES 9.25% 15/01/2029 | 2,558,000 | USD | 2,703,776 | 0.26 | KONINKLIJKE KPN 6% VRN PERP | 1,850,000 | EUR | 1,987,432 | 0.19 |
| | | | 9,767,559 | 0.93 | PETROBRAS GLOBAL FINANCE 6.5% 03/07/2033 | 850,000 | USD | 812,148 | 0.08 |
| LUXEMBOURG | | | | | NETHERLANDS | | | | |
| AEGEA FINANCE 6.75% 20/05/2029 | 1,024,000 | USD | 946,627 | 0.09 | PPF TELECOM 3.25% 29/09/2027 | 400,000 | EUR | 397,394 | 0.04 |
| ARDAGH METAL PACKAGING FINANCE 6% 15/06/2027 | 400,000 | USD | 384,637 | 0.04 | QPARK HOLDING 2% 01/03/2027 | 750,000 | EUR | 687,179 | 0.07 |
| BK LC LUX 5.25% 30/04/2029 | 1,400,000 | EUR | 1,459,175 | 0.14 | SWISS REINSURANCE 2.6% VRN PERP | 1,600,000 | EUR | 1,589,373 | 0.15 |
| CONTOURGLOBAL POWER HOLDINGS 3.125% 01/01/2028 | 1,200,000 | EUR | 1,047,334 | 0.10 | TENNET HOLDING 2.995% PERPETUAL | 2,500,000 | EUR | 2,615,081 | 0.25 |
| CSN RESOURCES 4.625% 10/06/2031 | 720,000 | USD | 549,381 | 0.05 | TRIVIUM PACKAGING FINANCE 3.75% 15/08/2026 | 1,500,000 | EUR | 1,472,971 | 0.14 |
| GRAND CITY PROPERTIES 1.5% VRN PERP | 900,000 | EUR | 456,637 | 0.04 | VZ VENDOR FINANCING 2.875% 15/01/2029 | 3,750,000 | EUR | 3,076,467 | 0.29 |
| MEXICO REMITTANCES FUNDING 4.875% 15/01/2028 | 1,000,000 | USD | 812,812 | 0.08 | WABTEC TRANSPORTATION NETHERLAND 1.25% 03/12/2027 | 1,750,000 | EUR | 1,625,050 | 0.15 |
| TELENET FINANCE LUX NOTE 3.5% 01/03/2028 | 3,200,000 | EUR | 3,155,373 | 0.30 | ZIGGO BOND 5.125% 28/02/2030 | 3,356,000 | USD | 2,514,527 | 0.24 |
| | | | 8,811,976 | 0.84 | ZIGGO BOND FINANCE 6% 15/01/2027 | 3,600,000 | USD | 3,297,315 | 0.31 |
| MACAU | | | | | NORWAY | | | | |
| MGM CHINA HOLDINGS 5.25% 18/06/2025 | 1,909,000 | USD | 1,836,298 | 0.18 | ADEVINTA ASA 2.625% 15/11/2025 | 700,000 | EUR | 727,684 | 0.07 |
| WYNN MACAU 5.5% 15/01/2026 | 500,000 | USD | 467,509 | 0.04 | | | | 727,684 | 0.07 |
| | | | 2,303,807 | 0.22 | PANAMA | | | | |
| MAURITIUS | | | | | PANAMA | | | | |
| CA MAGNUM HOLDINGS 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 KREDI BANKASI | | | | | 8.75% 01/08/2028 | 4,408,000 | USD | 4,260,960 | 0.40 |
| 9.25% 16/10/2028 | 800,000 | USD | 806,078 | 0.08 | CARNIVAL HOLDINGS BERMUDA | | | | |
| | | | 806,078 | 0.08 | 10.375% 01/05/2028 | 6,162,000 | USD | 6,626,840 | 0.63 |
| UNITED STATES | | | | | CCO HOLDINGS 4.5% | | | | |
| ADAPTHEALTH 4.625% | | | | | 15/08/2030 | 11,116,000 | USD | 9,170,223 | 0.87 |
| 01/08/2029 | 6,823,000 | USD | 5,295,880 | 0.50 | CCO HOLDINGS 4.75% | | | | |
| ADIANT GLOBAL HOLDINGS | | | | | 01/03/2030 | 2,640,000 | USD | 2,222,953 | 0.21 |
| 4.875% 15/08/2026 | 1,000,000 | USD | 946,114 | 0.09 | CCO HOLDINGS 5.125% | | | | |
| AIRCASTLE 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 | | | | | 400,000 | USD | 393,899 | 0.04 | |
| HOLDINGS 8.75% 15/04/2030 | 4,655,000 | USD | 3,996,305 | 0.38 | IRON MOUNTAIN 5.25% | | | | |
| COLGATE ENERGY PARTNERS | | | | | 15/03/2028 | 5,161,000 | USD | 4,769,307 | 0.45 |
| 5.875% 01/07/2029 | 6,527,000 | USD | 6,161,813 | 0.58 | IRON MOUNTAIN 5.25% | | | | |
| COLT MERGER 6.25% | | | | | 15/07/2030 | 6,001,000 | USD | 5,254,631 | 0.50 |
| 01/07/2025 | 1,769,000 | USD | 1,748,210 | 0.17 | JEFFERIES FINANCE 5% | | | | |
| COLT MERGER 8.125% | | | | | 15/08/2028 | 2,752,000 | USD | 2,323,776 | 0.22 |
| 01/07/2027 | 3,046,000 | USD | 3,062,788 | 0.29 | JELD WEN 4.875% | | | | |
| COMMSCOPE 4.75% | | | | | 15/12/2027 | 3,841,000 | USD | 3,399,161 | 0.32 |
| 01/09/2029 | 1,348,000 | USD | 983,357 | 0.09 | KAISER ALUMINUM 4.5% | | | | |
| CORNERSTONE BUILDING | | | | | 01/06/2031 | 2,034,000 | USD | 1,610,264 | 0.15 |
| BRANDS 6.125% 15/01/2029 | 1,713,000 | USD | 1,302,910 | 0.12 | KAISER ALUMINUM 4.625% | | | | |
| CSC HOLDINGS 4.5% | | | | | 01/03/2028 | 4,270,000 | USD | 3,752,225 | 0.36 |
| 15/11/2031 | 5,762,000 | USD | 4,108,200 | 0.39 | KINETIK HOLDINGS 5.875% | | | | |
| DAVE BUSTERS 7.625% | | | | | 15/06/2030 | 6,952,000 | USD | 6,524,195 | 0.62 |
| 01/11/2025 | 7,778,000 | USD | 7,800,996 | 0.74 | KOSMOS ENERGY 7.75% | | | | |
| DIRECTV HOLDINGS 5.875% | | | | | 01/05/2027 | 1,210,000 | USD | 1,120,616 | 0.11 |
| 15/08/2027 | 1,000,000 | USD | 888,877 | 0.08 | LABL 9.5% 01/11/2028 | 7,137,000 | USD | 7,341,683 | 0.70 |
| DISH DBS 5.75% 01/12/2028 | 4,476,000 | USD | 3,451,441 | 0.33 | LEVEL 3 FINANCING 10.5% | | | | |
| DISH NETWORK 11.75% | | | | | 15/05/2030 | 4,113,000 | USD | 4,154,280 | 0.39 |
| 15/11/2027 | 3,083,000 | USD | 3,108,778 | 0.29 | LEVI STRAUSS 3.375% | | | | |
| EARTHSTONE ENERGY | | | | | 15/03/2027 | 1,000,000 | EUR | 998,354 | 0.09 |
| HOLDINGS 8% 15/04/2027 | 3,699,000 | USD | 3,787,371 | 0.36 | LIFEPOINT HEALTH 4.375% | | | | |
| ENLINK MIDSTREAM 5.375% | | | | | 15/02/2027 | 3,645,000 | USD | 3,152,642 | 0.30 |
| 01/06/2029 | 5,971,000 | USD | 5,538,155 | 0.53 | LIFEPOINT HEALTH 9.875% | | | | |
| ENLINK MIDSTREAM 6.5% | | | | | 15/08/2030 | 1,365,000 | USD | 1,328,751 | 0.13 |
| 01/09/2030 | 1,901,000 | USD | 1,846,603 | 0.18 | | | | | |

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

Portfolio of Investments and Other Net Assets

as at 30 September 2023

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

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

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

Portfolio of Investments and Other Net Assets

as at 30 September 2023

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

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

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

Portfolio of Investments and Other Net Assets

as at 30 September 2023

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

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

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

Portfolio of Investments and Other Net Assets

as at 30 September 2023

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

| Description | Quantity/ Face value | Currency | Evaluation | % net assets | Description | Quantity/ Face value | Currency | Evaluation | % net assets |
|---|----------------------------|----------|------------------|-----------------|---|----------------------------|----------|------------------|-----------------|
| TELEFONICA EUROPE 6.135% VRN PERP | 100,000 | EUR | 101,953 | 0.25 | SPRINGLEAF FINANCE 5.375% 15/11/2029 | 100,000 | USD | 84,101 | 0.21 |
| TELEFONICA EUROPE VRN PERP | 100,000 | EUR | 98,515 | 0.24 | SPRINT CAPITAL 6.875% 15/11/2028 | 421,000 | USD | 435,551 | 1.09 |
| TENNET HOLDING 2.374% VRN PERP | 100,000 | EUR | 100,156 | 0.25 | SYNCHRONY FINANCIAL 4.375% 19/03/2024 | 283,000 | USD | 279,862 | 0.69 |
| TRIVIUM PACKAGING FINANCE 5.5% 15/08/2026 | 463,000 | USD | 432,677 | 1.07 | UNITED RENTALS NORTH AMERICA 3.75% 15/01/2032 | 97,000 | USD | 78,592 | 0.19 |
| | | | 1,568,196 | 3.89 | | | | 2,237,504 | 5.55 |
| PORTUGAL | | | | | TOTAL BONDS | | | 9,185,748 | 22.77 |
| EDP ENERGIAS DE PORTUGAL 5.943% VRN 23/04/2083 | 100,000 | EUR | 105,144 | 0.26 | TOTAL TRANSFERABLE SECURITIES ADMITTED TO AN OFFICIAL STOCK EXCHANGE LISTING | | | 9,185,748 | 22.77 |
| EDP ENERGIAS DE PORTUGAL 1.875% VRN 02/08/2081 | 100,000 | EUR | 94,103 | 0.23 | | | | | |
| | | | 199,247 | 0.49 | TRANSFERABLE SECURITIES TRADED ON ANOTHER REGULATED MARKET | | | | |
| SPAIN | | | | | BONDS | | | | |
| BANCO DE SABADELL 6% VRN 16/08/2033 | 100,000 | EUR | 99,337 | 0.26 | AUSTRALIA | | | | |
| CAIXABANK 1.25% VRN 18/06/2031 | 100,000 | EUR | 94,729 | 0.23 | FMG RESOURCES 5.875% 15/04/2030 | 520,000 | USD | 476,112 | 1.18 |
| CELLNEX TELECOM 1.75% 23/10/2030 | 100,000 | EUR | 86,161 | 0.21 | MINERAL RESOURCES 8% 01/11/2027 | 47,000 | USD | 46,207 | 0.11 |
| CELLNEX TELECOM 1.875% 26/06/2029 | 100,000 | EUR | 90,110 | 0.22 | MINERAL RESOURCES 8.125% 01/05/2027 | 117,000 | USD | 116,030 | 0.29 |
| GRIFOLS 2.25% 15/11/2027 | 100,000 | EUR | 93,638 | 0.23 | MINERAL RESOURCES 8.5% 01/05/2030 | 41,000 | USD | 40,424 | 0.10 |
| | | | 463,975 | 1.15 | | | | 678,773 | 1.68 |
| SWEDEN | | | | | BELGIUM | | | | |
| VERISURE MIDHOLDING 5.25% 15/02/2029 | 100,000 | EUR | 93,223 | 0.23 | SOLVAY 2.5% VRN PERP | 100,000 | EUR | 98,298 | 0.24 |
| | | | 93,223 | 0.23 | | | | 98,298 | 0.24 |
| UNITED STATES | | | | | CANADA | | | | |
| ALBERTSONS SAFEWAY 4.875% 15/02/2030 | 58,000 | USD | 52,363 | 0.13 | BC ULC NEW RED 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 | CONSTELLIUM 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% 01/11/2025 | 100,000 | EUR | 97,769 | 0.24 | CANPACK 3.875% 15/11/2029 | 200,000 | USD | 163,688 | 0.41 |
| EC FINANCE 3% 15/10/2026 | 200,000 | EUR | 197,572 | 0.49 | | | | 163,688 | 0.41 |
| NOMAD FOODS BONDCO 2.5% 24/06/2028 | 100,000 | EUR | 92,278 | 0.23 | SPAIN | | | | |
| UPCB FINANCE VII 3.625% 15/06/2029 | 100,000 | EUR | 91,798 | 0.23 | ALMIRALL 2.125% 30/09/2026 | 100,000 | EUR | 98,585 | 0.24 |
| | | | 479,417 | 1.19 | | | | 98,585 | 0.24 |
| ITALY | | | | | SWEDEN | | | | |
| NEXI 1.625% 30/04/2026 | 100,000 | EUR | 96,845 | 0.24 | HEIMSTADEN BOSTAD 3% VRN PERP | 100,000 | EUR | 46,434 | 0.12 |
| | | | 96,845 | 0.24 | VOLVO CAR 4.25% 31/05/2028 | 100,000 | EUR | 101,259 | 0.25 |
| JERSEY | | | | | | | | 147,693 | 0.37 |
| ADIANT GLOBAL HOLDINGS 7% 15/04/2028 | 39,000 | USD | 38,780 | 0.10 | UNITED STATES | | | | |
| ADIANT GLOBAL HOLDINGS 8.25% 15/04/2031 | 49,000 | USD | 49,073 | 0.12 | ADAPTHEALTH 5.125% 01/03/2030 | 282,000 | USD | 220,222 | 0.55 |
| | | | 87,853 | 0.22 | AIRCASLE 5.25% VRN PERP | 153,000 | USD | 121,076 | 0.30 |
| LIBERIA | | | | | ALLY FINANCIAL 4.7% VRN PERP | 369,000 | | 247,171 | 0.61 |
| ROYAL CARIBBEAN CRUISES 5.375% 15/07/2027 | 109,000 | USD | 100,696 | 0.25 | AMERICAN AIRLINES 11.75% 15/07/2025 | 73,000 | USD | 78,556 | 0.19 |
| ROYAL CARIBBEAN CRUISES 8.25% 15/01/2029 | 325,000 | USD | 337,430 | 0.83 | AMERICAN AIRLINES ADVANTAGE 5.75% 20/04/2029 | 325,000 | USD | 303,166 | 0.75 |
| ROYAL CARIBBEAN CRUISES 9.25% 15/01/2029 | 86,000 | USD | 90,901 | 0.23 | ARCHROCK PARTNERS 6.875% 01/04/2027 | 521,000 | USD | 506,578 | 1.26 |
| | | | 529,027 | 1.31 | ASBURY AUTOMOTIVE GROUP 4.625% 15/11/2029 | 378,000 | USD | 325,094 | 0.81 |
| LUXEMBOURG | | | | | ASBURY AUTOMOTIVE GROUP 5% 15/02/2032 | 5,000 | USD | 4,152 | 0.01 |
| BK LC LUX 5.25% 30/04/2029 | 100,000 | EUR | 104,227 | 0.26 | AXALTA COATING SYSTEMS 4.75% 15/06/2027 | 432,000 | USD | 401,716 | 1.00 |
| GRAND CITY PROPERTIES 1.5% VRN PERP | 100,000 | EUR | 50,737 | 0.13 | BALL 4% 15/11/2023 | 400,000 | USD | 398,861 | 0.99 |
| TELENET FINANCE LUX NOTE 3.5% 01/03/2028 | 200,000 | EUR | 197,211 | 0.48 | BLUE RACER MIDSTREAM 7.625% 15/12/2025 | 184,000 | USD | 184,595 | 0.46 |
| | | | 352,175 | 0.87 | BLUE RACER MIDSTREAM FINANCE 6.625% 15/07/2026 | 127,000 | USD | 124,603 | 0.31 |
| NETHERLANDS | | | | | | | | | |
| ABERTIS INFRAESTRUCTURAS FINANCE 3.248% VRN PERP | 100,000 | EUR | 97,123 | 0.24 | | | | | |
| ASHLAND SERVICES 2% 30/01/2028 | 100,000 | EUR | 89,942 | 0.22 | | | | | |

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

Portfolio of Investments and Other Net Assets

as at 30 September 2023

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

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

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

Portfolio of Investments and Other Net Assets

as at 30 September 2023

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

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

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

Portfolio of Investments and Other Net Assets

as at 30 September 2023

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

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

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

Portfolio of Investments and Other Net Assets

as at 30 September 2023

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

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

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

Portfolio of Investments and Other Net Assets

as at 30 September 2023

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

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

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

Portfolio of Investments and Other Net Assets

as at 30 September 2023

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

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

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

Portfolio of Investments and Other Net Assets

as at 30 September 2023

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

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

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

Portfolio of Investments and Other Net Assets

as at 30 September 2023

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

| Description | Quantity/ Face value | Currency | Evaluation | % net assets | Description | Quantity/ Face value | Currency | Evaluation | % net assets |
|---|----------------------------|----------|-------------------|-----------------|--|----------------------------|----------|------------|-----------------|
| INVESTMENTS | | | | | LONDON WALL MORTGAGE | | | | |
| TRANSFERABLE SECURITIES ADMITTED TO AN OFFICIAL STOCK EXCHANGE LISTING | | | | | CAPITAL FRN 15/05/2051 | | | | |
| ASSET BACKED SECURITIES | | | | | 4,250,000 GBP 5,093,521 0.31 | | | | |
| AUSTRALIA | | | | | MORTIMER BTL FRN 23/06/2053 | | | | |
| AFG TRUST FRN 10/03/2051 | 2,000,000 | AUD | 608,488 | 0.04 | 1,750,000 GBP 1,539,074 0.09 | | | | |
| APOLLO SERIES TRUST FRN 13/10/2049 | 900,000 | AUD | 271,294 | 0.02 | MORTIMER BTL FRN 23/06/2053 (XS2349428164) | | | | |
| APOLLO TRUST FRN 13/09/2048 | 3,125,000 | AUD | 803,700 | 0.05 | 3,510,000 GBP 4,209,800 0.26 | | | | |
| FIRSTMAC MORTGAGE FUNDING TRUST FRN 17/11/2050 | 18,000,000 | AUD | 3,425,714 | 0.20 | 2,400,000 GBP 2,911,831 0.18 | | | | |
| FIRSTMAC MORTGAGE FUNDING TRUST FRN 25/02/2051 | 5,000,000 | AUD | 1,122,956 | 0.07 | PERMANENT MASTER ISSUER FRN 15/07/2073 | | | | |
| LA TROBE FINANCIAL CAPITAL MARKET FRN 12/03/2052 | 4,000,000 | AUD | 825,272 | 0.05 | 9,500,000 GBP 11,613,853 0.72 | | | | |
| LA TROBE FINANCIAL CAPITAL MARKET FRN 14/11/2053 | 1,820,000 | AUD | 752,427 | 0.05 | PRECISE MORTGAGE FUNDING FRN 16/10/2056 | | | | |
| LION SERIES TRUST FRN 18/05/2054 | 2,950,000 | AUD | 1,590,496 | 0.10 | 1,250,000 GBP 1,519,508 0.09 | | | | |
| NATIONAL RMBS TRUST FRN 24/08/2049 | 5,300,000 | AUD | 1,717,796 | 0.10 | STRATTON MORTGAGE FUNDING FRN 12/12/2043 | | | | |
| PEPPER RESIDENTIAL SECURITIES TRUST FRN 18/11/2060 | 10,200,000 | AUD | 1,399,130 | 0.09 | 6,500,000 GBP 5,089,025 0.31 | | | | |
| PEPPER RESIDENTIAL SECURITIES TRUST FRN 12/03/2061 | 4,000,000 | AUD | 935,592 | 0.06 | STRATTON MORTGAGE FUNDING FRN 20/07/2060 | | | | |
| TRITON TRUST BOND SERIES FRN 12/04/2051 | 12,300,000 | AUD | 4,862,483 | 0.29 | 1,246,000 GBP 1,520,881 0.09 | | | | |
| | | | 18,315,348 | 1.12 | TOWER BRIDGE FUNDING FRN 20/12/2063 | | | | |
| FRANCE | | | | | 1,300,000 GBP 1,211,723 0.07 | | | | |
| CARS ALLIANCE FUNDING FRN 18/08/2031 | 4,500,000 | EUR | 4,765,355 | 0.29 | TOWER BRIDGE FUNDING FRN 20/12/2063 (XS2432286461) | | | | |
| | | | 4,765,355 | 0.29 | 3,150,000 GBP 3,717,471 0.23 | | | | |
| GREAT BRITAIN | | | | | TWIN BRIDGES FRN 12/03/2055 | | | | |
| ATLAS FUNDING FRN 25/07/2058 | 1,500,000 | GBP | 1,830,787 | 0.11 | 4,406,000 GBP 5,322,889 0.33 | | | | |
| CMF FRN 16/01/2057 | 3,623,000 | GBP | 4,409,381 | 0.27 | TWIN BRIDGES FRN 12/09/2055 | | | | |
| FINSBURY SQUARE FRN 16/12/2067 | 1,350,000 | GBP | 632,632 | 0.04 | 6,830,000 GBP <u>8,114,578</u> <u>4.69</u> | | | | |
| GEMGARTO PLC FRN 16/12/2067 | 2,200,000 | GBP | 2,666,547 | 0.16 | IRELAND | | | | |
| GREAT HALL MORTGAGES FRN 18/06/2039 | 1,000,000 | EUR | 944,938 | 0.06 | CARLYLE GLOBAL MARKET STRATEGIES FRN 10/11/2035 | | | | |
| HOLMES MASTER ISSUER FRN 15/10/2072 | 7,000,000 | GBP | 8,565,677 | 0.52 | 5,000,000 EUR 5,124,176 0.31 | | | | |
| HOPS HILL FRN 27/05/2054 | 1,300,000 | GBP | 1,583,847 | 0.10 | CVC CORDATUS LOAN FUND FRN 17/06/2032 | | | | |
| LANEBROOK MTG TRANSACTION FRN 20/7/2058 | 3,460,000 | GBP | 4,119,636 | 0.25 | 4,000,000 EUR 4,102,082 0.25 | | | | |
| | | | | | CVC CORDATUS LOAN FUND FRN 22/06/2034 | | | | |
| | | | | | 7,000,000 EUR 7,033,618 0.43 | | | | |
| | | | | | DILOSK RMBS FRN 20/12/2060 | | | | |
| | | | | | 7,215,000 EUR 7,560,226 0.46 | | | | |
| | | | | | DRYDEN CLO FRN 15/04/2035 | | | | |
| | | | | | 5,250,000 EUR 5,372,897 0.33 | | | | |
| | | | | | HARVEST CLO FRN 15/01/2031 | | | | |
| | | | | | 2,500,000 EUR 2,571,658 0.16 | | | | |
| | | | | | INVESCO CLO FRN 15/07/2036 | | | | |
| | | | | | 3,000,000 EUR 3,217,918 0.20 | | | | |
| | | | | | INVESCO EURO FRN 15/07/2031 | | | | |
| | | | | | 7,950,000 EUR 8,107,223 0.50 | | | | |
| | | | | | INVESCO EURO FRN 15/04/2033 | | | | |
| | | | | | 4,000,000 EUR 4,106,839 0.25 | | | | |
| | | | | | LAST MILE LOGISTICS CMBS FRN 17/08/2033 | | | | |
| | | | | | 6,400,000 GBP 7,812,494 0.48 | | | | |
| | | | | | LAST MILE LOGISTICS PAN EURO FINANCE FRN 17/08/2033 | | | | |
| | | | | | 8,400,000 EUR 8,481,713 0.52 | | | | |
| | | | | | RIVER GREEN FINANCE FRN 22/01/2032 | | | | |
| | | | | | 3,500,000 EUR 3,307,734 0.20 | | | | |
| | | | | | SCORPIO EUROPEAN LOAN CONDUIT FRN 17/05/2029 | | | | |
| | | | | | 5,000,000 GBP 5,773,006 0.35 | | | | |
| | | | | | SCORPIO EUROPEAN LOAN CONDUIT FRN 17/05/2029 (XS2005604777) | | | | |
| | | | | | 1,750,000 GBP 2,047,777 0.13 | | | | |

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

Portfolio of Investments and Other Net Assets

as at 30 September 2023

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

| Description | Quantity/ Face value | Currency | Evaluation | % net assets | Description | Quantity/ Face value | Currency | Evaluation | % net assets |
|--|----------------------------|----------|-------------------|-----------------|--|----------------------------|----------|--------------------|-----------------|
| SCORPIO EUROPEAN LOAN CONDUIT FRN | | | | | GREAT HALL MORTGAGES FRN | | | | |
| 17/05/2029 (XS2005605071) | 1,500,000 | GBP | 1,754,826 | 0.11 | 18/03/2039 | 300,000 | GBP | 353,885 | 0.02 |
| ST PAUL'S CLO FRN | | | | | | | | 13,520,014 | 0.83 |
| 15/04/2033 | 4,500,000 | EUR | 4,533,114 | 0.28 | 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 (XS2673975897) | 3,824,000 | GBP | 4,673,179 | 0.29 | INVESCO CLO FRN | | | | |
| POLARIS FRN 23/12/2058 | 3,000,000 | GBP | 3,613,498 | 0.22 | 15/04/2034 | 6,000,000 | USD | 5,919,960 | 0.36 |
| TOWER BRIDGE FUNDING FRN | | | | | INVESCO CLO FRN | | | | |
| 20/12/2063 | 6,600,000 | GBP | 7,889,078 | 0.48 | 15/04/2034 (US46090XAG60) | 5,500,000 | USD | 5,374,325 | 0.33 |
| TOWER BRIDGE FUNDING FRN 21/07/2064 | 4,000,000 | GBP | 4,879,620 | 0.30 | INVESCO CLO FRN | | | | |
| | | | 54,957,647 | 3.36 | 15/08/2034 | 6,500,000 | EUR | 6,595,317 | 0.40 |
| IRELAND | | | | | JUBILEE CLO FRN | | | | |
| AGORA SECURITIES FRN | | | | | 20/11/2031 | 2,300,000 | EUR | 2,389,684 | 0.15 |
| 17/08/2031 | 6,800,000 | GBP | 8,054,140 | 0.49 | JUBILEE FRN 21/01/2038 | 5,000,000 | EUR | 5,293,750 | 0.32 |
| ARROW CMBS FRN | | | | | JUBILEE FRN 21/01/2038 | | | | |
| 22/05/2030 | 3,000,000 | EUR | 2,533,998 | 0.16 | (XS2666004291) | 15,000,000 | EUR | 15,881,252 | 0.97 |
| ARROW CMBS FRN | | | | | JUBILEE FRN 21/01/2038 | | | | |
| 22/05/2030 (XS1906449282) | 2,000,000 | EUR | 1,685,077 | 0.10 | (XS2666004374) | 20,000,000 | EUR | 21,175,002 | 1.30 |
| ARROW CMBS FRN | | | | | LAST MILE LOGISTICS FRN | | | | |
| 22/05/2030 (XS1906450025) | 4,000,000 | EUR | 3,375,260 | 0.21 | 17/08/2026 | 3,500,000 | EUR | 3,469,206 | 0.21 |
| BARINGS EURO CLO DAC | | | | | LAST MILE LOGISTICS FRN | | | | |
| FRN 24/07/2032 | 9,500,000 | EUR | 9,799,922 | 0.60 | 17/08/2026 (XS2356454913) | 3,200,000 | EUR | 3,135,087 | 0.19 |
| BERG FINANCE FRN | | | | | LAST MILE SECURITIES | | | | |
| 22/07/2033 | 7,300,000 | EUR | 1,338,580 | 0.08 | FRN 17/08/2031 | 4,400,000 | EUR | 4,337,801 | 0.27 |
| BERG FINANCE FRN | | | | | LAST MILE SECURITIES FRN | | | | |
| 22/07/2033 (XS2331952270) | 6,000,000 | EUR | 926,725 | 0.06 | 17/08/2031 (XS2320420792) | 5,552,000 | EUR | 5,701,984 | 0.35 |
| BERG FINANCE FRN | | | | | LAST MILE SECURITIES FRN | | | | |
| 22/07/2033 (XS2331952601) | 4,500,000 | EUR | 818,637 | 0.05 | 17/08/2031 (XS2320420875) | 2,800,000 | EUR | 2,784,426 | 0.17 |
| BRUEGEL FRN 22/05/2031 | 7,400,000 | EUR | 6,851,112 | 0.42 | LAST MILE SECURITIES FRN | | | | |
| BRUEGEL FRN 22/05/2031 (XS2346732972) | 2,000,000 | EUR | 1,812,513 | 0.11 | 17/08/2031 (XS2320421501) | 5,000,000 | EUR | 5,053,962 | 0.31 |
| DRYDEN FRN 20/10/2035 | 7,600,000 | USD | 7,600,000 | 0.47 | RIVER GREEN FINANCE FRN | | | | |
| ELM PARK FRN 15/04/2034 | 10,000,000 | EUR | 10,182,120 | 0.62 | 22/01/2032 | 2,000,000 | EUR | 1,939,583 | 0.12 |
| ELM PARK FRN 15/04/2034 (XS2325161946) | 10,000,000 | EUR | 10,089,476 | 0.62 | SCORPIO EUROPEAN LOAN | | | | |
| FINANCE IRELAND RMBS | | | | | CONDUIT FRN 17/05/2029 | 1,000,000 | GBP | 1,176,106 | 0.07 |
| FRN 24/06/2061 | 3,300,000 | EUR | 3,466,446 | 0.21 | ST PAUL'S CLO FRN | | | | |
| FINANCE IRELAND RMBS FRN | | | | | 22/04/2035 | 6,400,000 | EUR | 6,571,048 | 0.40 |
| 24/06/2061 (XS2345323328) | 5,000,000 | EUR | 5,273,071 | 0.32 | TAURUS CMBS FRN | | | | |
| FROST CMBS DAC FRN | | | | | 17/08/2031 | 4,500,000 | GBP | 5,011,467 | 0.31 |
| 22/11/2026 | 5,200,000 | EUR | 4,855,929 | 0.30 | TAURUS DAC FRN 17/05/2031 | 2,000,000 | GBP | 2,301,166 | 0.14 |
| FROST CMBS DAC FRN | | | | | TAURUS FRN 17/05/2031 | 11,909,000 | GBP | 14,055,099 | 0.86 |
| 22/11/2026 (XS2402428697) | 7,500,000 | EUR | 7,327,769 | 0.45 | TAURUS FRN 17/05/2031 (XS2303819176) | 3,400,000 | GBP | 3,940,820 | 0.24 |
| GLENBEIGH 2 ISSUER DAC | | | | | TAURUS FRN 17/11/2029 | 7,196,000 | GBP | 8,244,959 | 0.50 |
| FRN 24/06/2050 | 7,000,000 | EUR | 5,126,837 | 0.31 | TAURUS FRN 22/12/2030 | 6,000,000 | EUR | 6,020,877 | 0.37 |
| GLENBEIGH FRN 24/03/2046 | 15,500,000 | EUR | 11,583,777 | 0.71 | VIRIDIS EUROPEAN LOAN | | | | |
| HARVEST CLO FRN | | | | | CONDUIT FRN 22/07/2029 | 3,000,000 | GBP | 3,485,526 | 0.21 |
| 20/10/2032 | 2,400,000 | EUR | 2,454,333 | 0.15 | VIRIDIS EUROPEAN LOAN CONDUIT FRN | | | | |
| HARVEST FRN 20/10/2032 | 20,000,000 | EUR | 20,849,222 | 1.28 | 22/07/2029 (XS2352587229) | 2,900,000 | GBP | 3,420,947 | 0.21 |
| | | | | | VITA SCIENTIA DAC FRN | | | | |
| | | | | | 27/08/2025 | 7,500,000 | EUR | 7,694,695 | 0.47 |
| | | | | | | | | 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 | | | | |
| DRYDEN CLO FRN 18/10/2034 | 2,500,000 | EUR | 2,527,505 | 0.15 | BAIN CAPITAL CREDIT CLO | 8,000,000 | USD | 7,901,294 | 0.48 |
| 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 | | | | |
| 280 PARK AVENUE | | | | | FRN 16/07/2035 | 10,000,000 | USD | 10,036,690 | 0.61 |
| MORTGAGE FRN 15/09/2034 | 10,235,000 | USD | 9,662,574 | 0.59 | BAIN CAPITAL CREDIT FRN | | | | |
| 280 PARK AVENUE MORTGAGE | | | | | 23/10/2034 | 7,500,000 | USD | 7,359,630 | 0.45 |
| TRUST FRN 15/09/2034 | 8,000,000 | USD | 7,377,074 | 0.45 | BAIN CAPITAL CREDIT FRN | | | | |
| ALBA FRN 25/11/2042 | 926,000 | GBP | 450,049 | 0.03 | 23/10/2034 (US05682EAC75) | 8,000,000 | USD | 7,964,952 | 0.49 |
| ALIGNED DATA CENTERS | | | | | BAIN CAPITAL CREDIT FRN | | | | |
| ISSUER 1.937% 15/08/2046 | 13,000,000 | USD | 11,361,635 | 0.70 | 23/10/2034 (US05682EAG89) | 6,000,000 | USD | 5,902,740 | 0.36 |
| ALLEGANY PARK CLO FRN | | | | | BAMLL COMMERCIAL | | | | |
| 20/01/2035 | 2,000,000 | USD | 1,977,868 | 0.12 | MORTGAGE 3.7157% VRN 14/0 | 3,500,000 | USD | 3,199,963 | 0.20 |
| ALLEGANY PARK CLO FRN | | | | | BAMLL MORTGAGE TRUST | | | | |
| 20/01/2035 (US017154AQ81) | 1,500,000 | USD | 1,453,911 | 0.09 | 3.218% 14/04/2033 | 13,000,000 | USD | 12,126,356 | 0.74 |
| AMERICAN HOMES 4 RENT | | | | | BARCLAYS COMMERCIAL | | | | |
| 4.596% 17/12/2036 | 1,970,000 | USD | 1,922,315 | 0.12 | MORTGAGE FRN 15/03/2037 | 5,017,000 | USD | 4,295,607 | 0.26 |
| AMMC CLO FRN 26/05/2031 | 3,000,000 | USD | 2,961,102 | 0.18 | BBCMS 2018 TALL MORTGAGE | | | | |
| APIDOS CLO FRN 15/01/2033 | 3,000,000 | USD | 2,974,701 | 0.18 | TRUST FRN 15/03/2037 | 7,580,000 | USD | 5,987,767 | 0.37 |
| APIDOS CLO FRN 18/10/2031 | 10,850,000 | USD | 10,665,593 | 0.65 | BF NYT MORTGAGE TRUST FRN | | | | |
| APIDOS CLO FRN 18/10/2031 | | | | | 15/11/2035 | 4,400,000 | USD | 3,297,602 | 0.20 |
| (US03768CAG42) | 3,000,000 | USD | 2,978,664 | 0.18 | BOYCE PARK CLO FRN | | | | |
| APIDOS CLO FRN 18/10/2031 | | | | | 21/04/2035 | 10,250,000 | USD | 9,851,670 | 0.60 |
| (US03768CAJ80) | 5,000,000 | USD | 4,932,565 | 0.30 | BX TRUST 5.76% 13/10/2027 | 12,015,455 | USD | 11,618,339 | 0.71 |
| APIDOS CLO FRN 20/01/2033 | 5,000,000 | USD | 4,962,540 | 0.30 | BX TRUST 6.3% 13/10/2027 | 3,000,000 | USD | 2,786,694 | 0.17 |
| APIDOS CLO FRN 22/10/2034 | 4,000,000 | USD | 3,903,684 | 0.24 | BX TRUST 6.79% 13/10/2027 | 1,000,000 | USD | 942,690 | 0.06 |
| APIDOS CLO FRN | | | | | BX TRUST FRN 25/11/2028 | 4,000,000 | USD | 2,774,319 | 0.17 |
| 22/10/2034 (US03769HAA59) | 6,200,000 | USD | 6,171,418 | 0.38 | BX TRUST FRN 25/11/2028 | | | | |
| APIDOS CLO XXVII FRN | | | | | (US05608FAG63) | 4,500,000 | USD | 3,127,693 | 0.19 |
| 17/07/2030 | 10,000,000 | USD | 9,933,140 | 0.61 | BX TRUST FRN 15/11/2032 | 11,000,000 | USD | 2,076,561 | 0.13 |
| APIDOS CLO XXVII FRN | | | | | BXP TRUST 3.379% | | | | |
| 17/07/2030 (US03767JAK16) | 9,000,000 | USD | 8,906,103 | 0.55 | 13/06/2039 | 10,000,000 | USD | 8,968,515 | 0.55 |
| APIDOS CLO XXXI FRN | | | | | CAMB COMMERCIAL FRN | | | | |
| 15/04/2031 | 18,000,000 | USD | 17,917,253 | 1.10 | 15/12/2037 | 9,110,000 | USD | 9,071,195 | 0.56 |
| APIDOS CLO XXXI FRN | | | | | CAMB COMMERCIAL MORTGAGE TRUST FRN | | | | |
| 15/04/2031 (US03767VAL27) | 8,300,000 | USD | 8,232,338 | 0.50 | 15/12/2037 | 16,310,000 | USD | 16,153,684 | 0.99 |
| APIDOS CLO XXXI FRN | | | | | CIFC FUNDING FRN | | | | |
| 15/04/2031 (US03767VAN82) | 8,550,000 | USD | 8,378,641 | 0.51 | 17/10/2031 | 3,250,000 | USD | 3,201,013 | 0.20 |
| APIDOS CLO XXXIX FRN | | | | | CIFC FUNDING FRN | | | | |
| 21/04/2035 | 12,500,000 | USD | 12,308,113 | 0.75 | 18/07/2031 | 5,000,000 | USD | 4,993,860 | 0.31 |
| APIDOS CLO XXXVII FRN | | | | | CIFC FUNDING FRN | | | | |
| 22/10/2034 | 7,750,000 | USD | 7,710,475 | 0.47 | 20/04/2032 | 9,750,000 | USD | 9,679,673 | 0.59 |
| | | | | | 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 |

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

Portfolio of Investments and Other Net Assets

as at 30 September 2023

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

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

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

Portfolio of Investments and Other Net Assets

as at 30 September 2023

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

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

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

Portfolio of Investments and Other Net Assets

as at 30 September 2023

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

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

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

Portfolio of Investments and Other Net Assets

as at 30 September 2023

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

| Description | Quantity/ Face value | Currency | Evaluation | % net assets | Description | Quantity/ Face value | Currency | Evaluation | % net assets |
|---|----------------------------|----------|------------------|-----------------|---------------------------------|----------------------------|----------|------------------|-----------------|
| INVESTMENTS | | | | | CREDIT MUTUEL ARKEA | | | | |
| TRANSFERABLE SECURITIES ADMITTED TO AN OFFICIAL STOCK EXCHANGE LISTING | | | | | 3.875% 22/05/2028 | | | | |
| BONDS | | | | | 100,000 EUR 104,365 0.06 | | | | |
| AUSTRALIA | | | | | DANONE 1% VRN PERP | | | | |
| BHP BILLITON FINANCE | | | | | 1,000,000 EUR | | | 925,142 | 0.50 |
| USA 5.5% 08/09/2053 | 1,000,000 | USD | 965,268 | 0.52 | DANONE 3.47% 22/05/2031 | 900,000 | EUR | 921,071 | 0.49 |
| SYDNEY AIRPORT FINANCE | | | | | ENGIE 3.5% 27/09/2029 | 800,000 | EUR | 822,882 | 0.44 |
| 1.75% 26/04/2028 | 1,000,000 | EUR | 957,022 | 0.51 | ESSILORLUXOTTICA 0.5% | | | | |
| | | | 1,922,290 | 1.03 | 05/06/2028 | 1,000,000 | EUR | 913,530 | 0.49 |
| AUSTRIA | | | | | FONCIERE DES REGIONS | | | | |
| ERSTE GROUP BANK 0.875% | | | | | 1.875% 20/05/2026 | 1,000,000 | EUR | 996,530 | 0.53 |
| 22/05/2026 | 1,000,000 | EUR | 977,037 | 0.52 | GECINA 1.625% 14/03/2030 | 1,000,000 | EUR | 909,108 | 0.49 |
| ERSTE GROUP BANK 4% | | | | | KERING 3.25% 27/02/2029 | 1,500,000 | EUR | 1,548,118 | 0.82 |
| VRN 07/06/2033 | 200,000 | EUR | 196,408 | 0.11 | LOREAL 2.875% 19/05/2028 | 1,200,000 | EUR | 1,234,348 | 0.66 |
| | | | 1,173,445 | 0.63 | ORANGE 3.875% 11/09/2035 | 1,500,000 | EUR | 1,543,499 | 0.82 |
| BELGIUM | | | | | PERNOD RICARD 0.5% | | | | |
| KBC GROUP 1.625% VRN | | | | | 24/10/2027 | 1,000,000 | EUR | 936,819 | 0.50 |
| 18/09/2029 | 400,000 | EUR | 406,899 | 0.22 | RCI BANQUE 4.75% | | | | |
| KBC GROUP 2.875% VRN | | | | | 06/07/2027 | 500,000 | EUR | 530,565 | 0.28 |
| 29/06/2025 | 500,000 | EUR | 522,567 | 0.28 | SANOFI 1.5% 01/04/2030 | 1,000,000 | EUR | 936,155 | 0.50 |
| | | | 929,466 | 0.50 | SCOR 3.875% VRN PERP | 1,100,000 | EUR | 1,113,762 | 0.60 |
| CANADA | | | | | GERMANY | | | | |
| CANADIAN IMPERIAL BANK OF COMMERCE | | | | | ALLIANZ 2.121% VRN | | | | |
| 5.001% 28/04/2028 | 200,000 | USD | 192,464 | 0.10 | 08/07/2050 | 1,000,000 | EUR | 864,775 | 0.46 |
| ROYAL BANK OF CANADA | | | | | DEUTSCHE BANK AG NEW | | | | |
| 2.125% 26/04/2029 | 1,000,000 | EUR | 940,352 | 0.50 | YORK 7.146% VRN 13/07/2027 | 1,000,000 | USD | 1,007,485 | 0.54 |
| WASTE CONNECTIONS 2.2% | | | | | DEUTSCHE BOERSE 1.25% | | | | |
| 15/01/2032 | 970,000 | USD | 750,687 | 0.40 | VRN 16/06/2047 | 1,100,000 | EUR | 1,025,217 | 0.55 |
| WASTE CONNECTIONS 3.2% | | | | | EUROGRID 1.113% | | | | |
| 01/06/2032 | 330,000 | USD | 274,968 | 0.15 | 15/05/2032 | 1,000,000 | EUR | 825,369 | 0.44 |
| | | | 2,158,471 | 1.15 | FRESENIUS MEDICAL CARE | | | | |
| FINLAND | | | | | 1.5% 29/05/2030 | | | | |
| SAMPO 2.5% VRN 03/09/2052 | 700,000 | EUR | 568,598 | 0.30 | MUENCHENER RUECKVERSICHERUNGSGE | | | | |
| SAMPO 3.375% VRN | | | | | 1% VRN 26/05/2042 | 1,000,000 | EUR | 756,772 | 0.40 |
| 23/05/2049 | 1,000,000 | EUR | 940,346 | 0.51 | VONOVIA 0.625% 24/03/2031 | 1,000,000 | EUR | 769,498 | 0.41 |
| | | | 1,508,944 | 0.81 | | | | 5,941,532 | 3.17 |
| FRANCE | | | | | GREAT BRITAIN | | | | |
| ALD 4% 05/07/2027 | 1,000,000 | EUR | 1,037,556 | 0.56 | BARCLAYS 5.262% VRN | | | | |
| BANQUE FEDERATIVE DU CREDIT | | | | | 29/01/2034 | 875,000 | EUR | 914,074 | 0.49 |
| MUTUEL 0.1% 08/10/2027 | 1,500,000 | EUR | 1,360,658 | 0.73 | BARCLAYS 5.304% | | | | |
| BNP PARIBAS 2.5% VRN | | | | | 09/08/2026 | 1,000,000 | USD | 980,050 | 0.52 |
| 31/03/2032 | 1,500,000 | EUR | 1,430,389 | 0.77 | BARCLAYS 6.692% VRN | | | | |
| CAPGEMINI 1.125% | | | | | 13/09/2034 | 335,000 | USD | 329,012 | 0.18 |
| 23/06/2030 | 1,000,000 | EUR | 889,764 | 0.48 | BARCLAYS 7.325% VRN | | | | |
| CREDIT AGRICOLE 1.625% | | | | | 02/11/2026 | 780,000 | USD | 792,911 | 0.42 |
| VRN 05/06/2030 | 1,000,000 | EUR | 996,991 | 0.53 | BP CAPITAL MARKETS | | | | |
| CREDIT AGRICOLE | | | | | 4.375% VRN PERP | 805,000 | USD | 770,065 | 0.41 |
| ASSURANCES 4.5% VRN PERP | 1,000,000 | EUR | 1,030,650 | 0.55 | 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 | | | | | COMPASS GROUP FINANCE | | | | |
| 3.625% 24/03/2032 | 945,000 | USD | 809,069 | 0.43 | NETHERLANDS 3% 08/03/2030 | 1,000,000 | EUR | 997,055 | 0.53 |
| ROYAL BANK OF SCOTLAND | | | | | DELTA LLOYD 4.375% VRN | 1,000,000 | EUR | 1,042,798 | 0.55 |
| 4.269% VRN 22/03/2025 | 200,000 | USD | 197,901 | 0.11 | EDP FINANCE 1.875% | | | | |
| ROYAL BANK OF SCOTLAND GROUP | | | | | 21/09/2029 | 1,000,000 | EUR | 931,051 | 0.50 |
| 3.754% VRN 01/11/2029 | 200,000 | USD | 190,494 | 0.10 | ENEL FINANCE INTERNATIONAL | | | | |
| SANTANDER UK GROUP HOLDINGS | | | | | 0.5% 17/06/2030 | 1,100,000 | EUR | 909,864 | 0.49 |
| 4.796% VRN 15/11/2024 | 710,000 | USD | 708,726 | 0.38 | ENEL FINANCE INTERNATIONAL | | | | |
| SSE PLC 4% 05/09/2031 | 1,000,000 | EUR | 1,039,717 | 0.56 | 1.5% 21/07/2025 | 600,000 | EUR | 607,964 | 0.33 |
| STANDARD CHARTERED | | | | | ING GROEP 6.114% VRN | | | | |
| 1.822% 23/11/2025 | 1,305,000 | USD | 1,233,950 | 0.65 | 11/09/2034 | 1,000,000 | USD | 977,147 | 0.52 |
| VODAFONE GROUP 4.875% | | | | | ING GROEP FRN 1% | | | | |
| 19/06/2049 | 500,000 | USD | 402,575 | 0.22 | 13/11/2030 | 600,000 | EUR | 576,091 | 0.31 |
| VODAFONE GROUP PLC | | | | | ING GROEP FRN 28/03/2026 | 1,030,000 | USD | 1,039,417 | 0.56 |
| 1.625% 24/11/2030 | 1,000,000 | EUR | 896,073 | 0.48 | KONINKLIJKE AHOLD | | | | |
| | | | 11,278,658 | 6.03 | DELHAIZE 0.375% 18/03/2030 | 1,000,000 | EUR | 851,648 | 0.46 |
| IRELAND | | | | | SIEMENS FINANCIERINGSMAATSCHAPPI | | | | |
| AERCAP IRELAND CAPITAL | | | | | 2.75% 09/09/2030 | 900,000 | EUR | 893,727 | 0.48 |
| 4.45% 01/10/2025 | 1,150,000 | USD | 1,108,436 | 0.60 | TENNET HOLDING 1.375% | | | | |
| AERCAP IRELAND CAPITAL | | | | | 05/06/2028 | 800,000 | EUR | 775,870 | 0.42 |
| 4.625% 15/10/2027 | 795,000 | USD | 746,634 | 0.40 | TENNET HOLDING 1.5% | | | | |
| BANK OF IRELAND 1.375% | | | | | 03/06/2039 | 200,000 | EUR | 175,105 | 0.09 |
| VRN 11/08/2031 | 1,000,000 | EUR | 941,154 | 0.50 | UNILEVER FINANCE | | | | |
| | | | 2,796,224 | 1.50 | NETHERLANDS 3.5% 23/02/203 | 637,000 | EUR | 646,120 | 0.35 |
| ITALY | | | | | UNIVERSAL MUSIC GROUP | | | | |
| UNICREDIT 0.8% VRN | | | | | 4% 13/06/2031 | 1,000,000 | EUR | 1,032,622 | 0.55 |
| 05/07/2029 | 1,200,000 | EUR | 1,061,086 | 0.57 | VESTEDA FINANCE 1.5% | | | | |
| | | | 1,061,086 | 0.57 | 24/05/2027 | 1,200,000 | EUR | 1,152,209 | 0.62 |
| LUXEMBOURG | | | | | | | | 15,807,351 | 8.46 |
| AROUNDTOWN 1.625% VRN | | | | | NORWAY | | | | |
| PERP | 700,000 | EUR | 251,316 | 0.13 | DNB BANK 5% VRN | | | | |
| BLACKSTONE PROPERTY | | | | | 13/09/2033 | 1,000,000 | EUR | 1,044,737 | 0.56 |
| PARTNERS 2.2% 24/07/2025 | 1,000,000 | EUR | 993,815 | 0.54 | | | | 1,044,737 | 0.56 |
| CNH INDUSTRIAL FINANCE | | | | | SINGAPORE | | | | |
| EUROPE 1.625% 03/07/2029 | 900,000 | EUR | 828,098 | 0.44 | DBS GROUP HOLDINGS | | | | |
| GRAND CITY PROPERTIES | | | | | 5.479% 12/09/2025 | 2,000,000 | USD | 2,006,929 | 1.07 |
| 0.125% 11/01/2028 | 1,000,000 | EUR | 811,014 | 0.43 | | | | 2,006,929 | 1.07 |
| MEDTRONIC GLOBAL | | | | | SPAIN | | | | |
| HOLDINGS 1.125% 07/03/2027 | 800,000 | EUR | 771,492 | 0.41 | BANCO SANTANDER 0.3% | | | | |
| SEGRO CAPITAL 1.875% | | | | | 04/10/2026 | 500,000 | EUR | 475,412 | 0.25 |
| 23/03/2030 | 1,000,000 | EUR | 899,794 | 0.48 | BANCO SANTANDER 2.706% | | | | |
| SES 3.5% 14/01/2029 | 1,000,000 | EUR | 989,230 | 0.54 | 27/06/2024 | 600,000 | USD | 584,889 | 0.31 |
| | | | 5,544,759 | 2.97 | BANCO SANTANDER 5.75% | | | | |
| NETHERLANDS | | | | | VRN 23/08/2033 | 500,000 | EUR | 525,361 | 0.28 |
| ABN AMRO BANK 6.339% | | | | | BANCO SANTANDER 6.921% | | | | |
| VRN 18/09/2027 | 1,000,000 | USD | 999,381 | 0.53 | 08/08/2033 | 200,000 | USD | 192,181 | 0.10 |
| AERCAP HOLDINGS 5.875% | | | | | CAIXABANK 0.75% VRN | | | | |
| VRN 10/10/2079 | 375,000 | USD | 364,775 | 0.20 | 10/07/2026 | 1,000,000 | EUR | 993,716 | 0.54 |
| ARGENTUM NETHERLANDS | | | | | INMOBILIARIA COLONIAL | | | | |
| 2.75% VRN 19/02/2049 | 800,000 | EUR | 743,932 | 0.40 | SOCIMI 2% 17/04/2026 | 1,000,000 | EUR | 1,004,557 | 0.55 |
| ASR NEDERLAND 7% VRN | | | | | | | | | |
| 07/12/2043 | 1,000,000 | EUR | 1,090,575 | 0.57 | | | | | |

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

Portfolio of Investments and Other Net Assets

as at 30 September 2023

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

| Description | Quantity/ Face value | Currency | Evaluation | % net assets | Description | Quantity/ Face value | Currency | Evaluation | % net assets |
|---|----------------------------|----------|------------------|-----------------|---|----------------------------|----------|--------------------|-----------------|
| MAPFRE 4.125% VRN 07/09/2048 | 600,000 | EUR | 585,573 | 0.31 | US (GOVT) 3.625% 15/02/2053 | 1,092,000 | USD | 907,725 | 0.49 |
| RED ELECTRICA 4.625% VRN PERP | 200,000 | EUR | 208,294 | 0.11 | US (GOVT) 3.625% 15/05/2053 | 1,337,000 | USD | 1,112,635 | 0.60 |
| | | | 4,569,983 | 2.45 | US (GOVT) 3.875% 15/08/2033 | 1,037,000 | USD | 982,639 | 0.53 |
| SWEDEN | | | | | US (GOVT) 4% 30/06/2028 | 500,000 | USD | 487,168 | 0.26 |
| SKANDINAVISKA ENSKILDA BANKEN 3.875% 09/05/2028 | 1,300,000 | EUR | 1,365,372 | 0.73 | US (GOVT) 4.125% 31/07/2028 | 100,000 | USD | 97,949 | 0.05 |
| | | | 1,365,372 | 0.73 | US (GOVT) 4.125% 31/08/2030 | 1,050,000 | USD | 1,021,043 | 0.55 |
| SWITZERLAND | | | | | US (GOVT) 4.375% 31/08/2028 | 365,000 | USD | 361,806 | 0.19 |
| UBS AG LONDON 5.65% 11/09/2028 | 1,000,000 | USD | 987,200 | 0.53 | US BANCORP 5.775% VRN 12/06/2029 | 370,000 | USD | 361,359 | 0.19 |
| UBS GROUP 2.746% 11/02/2033 | 620,000 | USD | 470,579 | 0.25 | VERIZON COMMUNICATIONS 0.875% 02/04/2025 | 1,200,000 | EUR | 1,213,147 | 0.65 |
| | | | 1,457,779 | 0.78 | WASTE MANAGEMENT 4.875% 15/02/2029 | 945,000 | USD | 925,640 | 0.50 |
| UNITED STATES | | | | | WELLS FARGO 0.5% 26/04/2024 | 800,000 | EUR | 829,947 | 0.44 |
| ABBVIE 2.625% 15/11/2028 | 400,000 | EUR | 398,627 | 0.21 | TOTAL BONDS | | | 20,695,146 | 11.07 |
| ALEXANDRIA REAL ESTATE EQUITIES 5.15% 15/04/2053 | 110,000 | USD | 92,289 | 0.05 | TOTAL TRANSFERABLE SECURITIES ADMITTED TO AN OFFICIAL STOCK EXCHANGE LISTING | | | 101,444,074 | 54.28 |
| ANHEUSERBUSCH 4.7% 01/02/2036 | 335,000 | USD | 308,865 | 0.17 | TRANSFERABLE SECURITIES TRADED ON ANOTHER REGULATED MARKET | | | | |
| ANHEUSERBUSCH 4.9% 01/02/2046 | 165,000 | USD | 145,561 | 0.08 | BONDS | | | | |
| APPLE 0.875% 24/05/2025 | 1,200,000 | EUR | 1,215,852 | 0.65 | BELGIUM | | | | |
| ASHTAD CAPITAL 5.95% 15/10/2033 | 235,000 | USD | 224,007 | 0.12 | KBC GROUP 6.324% VRN 21/09/2034 | 365,000 | USD | 356,101 | 0.19 |
| ATT 2.05% 19/05/2032 | 800,000 | EUR | 702,867 | 0.38 | | | | 356,101 | 0.19 |
| BANK OF AMERICA 5.872% VRN 15/09/2034 | 1,065,000 | USD | 1,041,219 | 0.56 | CANADA | | | | |
| CSX 5.2% 15/11/2033 | 1,000,000 | USD | 972,007 | 0.52 | CCL INDUSTRIES 3.05% 01/06/2030 | 905,000 | USD | 751,913 | 0.40 |
| CVS HEALTH 5.875% 01/06/2053 | 150,000 | USD | 139,822 | 0.07 | ROYAL BANK OF CANADA 5.2% 01/08/2028 | 500,000 | USD | 487,828 | 0.26 |
| GENERAL MOTORS FINANCIAL 5.8% 23/06/2028 | 500,000 | USD | 489,048 | 0.26 | WASTE CONNECTIONS 4.2% 15/01/2033 | 430,000 | USD | 385,464 | 0.21 |
| GILEAD SCIENCES 5.25% 15/10/2033 | 780,000 | USD | 763,553 | 0.41 | | | | 1,625,205 | 0.87 |
| GOLDMAN SACHS GROUP 4.223% 01/05/2029 | 135,000 | USD | 125,208 | 0.07 | FRANCE | | | | |
| HCA 5.9% 01/06/2053 | 190,000 | USD | 172,275 | 0.09 | BNP PARIBAS 1.323% VRN 13/01/2027 | 470,000 | USD | 421,697 | 0.23 |
| JOHN DEERE CAPITAL 5.15% 08/09/2026 | 1,000,000 | USD | 998,106 | 0.53 | BNP PARIBAS 2.219% VRN 09/06/2026 | 565,000 | USD | 527,231 | 0.28 |
| JPMORGAN CHASE 4.6% VRN PERP | 2,430,000 | USD | 2,274,341 | 1.21 | BNP PARIBAS 2.824% 26/01/2041 | 300,000 | USD | 185,330 | 0.10 |
| MORGAN STANLEY 5.424% VRN 21/07/2034 | 750,000 | USD | 710,561 | 0.38 | | | | | |
| SYNCHRONY BANK 5.4% 22/08/2025 | 335,000 | USD | 323,137 | 0.17 | | | | | |
| TMOBILE 5.05% 15/07/2033 | 490,000 | USD | 456,271 | 0.24 | | | | | |
| TMOBILE US 5.75% 15/01/2034 | 175,000 | USD | 171,462 | 0.09 | | | | | |
| US (GOVT) 3.5% 15/02/2033 | 727,000 | USD | 669,010 | 0.36 | | | | | |

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

Portfolio of Investments and Other Net Assets

as at 30 September 2023

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

| Description | Quantity/ Face value | Currency | Evaluation | % net assets | Description | Quantity/ Face value | Currency | Evaluation | % net assets |
|---|----------------------------|----------|------------------|-----------------|---|----------------------------|----------|------------------|-----------------|
| BNP PARIBAS CARDIF | | | | | SWITZERLAND | | | | |
| 4.032% VRN PERP | 1,000,000 | EUR | 1,021,279 | 0.55 | CREDIT SUISSE LONDON | | | | |
| CREDIT AGRICOLE 1.907% VRN 16/06/2026 | 935,000 | USD | 869,571 | 0.47 | 0.25% 01/09/2028 | 1,500,000 | EUR | 1,306,304 | 0.70 |
| CREDIT AGRICOLE 3.25% 04/10/2024 | 500,000 | USD | 486,462 | 0.26 | | | | 1,306,304 | 0.70 |
| CREDIT AGRICOLE 6.316% VRN 03/10/2029 | 300,000 | USD | 300,688 | 0.16 | UNITED STATES | | | | |
| ELECTRICITE DE FRANCE 1% 13/10/2026 | 1,000,000 | EUR | 973,404 | 0.52 | ALEXANDRIA REAL ESTATE EQUITIES 4% 01/02/2050 | 825,000 | USD | 580,592 | 0.31 |
| SOCIETE GENERALE FRN 21/01/2026 | 2,010,000 | USD | 1,998,427 | 1.06 | AMAZONCOM 3.95% 13/04/2052 | 1,020,000 | USD | 794,797 | 0.43 |
| | | | 6,784,089 | 3.63 | AMGEN 4.05% 18/08/2029 | 2,000,000 | USD | 1,858,570 | 0.99 |
| GERMANY | | | | | AMGEN 4.875% 01/03/2053 | 330,000 | USD | 277,624 | 0.15 |
| DEUTSCHE BANK 5% VRN 05/09/2030 | 1,000,000 | EUR | 1,021,142 | 0.55 | APPLE 3.95% 08/08/2052 | 500,000 | USD | 394,619 | 0.21 |
| | | | 1,021,142 | 0.55 | ATT 3.8% 01/12/2057 | 908,000 | USD | 580,665 | 0.31 |
| GREAT BRITAIN | | | | | BANK OF AMERICA 2.482% VRN 21/09/2036 | 1,000,000 | USD | 731,108 | 0.39 |
| VODAFONE GROUP 3.25% VRN 04/06/2081 | 385,000 | USD | 339,773 | 0.18 | BANK OF AMERICA 3.559% VRN 23/04/2027 | 155,000 | USD | 145,546 | 0.08 |
| | | | 339,773 | 0.18 | BANK OF AMERICA 4.183% 25/11/2027 | 250,000 | USD | 232,678 | 0.12 |
| IRELAND | | | | | BANK OF AMERICA 4.571% VRN 27/04/2033 | 650,000 | USD | 580,118 | 0.31 |
| AERCAP IRELAND CAPITAL 3.5% 15/01/2025 | 345,000 | USD | 332,963 | 0.18 | BROADCOM 3.187% 15/11/2036 | 921,000 | USD | 664,675 | 0.36 |
| AIB GROUP 6.608% VRN 13/09/2029 | 230,000 | USD | 229,533 | 0.12 | BROADCOM 3.5% 15/02/2041 | 160,000 | USD | 111,684 | 0.06 |
| | | | 562,496 | 0.30 | BROADCOM 4.15% 15/11/2030 | 560,000 | USD | 498,122 | 0.27 |
| ITALY | | | | | BROADCOM 4.15% 15/04/2032 | 425,000 | USD | 370,073 | 0.20 |
| INTESA SANPAOLO 4.198% 01/06/2032 | 385,000 | USD | 284,358 | 0.15 | BROADCOM 4.926% 15/05/2037 | 757,000 | USD | 656,473 | 0.35 |
| | | | 284,358 | 0.15 | CAPITAL ONE FINANCIAL 5.817% VRN 01/02/2034 | 235,000 | USD | 213,442 | 0.11 |
| NETHERLANDS | | | | | CHARTER COMMUNICATIONS OPERATING 2.8% 01/04/2031 | 650,000 | USD | 509,094 | 0.27 |
| ABB FINANCE 0.625% 31/03/2024 | 500,000 | EUR | 520,903 | 0.28 | CHARTER COMMUNICATIONS OPERATING 5.125% 01/07/2048 | 1,000,000 | USD | 734,991 | 0.39 |
| COOPERATIEVE RABOBANK 0.25% 30/10/2026 | 1,200,000 | EUR | 1,146,402 | 0.61 | CHARTER COMMUNICATIONS OPERATING 5.75% 01/04/2048 | 675,000 | USD | 544,007 | 0.29 |
| ENEL FINANCE INTERNATIONAL 5.5% 15/06/2052 | 290,000 | USD | 242,621 | 0.13 | CITIGROUP 3.878% VRN 24/01/2039 | 1,280,000 | USD | 1,000,111 | 0.54 |
| FERROVIAL 4.375% 13/09/2030 | 1,000,000 | EUR | 1,045,011 | 0.56 | CITIGROUP 4.7% VRN PERP | 505,000 | USD | 458,643 | 0.25 |
| IBERDROLA INTERNATIONAL 3.25% VRN PERP | 1,000,000 | EUR | 1,032,745 | 0.55 | CONSTELLATION BRANDS 4.35% 09/05/2027 | 915,000 | USD | 876,526 | 0.47 |
| ING GROEP 2.125% VRN 26/05/2031 | 800,000 | EUR | 780,089 | 0.42 | COREBRIDGE GLOBAL FUNDING 5.9% 19/09/2028 | 2,000,000 | USD | 1,998,873 | 1.07 |
| | | | 4,767,771 | 2.55 | CROWN CASTLE INTERNATIONAL 3.3% 01/07/2030 | 650,000 | USD | 551,291 | 0.29 |
| SWEDEN | | | | | CROWN CASTLE INTERNATIONAL 4% 15/11/2049 | 1,000,000 | USD | 698,376 | 0.37 |
| SVENSKA HANDELSBANKEN 0.05% 06/09/2028 | 1,311,000 | EUR | 1,142,375 | 0.61 | DELL INTERNATIONAL 4.9% 01/10/2026 | 1,615,000 | USD | 1,577,660 | 0.84 |
| VATTENFALL 0.5% 24/06/2026 | 1,000,000 | EUR | 966,991 | 0.52 | DELL INTERNATIONAL 6.02% 15/06/2026 | 115,000 | USD | 115,478 | 0.06 |
| | | | 2,109,366 | 1.13 | | | | | |

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

Portfolio of Investments and Other Net Assets

as at 30 September 2023

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

| Description | Quantity/ Face value | Currency | Evaluation | % net assets | Description | Quantity/ Face value | Currency | Evaluation | % net assets |
|--|----------------------------|----------|------------|-----------------|---|----------------------------|----------|--------------------|-----------------|
| ENEL FINANCE AMERICA 2.875% 12/07/2041 | 1,275,000 | USD | 767,145 | 0.41 | VERIZON COMMUNICATIONS 2.85% 03/09/2041 | 500,000 | USD | 324,344 | 0.17 |
| ENERGY TRANSFER OPERATING 6.25% 15/04/2049 | 2,035,000 | USD | 1,882,041 | 1.01 | WARNERMEDIA HOLDINGS 5.05% 15/03/2042 | 375,000 | USD | 292,425 | 0.16 |
| FIVE CORNERS FUNDING TRUST 5.997% 15/02/2053 | 570,000 | USD | 544,146 | 0.29 | WASTE MANAGEMENT 4.15% 15/04/2032 | 685,000 | USD | 625,347 | 0.33 |
| FORTUNE BRANDS HOME SECURITY 4.5% 25/03/2052 | 470,000 | USD | 348,047 | 0.19 | TOTAL BONDS | | | 40,761,919 | 290.81 |
| GENERAL MOTORS FINANCIAL 2.7% 20/08/2027 | 1,770,000 | USD | 1,555,288 | 0.83 | TOTAL TRANSFERABLE SECURITIES TRADED ON ANOTHER REGULATED MARKET | | | 59,918,524 | 301.06 |
| GOLDMAN SACHS GROUP 0.925% VRN 21/10/2024 | 1,860,000 | USD | 1,850,067 | 0.99 | COLLECTIVE INVESTMENT SCHEMES | | | | |
| JACKSON FINANCIAL 1.125% 22/11/2023 | 130,000 | USD | 128,989 | 0.07 | GREAT BRITAIN | | | | |
| JACKSON FINANCIAL 3.125% 23/11/2031 | 310,000 | USD | 239,688 | 0.13 | HSBC CORPORATE BOND FUND INS- TITUTIONAL ACCUMULATION | 4,224,175 | GBP | 16,833,736 | 9.01 |
| JACKSON FINANCIAL 4% 23/11/2051 | 615,000 | USD | 389,277 | 0.21 | IRELAND | | | 16,833,736 | 9.01 |
| JPMORGAN CHASE & CO 4.005% VRN 23/04/2029 | 50,000 | USD | 46,141 | 0.02 | HSBC GLOBAL LIQUIDITY FUND | 167 | USD | 167 | 0.00 |
| LOWES 4.25% 01/04/2052 | 755,000 | USD | 564,283 | 0.30 | TOTAL COLLECTIVE INVESTMENT SCHEMES | | | 167 | 0.00 |
| MERCEDES BENZ FINANCE NORTH AMERICA 5.1% 03/08/2028 | 325,000 | USD | 319,453 | 0.17 | TOTAL INVESTMENTS | | | 16,833,903 | 9.01 |
| METROPOLITAN LIFE GLOBAL FUNDING 5.4% 12/09/2028 | 1,000,000 | USD | 990,435 | 0.53 | OTHER NET ASSETS | | | 8,699,625 | 4.65 |
| MOHAWK INDUSTRIES 5.85% 18/09/2028 | 235,000 | USD | 234,381 | 0.13 | TOTAL NET ASSETS | | | 186,896,126 | 369.00 |
| MORGAN STANLEY 1.164% VRN 21/10/2025 | 950,000 | USD | 897,083 | 0.48 | | | | | |
| MORGAN STANLEY 2.484% VRN 16/09/2036 | 160,000 | USD | 116,960 | 0.06 | | | | | |
| SANTANDER HOLDINGS 3.5% 07/06/2024 | 875,000 | USD | 856,836 | 0.46 | | | | | |
| STATE STREET 3.031% VRN 01/11/2034 | 915,000 | USD | 775,897 | 0.42 | | | | | |
| SYNCHRONY FINANCIAL 2.875% 28/10/2031 | 1,145,000 | USD | 815,883 | 0.44 | | | | | |
| SYNCHRONY FINANCIAL 4.875% 13/06/2025 | 615,000 | USD | 589,309 | 0.32 | | | | | |
| TMOBILE USA 3.5% 15/04/2031 | 500,000 | USD | 424,295 | 0.23 | | | | | |
| US (GOVT) 1.875% 15/02/2032 | 1,951,000 | USD | 1,589,150 | 0.85 | | | | | |
| US (GOVT) 2.25% 15/02/2052 | 75,000 | USD | 46,283 | 0.02 | | | | | |
| US (GOVT) 2.625% 31/07/2029 | 2,780,000 | USD | 2,498,850 | 1.34 | | | | | |
| US (GOVT) 3.25% 15/05/2042 | 2,255,000 | USD | 1,806,466 | 0.97 | | | | | |
| US (GOVT) 3.625% 31/05/2028 | 515,000 | USD | 494,179 | 0.26 | | | | | |
| US (GOVT) 4% 15/11/2052 | 1,115,000 | USD | 993,395 | 0.53 | | | | | |

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

Portfolio of Investments and Other Net Assets

as at 30 September 2023

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

| Description | Quantity/ Face value | Currency | Evaluation | % net assets | Description | Quantity/ Face value | Currency | Evaluation | % net assets |
|---|----------------------------|----------|-------------------|-----------------|---|----------------------------|----------|-------------------|-----------------|
| INVESTMENTS | | | | | TRANSFERABLE SECURITIES TRADED ON ANOTHER REGULATED MARKET | | | | |
| TRANSFERABLE SECURITIES ADMITTED TO AN OFFICIAL STOCK EXCHANGE LISTING | | | | | ASSET BACKED SECURITIES | | | | |
| BONDS | | | | | CHINA | | | | |
| GREAT BRITAIN | | | | | ATRIUM XV FRN 23/01/2031 | | | | |
| TRAFFORD CENTRE FINANCE | | | | | 1,250,000 | USD | | 1,214,911 | 1.51 |
| FRN 28/04/2035 | 2,150,000 | GBP | 846,704 | 1.06 | ATRIUM XV FRN | | | | |
| | | | 846,704 | 1.06 | 23/01/2031 (US04965FAL58) | 1,250,000 | USD | 1,233,455 | 1.54 |
| TOTAL BONDS | | | 846,704 | 1.06 | | | | 2,448,366 | 3.05 |
| ASSET BACKED SECURITIES | | | | | GREAT BRITAIN | | | | |
| AUSTRALIA | | | | | POLARIS FRN 23/12/2058 | | | | |
| LA TROBE FINANCIAL CAPITAL | | | | | 1,800,000 | GBP | | 2,144,914 | 2.67 |
| MARKET FRN 14/11/2053 | 1,810,000 | AUD | 742,729 | 0.93 | | | | 2,144,914 | 2.67 |
| PEPPER RESIDENTIAL SECURITIES | | | | | | | | | |
| TRUST FRN 18/11/2060 | 1,000,000 | AUD | 136,143 | 0.17 | IRELAND | | | | |
| PEPPER RESIDENTIAL SECURITIES | | | | | ARROW CMBS FRN 22/05/2030 | | | | |
| TRUST FRN 12/03/2061 | 600,000 | AUD | 139,265 | 0.17 | 22/07/2033 | 2,000,000 | EUR | 354,941 | 0.44 |
| | | | 1,018,137 | 1.27 | CABINTEELY PARK CLO DAC | | | | |
| GREAT BRITAIN | | | | | FRN 15/08/2034 | | | | |
| CANARY WHARF FRN | | | | | 1,000,000 | EUR | | 997,131 | 1.24 |
| 22/10/2037 | 526,000 | GBP | 506,896 | 0.63 | CABINTEELY PARK CLO DAC FRN | | | | |
| PRECISE MORTGAGE | | | | | 15/08/2034 (XS2417672990) | 500,000 | EUR | 466,356 | 0.58 |
| FUNDING FRN 16/10/2056 | 500,000 | GBP | 606,554 | 0.76 | HAUS EUROPEAN LOAN | | | | |
| RMAC SECURITIES FRN | | | | | CONDUIT FRN 30/07/2051 | 1,000,000 | EUR | 872,392 | 1.09 |
| 12/06/2044 | 1,800,000 | GBP | 758,818 | 0.95 | INVESCO EURO CLO FRN | | | | |
| STRATTON MORTGAGE | | | | | 15/04/2033 | 1,000,000 | EUR | 992,361 | 1.24 |
| FUNDING FRN 12/12/2043 | 1,550,000 | GBP | 1,886,645 | 2.35 | INVESCO CLO FRN 15/07/2034 | 500,000 | USD | 490,147 | 0.61 |
| | | | 3,758,913 | 4.69 | JUBILEE CLO FRN | | | | |
| IRELAND | | | | | 20/11/2031 | | | | |
| OTRANTO PARK CLO FRN | | | | | 1,000,000 | EUR | | 1,040,279 | 1.30 |
| 15/05/2035 | 511,000 | EUR | 536,631 | 0.67 | LAST MILE LOGISTICS FRN | | | | |
| RIVER GREEN FINANCE FRN | | | | | 17/08/2026 | 1,000,000 | EUR | 954,383 | 1.19 |
| 22/01/2032 | 1,000,000 | EUR | 963,338 | 1.20 | LAST MILE LOGISTICS FRN | | | | |
| SCORPIO EUROPEAN LOAN | | | | | 17/08/2026 (XS2356454913) | 1,640,000 | EUR | 1,605,215 | 2.01 |
| CONDUIT FRN 17/05/2029 | 1,000,000 | GBP | 1,134,440 | 1.41 | ST PAULS CLO XII | | | | |
| TAURUS CMBS FRN | | | | | DAC FRN 15/04/2033 | 1,250,000 | EUR | 1,257,117 | 1.57 |
| 20/02/2030 | 1,000,000 | EUR | 578,726 | 0.72 | TAURUS FRN 17/05/2031 | 500,000 | GBP | 572,994 | 0.71 |
| | | | 3,213,135 | 4.00 | (XS2303820349) | 500,000 | GBP | 562,186 | 0.70 |
| UNITED STATES | | | | | TAURUS UK DAC FRN | | | | |
| CONNECTICUT AVENUE | | | | | 17/11/2029 | 1,000,000 | GBP | 1,106,613 | 1.38 |
| SECURITIES FRN 25/12/2041 | 1,225,000 | USD | 1,213,017 | 1.51 | | | | 11,994,166 | 14.96 |
| SARANAC CLO FRN | | | | | UNITED STATES | | | | |
| 20/02/2033 | 1,250,000 | USD | 1,258,314 | 1.57 | 225 LIBERTY STREET TRUST | | | | |
| | | | 2,471,331 | 3.08 | 4.8035% VRN 10/02/2036 | | | | |
| TOTAL ASSET BACKED SECURITIES | | | | | 280 PARK AVENUE | | | | |
| | | | 10,461,516 | 13.04 | MORTGAGE FRN 15/09/2034 | | | | |
| TOTAL TRANSFERABLE SECURITIES ADMITTED TO AN OFFICIAL STOCK EXCHANGE LISTING | | | | | ALLEGANY PARK CLO FRN | | | | |
| | | | 11,308,220 | 14.10 | 20/01/2035 | | | | |
| | | | | | AMMC CLO FRN 26/05/2031 | | | | |
| | | | | | 1,000,000 | USD | | 944,164 | 1.18 |
| | | | | | 1,000,000 | USD | | 955,171 | 1.19 |

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

Portfolio of Investments and Other Net Assets

as at 30 September 2023

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

| Description | Quantity/ Face value | Currency | Evaluation | % net assets | Description | Quantity/ Face value | Currency | Evaluation | % net assets |
|---|----------------------------|----------|------------|-----------------|--|----------------------------|----------|-------------------|-----------------|
| APIDOS CLO XXVII FRN 17/07/2030 | 1,000,000 | USD | 990,633 | 1.24 | HPS LOAN MANAGEMENT FRN 25/01/2034 | 1,000,000 | USD | 945,234 | 1.18 |
| APIDOS CLO XXXI FRN 15/04/2031 | 1,500,000 | USD | 1,477,209 | 1.84 | HPS LOAN MANAGEMENT 15-2019 FRN 22/01/2035 | 1,000,000 | USD | 973,552 | 1.21 |
| APIDOS CLO XXXIX FRN 21/04/2035 | 750,000 | USD | 743,274 | 0.93 | HUDSON YARDS MORTGAGE 3.557% VRN 10/07/2039 | 2,043,000 | USD | 1,518,127 | 1.89 |
| BAMLL COMMERCIAL MORTGAGE 3.7157% VRN 14/04/2033 | 1,000,000 | USD | 913,250 | 1.14 | JP MORGAN CHASE COMMITMENTS KNDL MORTGAGE TRUST FRN | 1,500,000 | USD | 984,584 | 1.23 |
| BBCMS MORTGAGE TRUST FRN 15/03/2037 | 2,000,000 | USD | 1,497,247 | 1.87 | 15/05/2036 MADISON PARK FUNDING FRN | 1,000,000 | USD | 982,604 | 1.23 |
| BF MORTGAGE TRUST FRN 15/12/2035 | 1,150,000 | USD | 750,266 | 0.94 | 18/10/2030 NEUBERGER BERMAN CLO FRN | 680,000 | USD | 673,382 | 0.84 |
| BF NYT MORTGAGE TRUST FRN 15/11/2035 | 518,500 | USD | 288,768 | 0.36 | 15/01/2030 NEUBERGER BERMAN CLO | 1,000,000 | USD | 975,097 | 1.22 |
| BOYCE PARK CLO FRN 21/04/2035 | 1,000,000 | USD | 931,003 | 1.16 | FRN 18/10/2030 PIKES PEAK CLO FRN | 1,500,000 | USD | 1,482,821 | 1.85 |
| BWAY MORTGAGE TRUST 3.7172% 10/03/2033 | 320,000 | USD | 282,510 | 0.35 | 25/10/2034 PIKES PEAK CLO FRN | 500,000 | USD | 483,689 | 0.60 |
| BX TRUST FRN 25/11/2028 CAMB COMMERCIAL MORTGAGE TRUST FRN 15/12/2037 | 1,200,000 | USD | 1,187,906 | 1.48 | 25/10/2034 (US72132UBG76) PROGRESS RESIDENTIAL | 1,000,000 | USD | 975,503 | 1.22 |
| CIFC FUNDING FRN 18/07/2031 | 1,200,000 | USD | 1,183,762 | 1.48 | TRUST 2.109% 16/07/2026 PROGRESS RESIDENTIAL | 1,024,500 | USD | 887,820 | 1.11 |
| CIFC FUNDING FRN 17/10/2031 | 1,000,000 | USD | 984,715 | 1.23 | 2.409% 17/05/2038 SARANAC CLO FRN | 1,000,000 | USD | 868,672 | 1.08 |
| CORE MORTGAGE TRUST FRN 15/12/2031 | 1,291,000 | USD | 990,067 | 1.23 | 20/02/2033 VANTAGE DATA CENTERS | 1,000,000 | USD | 929,195 | 1.16 |
| DBGS MORTGAGE TRUST FRN 15/05/2035 | 1,000,000 | USD | 896,435 | 1.12 | 1.992% 15/09/2045 VENTURE 28A CLO FRN | 1,400,000 | USD | 1,175,788 | 1.47 |
| DBGS MORTGAGE TRUST FRN 15/05/2035 (US23306GAG29) | 1,160,000 | USD | 1,039,721 | 1.30 | 20/10/2034 WHETSTONE PARK CLO FRN | 1,500,000 | USD | 1,149,951 | 1.43 |
| FLEXENTIAL ISSUER 3.25% 27/11/2051 | 1,000,000 | USD | 870,003 | 1.08 | 20/01/2035 | 1,500,000 | USD | 1,442,586 | 1.80 |
| FREDDIE MAC FRN 25/08/2033 | 1,000,000 | USD | 940,900 | 1.17 | TOTAL ASSET BACKED SECURITIES | | | 45,884,093 | 57.22 |
| 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 | | | 62,471,539 | 77.90 |
| 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 GALAXY XX CLO FRN | 500,000 | USD | 468,095 | 0.58 | HSBC US DOLLAR ESG LIQUIDITY FUND Y INC | 2,591,936 | USD | 2,591,936 | 3.23 |
| 20/04/2031 | 500,000 | USD | 487,028 | 0.61 | TOTAL COLLECTIVE INVESTMENT SCHEMES | | | 2,591,936 | 3.23 |
| GILBERT PARK FRN 15/10/2030 | 1,000,000 | USD | 934,929 | 1.17 | OTHER TRANSFERABLE SECURITIES | | | | |
| HIGHBRIDGE LOAN MANAGEMENT FRN 23/04/2036 | 1,000,000 | USD | 1,013,922 | 1.26 | ASSET BACKED SECURITIES | | | | |
| HOME PARTNERS OF AMERICA 2.852% 17/12/2026 | 2,500,000 | USD | 2,072,233 | 2.57 | AUSTRALIA | | | | |
| | | | | | PEPPER RESIDENTIAL SECURITIES TRUST FRN 20/06/2060 | 2,000,000 | AUD | 347,884 | 0.43 |
| | | | | | | | | 347,884 | 0.43 |

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

Portfolio of Investments and Other Net Assets

as at 30 September 2023

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

| Description | Quantity/ Face value | Currency | Evaluation | % net assets |
|---|----------------------------|----------|-------------------|-----------------|
| IRELAND | | | | |
| ARROW CMBS FRN 22/05/2030 | 200,000 | EUR | 165,373 | 0.21 |
| ATOM MORTGAGE SECURITIES FRN 22/07/2031 | 1,500,000 | GBP | 1,259,560 | 1.57 |
| EOS EUROPEAN LOAN CONDUIT FRN 23/04/2029 | 950,000 | EUR | 475,413 | 0.59 |
| | | | 1,900,346 | 2.37 |
| UNITED STATES | | | | |
| KNDL MORTGAGE TRUST FRN 15/05/2036 | 1,359,000 | USD | 1,344,049 | 1.68 |
| | | | 1,344,049 | 1.68 |
| TOTAL ASSET BACKED SECURITIES | | | 3,592,279 | 4.48 |
| TOTAL OTHER TRANSFERABLE SECURITIES | | | 3,592,279 | 4.48 |
| TOTAL INVESTMENTS | | | 79,963,974 | 99.71 |
| OTHER NET ASSETS | | | 228,947 | 0.29 |
| TOTAL NET ASSETS | | | 80,192,921 | 100.00 |

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

Portfolio of Investments and Other Net Assets

as at 30 September 2023

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

| Description | Quantity/ Face value | Currency | Evaluation | % net assets | Description | Quantity/ Face value | Currency | Evaluation | % net assets |
|---|----------------------------|----------|------------|-----------------|--|----------------------------|----------|------------|-----------------|
| INVESTMENTS | | | | | SOCIETE GENERALE 0.94% | | | | |
| TRANSFERABLE SECURITIES ADMITTED TO AN OFFICIAL STOCK EXCHANGE LISTING | | | | | 21/02/2024 400,000,000 JPY 2,679,968 0.21 | | | | |
| BONDS | | | | | SOCIETE GENERALE 5% | | | | |
| AUSTRALIA | | | | | 19/05/2027 3,000,000 AUD 1,824,448 0.14 | | | | |
| AUSNET SERVICES HOLDINGS | | | | | TDF INFRASTRUCTURE | | | | |
| 1.625% VRN 11/03/2081 4,725,000 EUR 4,366,624 0.34 | | | | | 5.625% 21/07/2028 7,400,000 EUR 7,866,120 0.61 | | | | |
| WESTFIELD AMERICA MANAGEMENT | | | | | TOTAL 1.75% VRN PERP 3,125,000 EUR 3,240,917 0.25 | | | | |
| 2.125% 30/03/2025 3,000,000 GBP 3,417,035 0.26 | | | | | TOTALENERGIES 2% VRN PER 2,000,000 EUR 1,854,496 0.14 | | | | |
| | | | | | VEOLIA ENVIRONNEMENT 2% VRN PERP 5,300,000 EUR 4,716,199 0.37 | | | | |
| | | | | | 91,112,791 7.06 | | | | |
| CANADA | | | | | GERMANY | | | | |
| BANK OF NOVA SCOTIA | | | | | BUNDESSCHATZANWEISUNGEN | | | | |
| 2.49% 23/09/2024 5,000,000 CAD 3,587,714 0.28 | | | | | 2.8% 12/06/2025 39,900,000 EUR 41,902,527 3.25 | | | | |
| ROYAL BANK OF CANADA | | | | | BUNDESSCHATZANWEISUNGEN | | | | |
| 4.95% 25/04/2025 9,325,000 USD 9,190,415 0.71 | | | | | 3.1% 18/09/2025 31,600,000 EUR 33,390,713 2.59 | | | | |
| | | | | | CONTINENTAL AG 4% 01/03/2027 10,461,000 EUR 11,035,589 0.86 | | | | |
| 7,783,659 0.60 | | | | | DEUTSCHE BANK 4% VRN 24/06/2026 10,500,000 GBP 12,188,391 0.94 | | | | |
| CHINA | | | | | DEUTSCHE BANK 5.625% VRN 19/05/2031 2,700,000 EUR 2,776,484 0.22 | | | | |
| CHINA (GOVT) 2.85% 04/06/2027 50,000,000 CNY 6,957,050 0.54 | | | | | DEUTSCHE BANK 10% VRN PERP 2,000,000 EUR 2,101,707 0.16 | | | | |
| CHINA (GOVT) 3.01% 13/05/2028 135,000,000 CNY 18,960,035 1.47 | | | | | FRESENIUS KGAA 4.25% 28/05/2026 6,000,000 EUR 6,326,954 0.49 | | | | |
| CHINA (GOVT) 3.28% 03/12/2027 75,000,000 CNY 10,674,484 0.83 | | | | | GERMANY (GOVT) 1% 15/08/2025 31,250,000 EUR 31,788,481 2.46 | | | | |
| | | | | | LANDESBANK BADENWUERTT-EMBERG 5% 17/05/2028 2,800,000 AUD 1,581,023 0.12 | | | | |
| 36,591,569 2.84 | | | | | 143,091,869 11.09 | | | | |
| FINLAND | | | | | GREAT BRITAIN | | | | |
| NORDEA BANK 6% VRN 02/06/2026 2,000,000 GBP 2,441,145 0.19 | | | | | BARCLAYS 0.654% VRN 09/06/2027 1,500,000,000 JPY 9,843,018 0.76 | | | | |
| | | | | | BARCLAYS 2.166% VRN 23/06/2027 3,000,000 CAD 1,973,805 0.15 | | | | |
| 2,441,145 0.19 | | | | | BARCLAYS PLC 4.918% VRN 08/08/2030 5,000,000 EUR 5,224,608 0.41 | | | | |
| FRANCE | | | | | BARCLAYS 5.875% VRN PERP 500,000 GBP 573,100 0.04 | | | | |
| ALD 4.875% 06/10/2028 17,200,000 EUR 18,304,260 1.41 | | | | | BP CAPITAL MARKETS 3.25% VRN PERP 3,000,000 EUR 2,974,887 0.23 | | | | |
| BANQUE STELLANTIS | | | | | BP CAPITAL MARKETS 4.375% VRN PERP 3,482,000 USD 3,330,890 0.26 | | | | |
| FRANCE 4% 21/01/2027 11,200,000 EUR 11,695,068 0.91 | | | | | CYBG 4% VRN 25/09/2026 1,000,000 GBP 1,143,434 0.09 | | | | |
| BNP PARIBAS 3.695% VRN 24/02/2028 3,000,000 AUD 1,785,043 0.14 | | | | | HEATHROW FINANCE 5.75% 03/03/2025 4,364,000 GBP 5,220,779 0.40 | | | | |
| BPCE 0.562% 24/06/2024 500,000,000 JPY 3,339,082 0.26 | | | | | HSBC HOLDINGS 0.797% VRN 14/09/2026 400,000,000 JPY 2,655,157 0.21 | | | | |
| ELECTRICITE DE FRANCE | | | | | HSBC HOLDINGS 6.364% VRN 16/11/2032 8,125,000 EUR 8,801,886 0.68 | | | | |
| 2.875% VRN PERP 4,600,000 EUR 4,255,220 0.33 | | | | | LLOYDS BANKING GROUP 4% 07/03/2025 1,500,000 AUD 946,637 0.07 | | | | |
| ELECTRICITE DE FRANCE | | | | | | | | | |
| 5% VRN PERP 1,100,000 EUR 1,116,151 0.09 | | | | | | | | | |
| ELECTRICITE DE FRANCE | | | | | | | | | |
| 6% VRN PERP 1,200,000 GBP 1,359,249 0.11 | | | | | | | | | |
| PRAEMIA HEALTHCARE 5.5% 19/09/2028 4,000,000 EUR 4,226,697 0.33 | | | | | | | | | |
| RCI BANQUE 4.125% 01/12/2025 11,400,000 EUR 11,996,029 0.92 | | | | | | | | | |
| RCI BANQUE 4.625% 02/10/2026 7,140,000 EUR 7,583,433 0.59 | | | | | | | | | |
| SOCIETE GENERALE 0.594% 25/02/2026 500,000,000 JPY 3,270,411 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 Short Duration Bond (continued)
Statement of investments as at 30 September 2023
(expressed in USD)

| Description | Quantity/ Face value | Currency | Evaluation | % net assets | Description | Quantity/ Face value | Currency | Evaluation | % net assets |
|---|----------------------------|----------|--------------------|-----------------|--|----------------------------|----------|-------------------|-----------------|
| NATIONWIDE BUILDING | | | | | MACAU | | | | |
| SOCIETY 2% VRN 25/07/2029 | 7,000,000 | EUR | 7,184,811 | 0.56 | SANDS CHINA 5.125% 08/08/2025 | 3,000,000 | USD | 2,910,133 | 0.23 |
| NATWEST MARKETS PLC 6.625% 22/06/2026 | 6,000,000 | GBP | 7,434,051 | 0.58 | | | | 2,910,133 | 0.23 |
| PENSION INSURANCE 8% 23/11/2026 | 1,500,000 | GBP | 1,875,745 | 0.15 | MEXICO | | | | |
| PGH CAPITAL 6.625% 18/12/2025 | 1,500,000 | GBP | 1,827,216 | 0.14 | MEXICO (GOVT) 7.5% 03/06/2027 | 2,100,000 | MXN | 11,062,900 | 0.86 |
| RECKITT BENCKISER TREASURY SERVICES 3.625% | 10,000,000 | EUR | 10,483,098 | 0.81 | | | | 11,062,900 | 0.86 |
| ROYAL BANK OF SCOTLAND GROUP 3.622% VRN 14/08/2030 | 16,000,000 | GBP | 18,342,922 | 1.41 | NETHERLANDS | | | | |
| STANDARD CHARTERED 2.5% VRN 09/09/2030 | 750,000 | EUR | 750,206 | 0.06 | ALCOA NEDERLAND HOLDING 5.5% 15/12/2027 | 4,100,000 | USD | 3,926,911 | 0.30 |
| STANDARD CHARTERED 2.9% VRN 28/06/2025 | 3,800,000 | AUD | 2,406,324 | 0.19 | GENERALI FINANCE 4.596% VRN PERP | 100,000 | EUR | 103,633 | 0.01 |
| THAMES WATER UTILITIES FINANCE 4% 18/04/2027 | 5,972,000 | EUR | 5,913,168 | 0.46 | MERCEDESBEZ INTERNATIONAL FINANCE 5.625% 17/08/2026 | 5,200,000 | GBP | 6,382,167 | 0.50 |
| VIRGIN MONEY 5.125% VRN 11/12/2030 | 648,000 | GBP | 744,112 | 0.06 | PETROBRAS GLOBAL FINANCE 5.093% 15/01/2030 | 500 | USD | 465 | 0.00 |
| VODAFONE GROUP 2.625% VRN 27/08/2080 | 3,550,000 | EUR | 3,432,689 | 0.27 | | | | 10,413,176 | 0.81 |
| | | | 103,082,543 | 7.99 | NEW ZEALAND | | | | |
| IRELAND | | | | | NEW ZEALAND (GOVT) 0.25% 15/05/2028 | 4,600,000 | NZD | 2,200,458 | 0.17 |
| BANK OF IRELAND GROUP 1.875% VRN 05/06/2026 | 6,875,000 | EUR | 6,945,157 | 0.54 | NEW ZEALAND (GOVT) 4.5% 15/04/2027 | 40,900,000 | NZD | 23,886,574 | 1.85 |
| | | | 6,945,157 | 0.54 | | | | 26,087,032 | 2.02 |
| ITALY | | | | | POLAND | | | | |
| UNIONE DI BANCHE ITALIANE 5.875% VRN 04/03/2029 | 900,000 | EUR | 953,502 | 0.07 | POLAND (GOVT) 2.75% 25/04/2028 | 29,000,000 | PLN | 6,004,798 | 0.47 |
| | | | 953,502 | 0.07 | | | | 6,004,798 | 0.47 |
| JAPAN | | | | | PORTUGAL | | | | |
| JAPAN (GOVT) 0.005% 20/06/2027 | 472,000,000 | JPY | 3,142,016 | 0.24 | EDP ENERGIAS DE PORTUGAL 1.875% VRN 02/08/2081 | 6,200,000 | EUR | 5,834,389 | 0.45 |
| JAPAN (GOVT) 0.1% 20/09/2027 | 609,000,000 | JPY | 4,062,580 | 0.31 | | | | 5,834,389 | 0.45 |
| JAPAN (GOVT) 2.1% 20/06/2027 | 680,000,000 | JPY | 4,880,575 | 0.38 | ROMANIA | | | | |
| | | | 12,085,171 | 0.93 | ROMANIA (GOVT) 2.375% 19/04/2027 | 2,500,000 | EUR | 2,417,030 | 0.19 |
| JERSEY | | | | | ROMANIA (GOVT) 5% 27/09/2026 | 5,057,000 | EUR | 5,374,027 | 0.41 |
| HEATHROW FUNDING 6.75% 03/12/2028 | 2,000,000 | GBP | 2,496,254 | 0.19 | | | | 7,791,057 | 0.60 |
| | | | 2,496,254 | 0.19 | SERBIA | | | | |
| LUXEMBOURG | | | | | SERBIA (GOVT) 6.25% 26/05/2028 | 3,030,000 | USD | 2,975,232 | 0.23 |
| AROUNDTOWN 1.625% VRN PERP | 5,700,000 | EUR | 2,046,432 | 0.16 | | | | 2,975,232 | 0.23 |
| AROUNDTOWN 2.875% VRN PERP | 2,400,000 | EUR | 994,058 | 0.08 | SOUTH KOREA | | | | |
| BLACKSTONE PROPERTY PARTNERS 2.2% 24/07/2025 | 3,000,000 | EUR | 2,981,445 | 0.23 | KOREA (GOVT) 2.375% 10/12/2027 | 15,000,010,000 | KRW | 10,455,973 | 0.81 |
| SES 5.625% VRN PERP | 3,500,000 | EUR | 3,694,315 | 0.28 | | | | 10,455,973 | 0.81 |
| | | | 9,716,250 | 0.75 | SPAIN | | | | |
| | | | | | CAIXABANK 1.25% VRN 18/06/2031 | 2,000,000 | EUR | 1,894,571 | 0.15 |
| | | | | | CAIXABANK 1.625% VRN 13/04/2026 | 1,500,000 | EUR | 1,514,516 | 0.12 |

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

Portfolio of Investments and Other Net Assets

as at 30 September 2023

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

| Description | Quantity/ Face value | Currency | Evaluation | % net assets | Description | Quantity/ Face value | Currency | Evaluation | % net assets |
|---|----------------------------|----------|-------------------|-----------------|--|----------------------------|----------|--------------------|-----------------|
| CELLNEX FINANCE 1% 15/09/2027 | 2,000,000 | EUR | 1,836,826 | 0.14 | SYNCHRONY BANK 5.4% 22/08/2025 | 6,000,000 | USD | 5,787,533 | 0.45 |
| CELLNEX FINANCE 2.25% 12/04/2026 | 4,400,000 | EUR | 4,403,541 | 0.34 | SYNCHRONY BANK 5.625% 23/08/2027 | 2,000,000 | USD | 1,868,972 | 0.14 |
| | | | 9,649,454 | 0.75 | TOYOTA MOTOR CREDIT 5% 14/08/2026 | 8,520,000 | USD | 8,443,010 | 0.65 |
| SWEDEN | | | | | US (GOVT) 4.75% 31/07/2025 | 23,300,000 | USD | 23,151,190 | 1.79 |
| AKELIUS RESIDENTIAL PROPERTY 2.249% VRN 17/05/2081 | 5,000,000 | EUR | 4,376,210 | 0.34 | US (GOVT) 5% 31/08/2025 | 19,700,000 | USD | 19,663,832 | 1.52 |
| MOLNLYCKE HOLDING 4.25% 08/09/2028 | 8,002,000 | EUR | 8,361,157 | 0.65 | | | | 140,450,232 | 10.89 |
| | | | 12,737,367 | 0.99 | TOTAL BONDS | | | 712,087,522 | 55.19 |
| SWITZERLAND | | | | | ASSET BACKED SECURITIES | | | | |
| CREDIT SUISSE GROUP 2.125% VRN 12/09/2025 | 2,410,000 | GBP | 2,815,869 | 0.22 | AUSTRALIA | | | | |
| CREDIT SUISSE GROUP 2.125% VRN 13/10/2026 | 7,000,000 | EUR | 7,039,877 | 0.55 | LA TROBE FINANCIAL CAPITAL MARKET FRN 14/11/2053 | 1,810,000 | AUD | 748,293 | 0.06 |
| CREDIT SUISSE GROUP 6.373% VRN 15/07/2026 | 10,364,000 | USD | 10,334,588 | 0.79 | LION SERIES TRUST FRN 18/05/2054 | 2,950,000 | AUD | 1,590,497 | 0.12 |
| CREDIT SUISSE AGLONDON 7.75% 10/03/2026 | 2,818,000 | GBP | 3,554,488 | 0.28 | | | | 2,338,790 | 0.18 |
| SWISS (GOVT) 3.25% 27/06/2027 | 5,000,000 | CHF | 5,892,232 | 0.46 | GREAT BRITAIN | | | | |
| UBS GROUP 6.327% VRN 22/12/2027 | 7,000,000 | USD | 7,000,686 | 0.54 | GEMGARTO PLC FRN 16/12/2067 | 2,200,000 | GBP | 2,666,547 | 0.21 |
| | | | 36,637,740 | 2.84 | GREAT HALL MORTGAGES FRN 18/06/2039 | 2,500,000 | GBP | 2,759,583 | 0.21 |
| UNITED STATES | | | | | JUPITER MORTGAGE FRN 20/07/2060 | 2,250,000 | GBP | 2,740,841 | 0.21 |
| AMERICAN TOWER 4.125% 16/05/2027 | 13,261,000 | EUR | 13,878,788 | 1.08 | LANEBROOK MTG TRANSACTION FRN 20/7/2058 | 1,684,000 | GBP | 2,005,048 | 0.16 |
| AMERICAN EXPRESS 5.282% VRN 27/07/2029 | 6,205,000 | USD | 6,059,364 | 0.47 | PIERPONT FRN 21/09/2054 | 2,100,000 | GBP | 2,528,349 | 0.20 |
| BANK OF AMERICA 5.526% 18/08/2026 | 17,200,000 | USD | 17,130,401 | 1.33 | RESLOC FRN 15/12/2043 | 2,000,000 | GBP | 761,687 | 0.06 |
| DIGITAL EURO FINCO 2.625% 15/04/2024 | 1,627,000 | EUR | 1,698,026 | 0.13 | RMAC SECURITIES FRN 12/06/2044 | 2,510,000 | EUR | 912,892 | 0.07 |
| FISERV 5.375% 21/08/2028 | 10,654,000 | USD | 10,525,305 | 0.82 | TWIN BRIDGES FRN 14/06/2055 | 3,000,000 | GBP | 3,412,061 | 0.26 |
| FORD MOTOR CREDIT 2.748% 14/06/2024 | 177,000 | GBP | 209,207 | 0.02 | | | | 17,787,008 | 1.38 |
| FORD MOTOR CREDIT 4.95% 28/05/2027 | 2,500,000 | USD | 2,348,613 | 0.18 | IRELAND | | | | |
| FORD MOTOR CREDIT 6.86% 05/06/2026 | 5,000,000 | GBP | 6,023,848 | 0.47 | DRYDEN CLO FRN 15/04/2035 | 1,000,000 | EUR | 1,023,409 | 0.08 |
| GENERAL MOTORS FINANCIAL 5.15% 15/08/2026 | 4,867,000 | GBP | 5,790,005 | 0.45 | HARVEST CLO VIII FRN 15/01/2031 | 2,500,000 | EUR | 2,543,004 | 0.20 |
| GENERAL MOTORS FINANCIAL 5.4% 06/04/2026 | 5,833,000 | USD | 5,716,090 | 0.44 | HARVEST CLO FRN 20/10/2032 | 1,500,000 | EUR | 1,515,686 | 0.12 |
| MORGAN STANLEY 5.449% VRN 20/07/2029 | 1,567,000 | USD | 1,530,342 | 0.12 | INVESCO EURO FRN 15/07/2031 | 2,000,000 | EUR | 2,039,553 | 0.16 |
| OCCIDENTAL PETROLEUM 5.55% 15/03/2026 | 6,500,000 | USD | 6,432,822 | 0.50 | INVESCO FRN 15/07/2031 | 2,963,000 | EUR | 2,951,854 | 0.23 |
| OTIS WORLDWIDE 5.25% 16/08/2028 | 4,256,000 | USD | 4,192,884 | 0.33 | LAST MILE LOGISTICS PAN EURO FINANCE FRN 17/08/2033 | 1,500,000 | EUR | 1,514,592 | 0.12 |
| | | | | | PENTA CLO FRN 17/12/2030 | 2,900,000 | EUR | 2,889,837 | 0.22 |
| | | | | | RIVER GREEN FINANCE FRN 22/01/2032 | 900,000 | EUR | 818,135 | 0.06 |
| | | | | | ST PAUL'S CLO FRN 15/04/2033 | 2,000,000 | EUR | 2,014,717 | 0.16 |

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

Portfolio of Investments and Other Net Assets

as at 30 September 2023

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

| Description | Quantity/ Face value | Currency | Evaluation | % net assets | Description | Quantity/ Face value | Currency | Evaluation | % net assets |
|---|----------------------------|----------|--------------------|-----------------|--|----------------------------|----------|-------------------|-----------------|
| ST PAUL'S CLO FRN 22/04/2035 | 2,000,000 | EUR | 2,056,592 | 0.16 | CZECH REPUBLIC CZECH REPUBLIC (GOVT) 0.25% 10/02/2027 | 210,000,000 | CZK | 7,853,620 | 0.61 |
| TAURUS CMBS FRN 20/02/2030 | 1,000,000 | EUR | 579,274 | 0.04 | | | | 7,853,620 | 0.61 |
| TAURUS FRN 17/11/2029 | 1,000,000 | GBP | 1,114,991 | 0.09 | FRANCE BPCE 0.53% VRN 10/12/2026 | 100,000,000 | JPY | 661,137 | 0.05 |
| | | | 21,061,644 | 1.64 | BPCE 5.975% VRN 18/01/2027 | 2,667,000 | USD | 2,638,896 | 0.20 |
| ITALY CASSIA FRN 22/05/2034 | 900,000 | EUR | 916,620 | 0.07 | CREDIT AGRICOLE 5.589% 05/07/2026 | 8,125,000 | USD | 8,068,555 | 0.63 |
| | | | 916,620 | 0.07 | CREDIT AGRICOLE 6.316% VRN 03/10/2029 | 4,500,000 | USD | 4,510,325 | 0.35 |
| UNITED STATES AMERICAN HOMES 4.201% 17/12/2036 | 1,300,000 | USD | 1,267,098 | 0.10 | | | | 15,878,913 | 1.23 |
| AMERICAN HOMES 5.639% 17/04/2052 | 2,800,000 | USD | 2,752,702 | 0.21 | GERMANY DEUTSCHE BANK 4% VRN 24/06/2032 | 1,300,000 | EUR | 1,231,024 | 0.10 |
| | | | 4,019,800 | 0.31 | COMMERZBANK 6.125% VRN PERP | 1,000,000 | EUR | 955,800 | 0.07 |
| TOTAL ASSET BACKED SECURITIES | | | 46,123,862 | 3.58 | | | | 2,186,824 | 0.17 |
| TOTAL TRANSFERABLE SECURITIES | | | | | GREAT BRITAIN BARCLAYS 8.875% VRN PERP | 4,408,000 | GBP | 4,996,707 | 0.39 |
| ADMITTED TO AN OFFICIAL STOCK | | | 758,211,384 | 58.77 | HISCOX 6% 22/09/2027 | 1,375,000 | GBP | 1,672,827 | 0.13 |
| EXCHANGE LISTING | | | | | HSBC HOLDINGS PLC 5.887% VRN 14/08/2027 | 4,800,000 | USD | 4,746,799 | 0.37 |
| TRANSFERABLE SECURITIES TRADED ON ANOTHER REGULATED MARKET | | | | | LLOYDS BANKING GROUP PLC 5.985% VRN 07/08/2027 | 3,384,000 | USD | 3,357,994 | 0.26 |
| BONDS | | | | | LLOYDS BANKING GROUP 8.5% VRN PERP | 900,000 | GBP | 1,027,605 | 0.08 |
| AUSTRALIA QBE INSURANCE GROUP 5.875% VRN PERP | 500,000 | USD | 478,036 | 0.04 | NATIONWIDE BUILDING SOCIETY 5.875% VRN PERP | 1,500,000 | GBP | 1,720,708 | 0.13 |
| | | | 478,036 | 0.04 | ROTHESAY LIFE 5.5% VRN 17/09/2029 | 1,700,000 | GBP | 2,036,851 | 0.16 |
| CANADA BANK OF MONTREAL 2.85% 06/03/2024 | 1,000,000 | CAD | 731,321 | 0.06 | YORKSHIRE BUILDING SOCIETY 7.375% VRN 12/09/2027 | 6,050,000 | GBP | 7,436,211 | 0.57 |
| CANADIAN IMPERIAL BANK 2.95% VRN 19/06/2029 | 1,500,000 | CAD | 1,085,088 | 0.08 | | | | 26,995,702 | 2.09 |
| TORONTODOMINION BANK 2.85% 08/03/2024 | 1,000,000 | CAD | 731,236 | 0.06 | HONG KONG HONGKONG SHANGHAI BANKING CORPO- RATION 0.204% 25/06/2024 | 700,000,000 | JPY | 4,678,003 | 0.36 |
| | | | 2,547,645 | 0.20 | | | | 4,678,003 | 0.36 |
| CHINA CHINA (GOVT) 2.4% 15/07/2028 | 49,000,000 | CNY | 6,690,467 | 0.52 | IRELAND AVOLON HOLDINGS FUNDING 4.25% 15/04/2026 | 3,181,000 | USD | 2,996,617 | 0.23 |
| EXPORT IMPORT BANK OF CHINA 2.61% 27/01/2027 | 33,000,000 | CNY | 4,538,060 | 0.35 | | | | 2,996,617 | 0.23 |
| EXPORTIMPORT BANK OF CHINA 2.87% 06/02/2028 | 35,000,000 | CNY | 4,852,263 | 0.38 | ISRAEL ENERGEE ISRAEL FINANCE 4.875% 30/03/2026 | 5,500,000 | USD | 5,125,875 | 0.40 |
| EXPORT IMPORT BANK OF CHINA 4.89% 26/03/2028 | 125,000,000 | CNY | 18,774,500 | 1.45 | | | | 5,125,875 | 0.40 |
| SANDS CHINA 3.8% 08/01/2026 | 4,000,000 | USD | 3,748,891 | 0.29 | ITALY UNIONE DI BANCHE ITALIANE 5.875% VRN PERP | 1,150,000 | EUR | 1,162,681 | 0.09 |
| | | | 38,604,181 | 2.99 | | | | 1,162,681 | 0.09 |
| COLOMBIA COLOMBIA (GOVT) 3.875% 25/04/2027 | 7,300,000 | USD | 6,658,827 | 0.52 | | | | | |
| | | | 6,658,827 | 0.52 | | | | | |

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

Portfolio of Investments and Other Net Assets

as at 30 September 2023

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

| Description | Quantity/ Face value | Currency | Evaluation | % net assets | Description | Quantity/ Face value | Currency | Evaluation | % net assets |
|------------------------------|----------------------------|----------|-------------------|-----------------|--------------------------------|----------------------------|----------|--------------------|-----------------|
| LUXEMBOURG | | | | | SBA TOWER TRUST 1.884% | | | | |
| BLACKSTONE PROPERTY PARTNERS | | | | | 15/07/2050 | 600,000 | USD | 542,608 | 0.04 |
| EUROPE 2% 15/02/2024 | 1,600,000 | EUR | 1,672,982 | 0.13 | US (GOVT) 0.25% | | | | |
| GRAND CITY PROPERTIES | | | | | 31/08/2025 | 8,700,000 | USD | 7,940,109 | 0.62 |
| 1.5% VRN PERP | 5,800,000 | EUR | 2,942,771 | 0.23 | US (GOVT) 0.5% 28/02/2026 | 10,750,000 | USD | 9,680,459 | 0.75 |
| LOGICOR FINANCING 2.25% | | | | | US (GOVT) 2% 15/08/2025 | 33,400,000 | USD | 31,567,565 | 2.44 |
| 13/05/2025 | 6,950,000 | EUR | 6,987,164 | 0.54 | US (GOVT) 3.125% | | | | |
| LOGICOR FINANCING SARL | | | | | 15/08/2025 | 49,265,000 | USD | 47,542,649 | 3.68 |
| 0.625% 17/11/2025 | 2,206,000 | EUR | 2,111,760 | 0.16 | WEA FINANCE 2.875% | | | | |
| MEXICO REMITTANCES | | | | | 15/01/2027 | 977,000 | USD | 841,680 | 0.07 |
| FUNDING 4.875% 15/01/2028 | 7,640,000 | USD | 6,209,886 | 0.48 | | | | 145,995,118 | 11.31 |
| SES 2.875% VRN PERP | 1,326,000 | EUR | 1,232,971 | 0.10 | TOTAL BONDS | | | 302,615,652 | 23.45 |
| | | | 21,157,534 | 1.64 | | | | | |
| NETHERLANDS | | | | | ASSET BACKED SECURITIES | | | | |
| CTP 0.5% 21/06/2025 | 2,711,000 | EUR | 2,621,620 | 0.20 | AUSTRALIA | | | | |
| DIGITAL DUTCH FINCO | | | | | SAPPHIRE TRUST FRN | | | | |
| 0.625% 15/07/2025 | 2,000,000 | EUR | 1,960,496 | 0.15 | 16/08/2054 | | | | |
| IBERDROLA INTERNATIONAL | | | | | 6,000,000 | AUD | | 3,829,512 | 0.30 |
| 1.874% VRN PERP | 4,900,000 | EUR | 4,696,908 | 0.37 | | | | 3,829,512 | 0.30 |
| IBERDROLA INTERNATIONAL | | | | | CHINA | | | | |
| 2.625% VRN PERP | 1,200,000 | EUR | 1,256,581 | 0.10 | ATRIUM FRN 23/01/2031 | | | | |
| | | | 10,535,605 | 0.82 | 1,500,000 | USD | | 1,497,596 | 0.12 |
| SERBIA | | | | | | | | 1,497,596 | 0.12 |
| SERBIA (GOVT) 3.125% | | | | | IRELAND | | | | |
| 15/05/2027 | 3,000,000 | EUR | 2,875,790 | 0.22 | BARINGS EURO CLO DAC | | | | |
| | | | 2,875,790 | 0.22 | FRN 24/07/2032 | | | | |
| SWEDEN | | | | | | | | 946,901 | 0.07 |
| SWEDEN (GOVT) 1% | | | | | BERG FINANCE FRN | | | | |
| 12/11/2026 | 80,000,000 | SEK | 6,884,681 | 0.53 | 22/07/2033 | | | | |
| | | | 6,884,681 | 0.53 | CONTEGO DAC FRN | | | | |
| UNITED STATES | | | | | | | | 763,183 | 0.06 |
| AIRCATTLE 5.25% | | | | | 14/05/2032 | | | | |
| 11/08/2025 | 5,060,000 | USD | 4,931,187 | 0.38 | DILOSK RMBS FRN | | | | |
| BANK OF AMERICA 1.978% | | | | | 20/12/2060 | | | | |
| VRN 15/09/2027 | 3,000,000 | CAD | 1,980,639 | 0.15 | ELM PARK CLO FRN | | | | |
| COLUMBIA PIPELINES | | | | | 15/04/2034 | | | | |
| HOLDING 6.055% 15/08/2026 | 2,000,000 | USD | 2,008,261 | 0.16 | ELM PARK FRN 15/04/2034 | | | | |
| GENERAL MOTORS | | | | | FINANCE IRELAND RMBS | | | | |
| FINANCIAL 1.55% 02/09/2025 | 1,000,000 | AUD | 594,289 | 0.05 | FRN 24/06/2061 | | | | |
| JACKSON NATIONAL LIFE | | | | | FROST CMBS DAC FRN | | | | |
| GLOBAL 5.25% 12/04/2028 | 12,800,000 | USD | 11,944,568 | 0.93 | 22/11/2026 | | | | |
| MOHAWK INDUSTRIES 5.85% | | | | | 1,000,000 | | | | |
| 18/09/2028 | 2,752,000 | USD | 2,744,752 | 0.21 | FRN 24/06/2061 | | | | |
| NATIONAL GRID NORTH | | | | | INVESTCO EURO CLO FRN | | | | |
| AMERICA 4.151% 12/09/2027 | 14,482,000 | EUR | 15,263,316 | 1.18 | 15/07/2031 | | | | |
| NISSAN MOTOR ACCEPTANCE | | | | | INVESTCO EURO CLO FRN | | | | |
| 2% 09/03/2026 | 5,000,000 | USD | 4,473,877 | 0.35 | 15/04/2033 | | | | |
| NISSAN MOTOR ACCEPTANCE | | | | | JUBILEE CLO FRN | | | | |
| 6.95% 15/09/2026 | 902,000 | USD | 908,795 | 0.07 | 20/11/2031 | | | | |
| PARAMOUNT GLOBAL 6.375% | | | | | JUBILEE CLO FRN | | | | |
| VRN 30/03/2062 | 3,830,000 | USD | 3,030,364 | 0.23 | 20/11/2031 (XS1980848169) | | | | |
| | | | | | LAST MILE LOGISTIC FRN | | | | |
| | | | | | 17/08/2033 | | | | |
| | | | | | LAST MILE SECURITIES | | | | |
| | | | | | FRN 17/08/2031 | | | | |
| | | | | | 1,421,000 | | | | |
| | | | | | EUR | | | | |
| | | | | | 1,459,387 | | | | |
| | | | | | 0.11 | | | | |
| | | | | | LAST MILE SECURITIES FRN | | | | |
| | | | | | 17/08/2031 (XS2320420529) | | | | |
| | | | | | 1,718,000 | | | | |
| | | | | | EUR | | | | |
| | | | | | 1,693,714 | | | | |
| | | | | | 0.13 | | | | |
| | | | | | PENTA CLO DAC FRN | | | | |
| | | | | | 17/12/2030 | | | | |
| | | | | | 2,000,000 | | | | |
| | | | | | EUR | | | | |
| | | | | | 2,044,297 | | | | |
| | | | | | 0.16 | | | | |

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

Portfolio of Investments and Other Net Assets

as at 30 September 2023

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

| Description | Quantity/ Face value | Currency | Evaluation | % net assets | Description | Quantity/ Face value | Currency | Evaluation | % net assets |
|---------------------------|----------------------------|----------|-------------------|-----------------|------------------------------------|----------------------------|----------|------------|-----------------|
| PENTA CLO FRN 20/04/2035 | 1,000,000 | EUR | 1,023,597 | 0.08 | BWAY MORTGAGE TRUST | | | | |
| PENTA CLO FRN | | | | | 3.4462% 10/03/2033 | 830,000 | USD | 756,600 | 0.06 |
| 20/04/2035 (XS2289567245) | 1,000,000 | EUR | 1,027,564 | 0.08 | BWAY MORTGAGE TRUST | | | | |
| SCORPIO EUROPEAN LOAN | | | | | 3.6332% 10/03/2033 | 750,000 | USD | 678,833 | 0.05 |
| CONDUIT FRN 17/05/2029 | 1,500,000 | GBP | 1,764,160 | 0.14 | BWAY MORTGAGE TRUST | | | | |
| TAURUS FRN 17/05/2031 | 1,500,000 | GBP | 1,770,312 | 0.14 | 3.927% VRN 10/03/2033 | 1,000,000 | USD | 852,975 | 0.07 |
| TAURUS FRN 17/05/2031 | | | | | BX TRUST FRN 25/11/2028 | 1,000,000 | USD | 690,581 | 0.05 |
| (XS2303819929) | 1,000,000 | GBP | 1,146,767 | 0.09 | CAMB COMMERCIAL MORTGAGE | | | | |
| | | | 29,417,381 | 2.28 | TRUST FRN 15/12/2037 | 1,000,000 | USD | 993,492 | 0.08 |
| ITALY | | | | | CAMB COMMERCIAL MORTGAGE TRUST FRN | | | | |
| ERNA FRN 25/07/2031 | 1,000,000 | EUR | 520,132 | 0.04 | 15/12/2037 (US12482HAN44) | 2,835,008 | USD | 2,803,768 | 0.21 |
| | | | 520,132 | 0.04 | CIFC FUNDING FRN | | | | |
| | | | | | 18/07/2031 | 2,000,000 | USD | 1,973,046 | 0.15 |
| NETHERLANDS | | | | | CIFC FUNDING FRN | | | | |
| JUBILEE CLO FRN | | | | | 17/10/2031 | 1,000,000 | USD | 980,812 | 0.08 |
| 15/04/2035 | 1,000,000 | EUR | 1,001,946 | 0.08 | CIFC FUNDING FRN | | | | |
| | | | 1,001,946 | 0.08 | 17/10/2031 (US17181TAE10) | 1,500,000 | USD | 1,477,391 | 0.11 |
| | | | | | CIFC FUNDING FRN | | | | |
| UNITED STATES | | | | | 20/04/2032 | 2,000,000 | USD | 1,966,910 | 0.15 |
| ALLEGANY PARK CLO FRN | | | | | COMMERCIAL MORTGAGE TRUST | | | | |
| 20/01/2035 | 1,000,000 | USD | 969,274 | 0.08 | 2.321% VRN 10/01/2038 | 670,000 | USD | 549,877 | 0.04 |
| AMERICAN HOMES 4 RENT | | | | | CONNECTICUT AVENUE FRN | | | | |
| 6.231% 17/10/2036 | 210,000 | USD | 207,892 | 0.02 | 25/10/2041 | 500,000 | USD | 499,401 | 0.04 |
| AMMC CLO 21 FRN | | | | | CONNECTICUT AVENUE SECURITIES | | | | |
| 02/11/2030 | 2,300,000 | USD | 2,137,818 | 0.17 | TRUST FRN 25/06/2043 | 2,000,000 | USD | 1,892,797 | 0.15 |
| AMMC CLO FRN 26/05/2031 | 1,000,000 | USD | 951,633 | 0.07 | COOK PARK FRN 17/04/2030 | 1,000,000 | USD | 987,080 | 0.08 |
| APIDOS CLO FRN | | | | | CORE MORTGAGE TRUST FRN | | | | |
| 18/10/2031 | 2,000,000 | USD | 1,973,026 | 0.15 | 15/12/2031 | 1,500,000 | USD | 1,151,577 | 0.09 |
| APIDOS CLO FRN | | | | | DBCG MORTGAGE TRUST FRN | | | | |
| 15/04/2033 | 2,000,000 | USD | 1,968,242 | 0.15 | 15/06/2034 | 1,000,000 | USD | 989,711 | 0.08 |
| APIDOS CLO FRN 22/10/2034 | 2,000,000 | USD | 1,951,842 | 0.15 | DBGS MORTGAGE TRUST FRN | | | | |
| APIDOS CLO XXVII FRN | | | | | 15/05/2035 | 2,500,000 | USD | 2,241,144 | 0.17 |
| 17/07/2030 | 1,600,000 | USD | 1,579,618 | 0.12 | DBGS MORTGAGE TRUST FRN | | | | |
| APIDOS CLO XXXI FRN | | | | | 15/05/2035 (US23306GAE70) | 2,000,000 | USD | 1,794,704 | 0.14 |
| 15/04/2031 | 2,000,000 | USD | 1,959,916 | 0.15 | FANNIE MAE CONNECTICUT | | | | |
| APIDOS CLO XXXIX | | | | | AVENUE FRN 25/01/2030 | 1,445,000 | USD | 1,444,342 | 0.11 |
| FRN 21/04/2035 | 750,000 | USD | 713,702 | 0.06 | FREDDIE MAC FRN | | | | |
| APIDOS CLO XXXIX FRN | | | | | 25/08/2033 | 2,775,000 | USD | 2,575,338 | 0.19 |
| 21/04/2035 (US03766HAJ95) | 1,000,000 | USD | 977,125 | 0.08 | FREDDIE MAC STACR REMIC | | | | |
| ARES XLV CLO FRN | | | | | TRUST FRN 25/10/2033 | 1,000,000 | USD | 218,338 | 0.02 |
| 15/10/2030 | 2,000,000 | USD | 1,980,724 | 0.15 | FREDDIE MAC STACR REMIC TRUST FRN | | | | |
| BAMLL MORTGAGE TRUST | | | | | 25/10/2033 (US35564KEL98) | 1,200,000 | USD | 1,203,733 | 0.09 |
| 3.5958% VRN 14/04/2033 | 1,500,000 | USD | 1,340,861 | 0.10 | FREDDIE MAC STACR REMIC | | | | |
| BAMLL COMMERCIAL MORTGAGE | | | | | TRUST FRN 25/01/2042 | 510,000 | USD | 380,550 | 0.03 |
| 3.7157% VRN 14/04/2033 | 1,000,000 | USD | 914,275 | 0.07 | FREDDIE MAC STACR REMIC | | | | |
| BBCMS MORTGAGE TRUST | | | | | TRUST FRN 25/10/2050 | 4,090,000 | USD | 1,195,846 | 0.09 |
| FRN 15/03/2037 | 1,000,000 | USD | 750,843 | 0.06 | FREDDIE MAC STACR REMIC | | | | |
| BF MORTGAGE TRUST FRN | | | | | TRUST FRN 25/12/2050 | 2,500,000 | USD | 1,853,054 | 0.14 |
| 15/12/2035 | 1,285,000 | USD | 840,555 | 0.07 | FREDDIE MAC STRUCTURED | | | | |
| BF NYT MORTGAGE TRUST | | | | | AGENCY FRN 25/02/2042 | 980,000 | USD | 584,399 | 0.05 |
| FRN 15/11/2035 | 455,000 | USD | 341,002 | 0.03 | | | | | |
| BOYCE PARK CLO FRN | | | | | | | | | |
| 21/04/2035 | 1,000,000 | USD | 974,125 | 0.08 | | | | | |

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

Portfolio of Investments and Other Net Assets

as at 30 September 2023

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

| Description | Quantity/ Face value | Currency | Evaluation | % net assets | Description | Quantity/ Face value | Currency | Evaluation | % net assets |
|--|----------------------------|----------|--------------------|-----------------|--|----------------------------|----------|-------------------|-----------------|
| FREDDIE MAC STRUCTURED | | | | | COLLECTIVE INVESTMENT SCHEMES | | | | |
| AGENCY FRN 25/04/2043 | 750,000 | USD | 691,542 | 0.05 | IRELAND | | | | |
| GALAXY CLO FRN 24/04/2029 | 1,000,000 | USD | 994,242 | 0.08 | HSBC US DOLLAR ESG | | | | |
| GALAXY CLO FRN 24/04/2029 (US36319TAU07) | 2,000,000 | USD | 1,999,822 | 0.16 | LIQUIDITY FUND Y INC | 22,521,560 | USD | 22,521,560 | 1.75 |
| GALAXY CLO FRN 20/04/2031 | 1,244,000 | USD | 1,233,018 | 0.10 | | | | 22,521,560 | 1.75 |
| GALAXY XX CLO FRN 20/04/2031 | 1,000,000 | USD | 979,603 | 0.08 | TOTAL COLLECTIVE INVESTMENT SCHEMES | | | 22,521,560 | 1.75 |
| GILBERT PARK CLO FRN 15/10/2030 | 1,000,000 | USD | 980,372 | 0.08 | OTHER TRANSFERABLE SECURITIES | | | | |
| HPS LOAN MANAGEMENT FRN 22/01/2035 | 1,000,000 | USD | 974,119 | 0.08 | BONDS | | | | |
| HUDSON YARDS MORTGAGE 2.835% 10/08/2038 | 1,295,000 | USD | 1,170,798 | 0.09 | CANADA | | | | |
| INDEPENDENCE PLAZA TRUST 3.911% 10/07/2035 | 2,500,000 | USD | 2,325,685 | 0.18 | BANK OF MONTREAL 2.077% | | | | |
| INVITATION HOMES FRN 17/01/2038 | 3,000,000 | USD | 2,991,897 | 0.22 | VRN 17/06/2030 | 1,400,000 | CAD | 966,079 | 0.07 |
| INVITATION HOMES TRUST FRN 17/01/2038 | 3,000,000 | USD | 2,991,897 | 0.22 | BANK OF MONTREAL 3.65% | 6,000,000 | CAD | 4,139,850 | 0.32 |
| KNDL MORTGAGE TRUST FRN 15/05/2036 | 1,000,000 | USD | 994,072 | 0.08 | CANADIAN IMPERIAL BANK OF COMMERCE 2.35% 28/08/2024 | 5,000,000 | CAD | 3,591,503 | 0.28 |
| KNDL MORTGAGE TRUST FRN 15/05/2036 (US482598AJ80) | 1,265,000 | USD | 1,254,812 | 0.10 | ROYAL BANK OF CANADA | | | | |
| MADISON PARK FUNDING FRN 15/07/2030 | 500,000 | USD | 485,850 | 0.04 | 2.88% VRN 23/12/2029 | 6,500,000 | CAD | 4,620,536 | 0.36 |
| MADISON PARK FUNDING FRN 18/10/2030 | 2,000,000 | USD | 1,995,932 | 0.15 | | | | 13,317,968 | 1.03 |
| MORGAN STANLEY CAPITAL FRN 15/12/2023 | 500,000 | USD | 469,547 | 0.04 | CHINA | | | | |
| NEUBERGER BERMAN CLO FRN 15/01/2030 | 2,000,000 | USD | 1,972,620 | 0.15 | EXPORTIMPORT BANK OF CHINA 3.18% 05/09/2026 | 55,000,000 | CNY | 7,702,988 | 0.60 |
| NEUBERGER BERMAN CLO FRN 18/10/2030 | 2,500,000 | USD | 2,471,487 | 0.19 | | | | 7,702,988 | 0.60 |
| PARK AVENUE MORTGAGE FRN 15/09/2034 | 1,000,000 | USD | 971,029 | 0.08 | FRANCE | | | | |
| PIKES PEAK CLO FRN 25/10/2034 | 2,000,000 | USD | 1,984,736 | 0.15 | BPCE 0.302% 16/12/2026 | 200,000,000 | JPY | 1,310,504 | 0.10 |
| PROGRESS RESIDENTIAL 1.808% 17/05/2038 | 2,230,000 | USD | 1,978,318 | 0.15 | BPCE 5.2018% 29/09/2025 | 3,000,000 | AUD | 1,923,305 | 0.15 |
| PROGRESS RESIDENTIAL 2.409% 17/05/2038 | 1,000,000 | USD | 869,462 | 0.07 | CREDIT AGRICOLE 0.514% | | | | |
| SMB PRIVATE EDUCATION LOAN TRUST FRN 15/05/2031 | 5,157,000 | USD | 517,951 | 0.04 | VRN 06/07/2027 | 1,100,000,000 | JPY | 7,273,129 | 0.57 |
| SMB PRIVATE EDUCATION LOAN FRN 17/02/2032 | 4,448,000 | USD | 550,865 | 0.04 | CREDIT AGRICOLE 4.7% | | | | |
| VANTAGE DATA CENTERS 1.645% 15/09/2045 | 1,750,000 | USD | 1,581,959 | 0.12 | 01/12/2025 | 1,700,000 | AUD | 1,084,470 | 0.08 |
| VENTURE 28A CLO FRN 20/10/2034 | 2,000,000 | USD | 1,835,826 | 0.14 | ELECTRICITE DE FRANCE 1.059% 28/06/2028 | 200,000,000 | JPY | 1,320,047 | 0.10 |
| VOYA CLO FRN 18/10/2031 | 2,000,000 | USD | 1,975,424 | 0.15 | | | | 12,911,455 | 1.00 |
| | | | 93,446,880 | 7.24 | NETHERLANDS | | | | |
| TOTAL ASSET BACKED SECURITIES | | | 129,713,447 | 10.06 | COOPERATIEVE RABOBANK 0.6% 31/01/2024 | 400,000,000 | JPY | 2,681,953 | 0.21 |
| TOTAL TRANSFERABLE SECURITIES | | | 432,329,099 | 33.51 | | | | 2,681,953 | 0.21 |
| TRADED ON ANOTHER REGULATED MARKET | | | | | UNITED STATES | | | | |
| | | | | | ATHENE GLOBAL FUNDING 2.1% 24/09/2025 | 2,000,000 | CAD | 1,356,832 | 0.11 |
| | | | | | BANK OF AMERICA 3.515% | | | | |
| | | | | | VRN 24/03/2026 | 1,750,000 | CAD | 1,248,022 | 0.10 |
| | | | | | GOLDMAN SACHS GROUP 2.013% VRN 28/02/2029 | 4,000,000 | CAD | 2,506,140 | 0.19 |
| | | | | | MORGAN STANLEY 1.779% | | | | |
| | | | | | VRN 04/08/2027 | 3,000,000 | CAD | 1,983,019 | 0.15 |
| | | | | | PAYPAL HOLDINGS 1.24% | | | | |
| | | | | | 09/06/2028 | 200,000,000 | JPY | 1,333,656 | 0.10 |
| | | | | | TOTAL BONDS | | | 8,427,669 | 0.65 |
| | | | | | | | | 45,042,033 | 3.49 |

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

Portfolio of Investments and Other Net Assets

as at 30 September 2023

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

| Description | Quantity/ Face value | Currency | Evaluation | % net assets |
|---|----------------------------|----------|----------------------|-----------------|
| ASSET BACKED SECURITIES | | | | |
| AUSTRALIA | | | | |
| LA TROBE FINANCIAL CAPITAL MARKET FRN 14/10/2054 | 4,500,000 | AUD | 2,914,462 | 0.23 |
| | | | 2,914,462 | 0.23 |
| GREAT BRITAIN | | | | |
| FINSBURY SQUARE FRN 16/12/2067 | 2,500,000 | GBP | 3,002,570 | 0.23 |
| | | | 3,002,570 | 0.23 |
| IRELAND | | | | |
| ATOM MORTGAGE SECURITIES FRN 22/07/2031 | 2,000,000 | GBP | 1,819,366 | 0.14 |
| ATOM MORTGAGE SECURITIES FRN 22/07/2031 (XS2373056634) | 1,000,000 | GBP | 849,791 | 0.07 |
| DILLIONS PARK FRN 15/10/2034 | 1,000,000 | EUR | 972,687 | 0.08 |
| EOS EUROPEAN LOAN CONDUIT FRN 23/04/2029 | 4,204,000 | EUR | 1,347,205 | 0.10 |
| TAURUS CMBS FRN 17/08/2031 | 1,500,000 | GBP | 1,652,223 | 0.13 |
| TAURUS CMBS FRN 17/08/2031 (XS2368104613) | 1,200,000 | GBP | 1,300,273 | 0.10 |
| | | | 7,941,545 | 0.62 |
| UNITED STATES | | | | |
| KNDL MORTGAGE TRUST FRN 15/05/2036 | 2,000,000 | USD | 1,976,349 | 0.15 |
| MADISON PARK FUNDING FRN 21/07/2030 | 1,000,000 | USD | 994,417 | 0.08 |
| | | | 2,970,766 | 0.23 |
| TOTAL ASSET BACKED SECURITIES | | | 16,829,343 | 1.31 |
| TOTAL OTHER TRANSFERABLE SECURITIES | | | 61,871,376 | 4.80 |
| TOTAL INVESTMENTS | | | 1,274,933,419 | 98.83 |
| OTHER NET ASSETS | | | 15,068,902 | 1.17 |
| TOTAL NET ASSETS | | | 1,290,002,321 | 100.00 |

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

Portfolio of Investments and Other Net Assets

as at 30 September 2023

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

| Description | Quantity/ Face value | Currency | Evaluation | % net assets | Description | Quantity/ Face value | Currency | Evaluation | % net assets |
|---|----------------------------|----------|------------|-----------------|-------------------------------|----------------------------|----------|------------|-----------------|
| INVESTMENTS | | | | | INDIA (GOVT) 7.26% | | | | |
| TRANSFERABLE SECURITIES ADMITTED TO AN OFFICIAL STOCK EXCHANGE LISTING | | | | | 06/02/2033 | | | | |
| | | | | | 2,750,000,000 | INR | | 33,174,668 | 4.43 |
| | | | | | INDIA (GOVT) 7.38% | | | | |
| | | | | | 1,750,000,000 | INR | | 21,185,318 | 2.83 |
| | | | | | INDIA (GOVT) 7.41% | | | | |
| | | | | | 1,750,000,000 | INR | | 21,284,157 | 2.84 |
| BONDS | | | | | INDIA (GOVT) 7.54% | | | | |
| | | | | | 750,000,000 | INR | | 9,184,669 | 1.23 |
| INDIA | | | | | INDIA (GOVT) 7.95% | | | | |
| BAJAJ FINANCE 7.8925% | | | | | 28/08/2032 | 1,250,000,000 | INR | 15,775,461 | 2.11 |
| 10/06/2025 | 250,000,000 | INR | 3,003,230 | 0.40 | INDIAN RAILWAY FINANCE | | | | |
| BAJAJ FINANCE 7.9% | | | | | 7.48% 13/08/2029 | 500,000,000 | INR | 6,034,194 | 0.81 |
| 17/11/2025 | 250,000,000 | INR | 3,006,373 | 0.40 | INDIAN RAILWAY FINANCE | | | | |
| EXPORT IMPORT BANK OF | | | | | 7.55% 06/11/2029 | 250,000,000 | INR | 3,028,251 | 0.40 |
| INDIA 2.25% 13/01/2031 | 4,000,000 | USD | 3,107,579 | 0.41 | INDIAN RAILWAY FINANCE | | | | |
| EXPORT IMPORT BANK OF | | | | | 8.35% 13/03/2029 | 500,000,000 | INR | 6,266,479 | 0.84 |
| INDIA 3.875% 01/02/2028 | 4,000,000 | USD | 3,703,908 | 0.49 | JSW STEEL 5.95% | | | | |
| EXPORTIMPORT BANK 6.07% | | | | | 18/04/2024 | 1,000,000 | USD | 994,869 | 0.13 |
| 06/03/2024 | 5,000,000 | USD | 4,987,462 | 0.67 | KARNATAKA (GOVT) 6.97% | | | | |
| HDFC BANK 5.686% | | | | | 26/02/2030 | 250,000,000 | INR | 2,946,730 | 0.39 |
| 02/03/2026 | 6,284,000 | USD | 6,287,235 | 0.84 | KARNATAKA (GOVT) 7.64% | | | | |
| HDFC BANK 7.7% 18/11/2025 | 250,000,000 | INR | 2,995,742 | 0.40 | 08/11/2027 | 250,000,000 | INR | 3,040,566 | 0.41 |
| HDFC BANK 7.8% 06/09/2032 | 250,000,000 | INR | 2,989,948 | 0.40 | KOTAK MAHINDRA PRIME | | | | |
| HDFC BANK 8% 27/07/2032 | 250,000,000 | INR | 3,039,407 | 0.41 | 7.7968% 12/12/2025 | 250,000,000 | INR | 3,000,557 | 0.40 |
| HDFC BANK 8.44% | | | | | KOTAK MAHINDRA PRIME | | | | |
| 28/12/2028 | 1,000,000,000 | INR | 12,333,437 | 1.65 | 7.8376% 21/07/2025 | 250,000,000 | INR | 3,004,722 | 0.40 |
| HDFC BANK 9% 29/11/2028 | 400,000,000 | INR | 5,017,685 | 0.67 | LIC HOUSING FINANCE | | | | |
| HOUSING URBAN DEVELOPMENT | | | | | 5.9943% 12/03/2025 | 250,000,000 | INR | 2,941,755 | 0.39 |
| 8.37% 23/03/2029 | 750,000,000 | INR | 9,418,852 | 1.26 | MAHARASHTRA (GOVT) 7.2% | | | | |
| HPCLMITTAL ENERGY 5.45% | | | | | 09/08/2027 | 500,000,000 | INR | 5,979,230 | 0.80 |
| 22/10/2026 | 1,000,000 | USD | 960,372 | 0.13 | NATIONAL BANK FOR AGRICULTURE | | | | |
| INDIA (GOVT) 6.54% | | | | | BANK 5.27% 23/07/2024 | 250,000,000 | INR | 2,957,024 | 0.39 |
| 17/01/2032 | 3,250,000,000 | INR | 37,409,649 | 4.99 | NATIONAL BANK FOR AGRICULTURE | | | | |
| INDIA (GOVT) 6.79% | | | | | 7.4% 30/01/2026 | 250,000,000 | INR | 2,990,041 | 0.40 |
| 15/05/2027 | 1,500,000,000 | INR | 17,812,018 | 2.38 | NATIONAL BANK FOR AGRICULTURE | | | | |
| INDIA (GOVT) 6.79% | | | | | 7.58% 31/07/2026 | 250,000,000 | INR | 2,998,590 | 0.40 |
| 26/12/2029 | 1,000,000,000 | INR | 11,814,487 | 1.58 | NATIONAL BANK FOR AGRICULTURE | | | | |
| INDIA (GOVT) 7.06% | | | | | 7.62% 31/01/2028 | 750,000,000 | INR | 8,998,424 | 1.20 |
| 10/04/2028 | 3,000,000,000 | INR | 35,905,119 | 4.79 | NATIONAL BANK FOR AGRICULTURE | | | | |
| INDIA (GOVT) 7.1% | | | | | 8.18% 26/12/2028 | 250,000,000 | INR | 3,100,522 | 0.41 |
| 18/04/2029 | 2,000,000,000 | INR | 23,945,544 | 3.20 | NATIONAL HIGHWAYS | | | | |
| INDIA (GOVT) 7.17% | | | | | AUTHORITY 8.27% 28/03/2029 | 250,000,000 | INR | 3,112,247 | 0.42 |
| 08/01/2028 | 3,500,000,000 | INR | 42,022,566 | 5.61 | NATIONAL HIGHWAYS AUTHORITY | | | | |
| INDIA (GOVT) 7.17% | | | | | OF INDIA 7.7% 13/09/2029 | 250,000,000 | INR | 3,041,905 | 0.41 |
| 17/04/2030 | 3,500,000,000 | INR | 42,033,280 | 5.61 | NHPC 8.12% 22/03/2029 | 250,000,000 | INR | 3,094,506 | 0.41 |
| INDIA (GOVT) 7.18% | | | | | POWER FINANCE 3.25% | | | | |
| 14/08/2033 | 1,000,000,000 | INR | 12,028,124 | 1.61 | 16/09/2024 | 5,000,000 | USD | 4,862,436 | 0.65 |
| INDIA (GOVT) 7.18% | | | | | POWER FINANCE 3.35% | | | | |
| 24/07/2037 | 2,250,000,000 | INR | 26,786,336 | 3.57 | 16/05/2031 | 8,000,000 | USD | 6,533,991 | 0.87 |
| INDIA (GOVT) 7.26% | | | | | POWER FINANCE 3.75% | | | | |
| 14/01/2029 | 3,000,000,000 | INR | 36,187,311 | 4.83 | 18/06/2024 | 2,000,000 | USD | 1,966,004 | 0.26 |
| INDIA (GOVT) 7.26% | | | | | | | | | |
| 22/08/2032 | 3,750,000,000 | INR | 45,187,735 | 6.04 | | | | | |

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

Portfolio of Investments and Other Net Assets

as at 30 September 2023

India Fixed Income (continued)
Statement of investments as at 30 September 2023
(expressed in USD)

| Description | Quantity/ Face value | Currency | Evaluation | % net assets | Description | Quantity/ Face value | Currency | Evaluation | % net assets |
|------------------------------|----------------------------|----------|--------------------|-----------------|--|----------------------------|----------|--------------------|-----------------|
| POWER FINANCE 3.9% | | | | | UNITED STATES | | | | |
| 16/09/2029 | 5,000,000 | USD | 4,408,898 | 0.59 | PERIAMA HOLDINGS 5.95% | | | | |
| POWER FINANCE 3.95% | | | | | 19/04/2026 | 2,000,000 | USD | 1,902,277 | 0.25 |
| 23/04/2030 | 9,000,000 | USD | 7,825,005 | 1.04 | | | | 1,902,277 | 0.25 |
| REC 2.25% 01/09/2026 | 5,000,000 | USD | 4,504,613 | 0.60 | TOTAL BONDS | | | 690,510,312 | 92.15 |
| REC 2.75% 13/01/2027 | 5,000,000 | USD | 4,494,807 | 0.60 | TOTAL TRANSFERABLE SECURITIES | | | | |
| REC 3.375% 25/07/2024 | 9,000,000 | USD | 8,799,314 | 1.17 | ADMITTED TO AN OFFICIAL STOCK | | | 690,510,312 | 92.15 |
| REC 5.625% 11/04/2028 | 8,781,000 | USD | 8,573,537 | 1.14 | EXCHANGE LISTING | | | | |
| RELIANCE INDUSTRIES | | | | | | | | | |
| 8.65% 11/12/2028 | 500,000,000 | INR | 6,232,902 | 0.83 | TRANSFERABLE SECURITIES TRADED ON ANOTHER REGULATED | | | | |
| SMALL INDUSTRIES DEVELOPMENT | | | | | MARKET | | | | |
| BANK 7.47% 25/11/2025 | 250,000,000 | INR | 2,993,058 | 0.40 | BONDS | | | | |
| SMALL INDUSTRIES DEVELOPMENT | | | | | INDIA | | | | |
| BANK 7.54% 12/01/2026 | 500,000,000 | INR | 5,992,465 | 0.80 | HDFC BANK 3.7% VRN PERP | 4,000,000 | USD | 3,459,020 | 0.46 |
| SMALL INDUSTRIES DEVELOPMENT | | | | | INDIAN RAILWAY FINANCE | | | | |
| BANK 7.55% 22/09/2026 | 500,000,000 | INR | 5,996,845 | 0.80 | 2.8% 10/02/2031 | 5,000,000 | USD | 4,020,937 | 0.54 |
| SMALL INDUSTRIES DEVELOPMENT | | | | | RELIANCE INDUSTRIES | | | | |
| BANK 7.75% 27/10/2025 | 500,000,000 | INR | 6,022,374 | 0.80 | 3.625% 12/01/2052 | 3,000,000 | USD | 1,929,305 | 0.26 |
| STATE BANK OF INDIA | | | | | STATE BANK OF INDIA | | | | |
| LONDON 4.875% 05/05/2028 | 5,271,000 | USD | 5,095,614 | 0.68 | 4.875% 17/04/2024 | 4,000,000 | USD | 3,975,623 | 0.53 |
| STATE OF GUJARAT INDIA | | | | | | | | 13,384,885 | 1.79 |
| 6.84% 08/09/2031 | 250,000,000 | INR | 2,909,462 | 0.39 | TOTAL BONDS | | | 13,384,885 | 1.79 |
| STATE OF GUJARAT INDIA | | | | | TOTAL TRANSFERABLE SECURITIES | | | | |
| 6.95% 14/07/2031 | 200,000,000 | INR | 2,342,930 | 0.31 | TRADED ON ANOTHER REGULATED MARKET | | | 13,384,885 | 1.79 |
| STATE OF GUJARAT INDIA | | | | | COLLECTIVE INVESTMENT SCHEMES | | | | |
| 7.07% 24/02/2031 | 250,000,000 | INR | 2,953,497 | 0.39 | IRELAND | | | | |
| STATE OF KARNATAKA | | | | | HSBC GLOBAL LIQUIDITY | | | | |
| INDIA 7.59% 29/03/2027 | 250,000,000 | INR | 3,034,564 | 0.40 | FUND | 10,453,461 | USD | 10,453,461 | 1.40 |
| STATE OF MAHARASHTRA | | | | | | | | 10,453,461 | 1.40 |
| INDIA 6.78% 25/05/2031 | 500,000,000 | INR | 5,796,397 | 0.77 | TOTAL COLLECTIVE INVESTMENT SCHEMES | | | 10,453,461 | 1.40 |
| STATE OF MAHARASHTRA | | | | | TOTAL INVESTMENTS | | | 714,348,658 | 95.34 |
| INDIA 6.8% 16/06/2031 | 250,000,000 | INR | 2,902,329 | 0.39 | OTHER NET ASSETS | | | 34,950,240 | 4.66 |
| STATE OF TAMIL NADU | | | | | TOTAL NET ASSETS | | | 749,298,898 | 100.00 |
| INDIA 6.95% 07/07/2031 | 250,000,000 | INR | 2,936,356 | 0.39 | | | | | |
| STATE OF TAMIL NADU | | | | | | | | | |
| INDIA 6.98% 14/07/2031 | 500,000,000 | INR | 5,860,554 | 0.78 | | | | | |
| TAMIL NADU (GOVT) 6.33% | | | | | | | | | |
| 22/07/2030 | 500,000,000 | INR | 5,673,792 | 0.76 | | | | | |
| TAMIL NADU (GOVT) 6.73% | | | | | | | | | |
| 13/05/2030 | 500,000,000 | INR | 5,806,158 | 0.77 | | | | | |
| | | | 684,636,186 | 91.37 | | | | | |
| SINGAPORE | | | | | | | | | |
| ABJA INVESTMENT 5.95% | | | | | | | | | |
| 31/07/2024 | 2,000,000 | USD | 1,995,366 | 0.27 | | | | | |
| TML HOLDINGS 5.5% | | | | | | | | | |
| 03/06/2024 | 2,000,000 | USD | 1,976,483 | 0.26 | | | | | |
| | | | 3,971,849 | 0.53 | | | | | |

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

Portfolio of Investments and Other Net Assets

as at 30 September 2023

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

| Description | Face Value | Currency | Evaluation | % net assets | Description | Face Value | Currency | Evaluation | % net assets |
|---|------------|----------|-------------------|--------------|---|------------|-----------|-------------------|--------------|
| INVESTMENTS | | | | | ENN CLEAN ENERGY INTERNATIONAL | | | | |
| TRANSFERABLE SECURITIES ADMITTED TO AN OFFICIAL STOCK EXCHANGE LISTING | | | | | 3.375% 12/05/2026 | | | | |
| BONDS | | | | | 850,000 USD 779,950 0.35 | | | | |
| AUSTRALIA | | | | | EXPORT IMPORT BANK OF CHINA 3.23% 23/03/2030 | | | | |
| COMMONWEALTH BANK OF AUSTRALIA 3.71% 02/06/2025 | 32,000,000 | CNY | 4,402,755 | 1.98 | 30,000,000 | CNY | 4,218,625 | 1.90 | |
| NATIONAL AUSTRALIA BANK 3.03% 21/07/2026 | 15,000,000 | CNY | 2,027,459 | 0.91 | EXPORT IMPORT BANK OF CHINA 3.74% 16/11/2030 | 30,000,000 | CNY | 4,353,446 | 1.97 |
| NATIONAL AUSTRALIA BANK 3.56% 10/02/2026 | 20,000,000 | CNY | 2,748,323 | 1.24 | GEELY AUTOMOBILE HOLDINGS 4% VRN PERP GREENTOWN CHINA | 325,000 | USD | 311,286 | 0.14 |
| WESTPAC BANKING 3.53% 09/02/2026 | 20,000,000 | CNY | 2,745,302 | 1.24 | HOLDINGS 5.65% 13/07/2025 | 300,000 | USD | 231,511 | 0.10 |
| WESTPAC BANKING 3.57% 25/07/2025 | 15,000,000 | CNY | 2,058,515 | 0.93 | INDUSTRIAL COMMERCIAL BANK OF CHINA 4.2% 24/09/2030 | 30,000,000 | CNY | 4,219,181 | 1.90 |
| | | | 13,982,354 | 6.30 | LONGFOR PROPERTIES 4.5% 16/01/2028 | 200,000 | USD | 112,822 | 0.05 |
| CANADA | | | | | MODERN LAND CHINA 7% 30/12/2023 | | | | |
| BANK OF MONTREAL 3.85% 17/06/2025 | 40,000,000 | CNY | 5,498,744 | 2.48 | MODERN LAND CHINA 9% 30/12/2027 | 192,014 | USD | 6,156 | 0.00 |
| | | | 5,498,744 | 2.48 | RADIANCE HOLDINGS GROUP 7.8% 20/03/2024 | 298,000 | USD | 171,263 | 0.08 |
| CHINA | | | | | REDCO PROPERTIES GROUP 9.9% 17/02/2024 | | | | |
| AGRICULTURAL BANK OF CHINA 3.1% 06/05/2030 | 2,000,000 | CNY | 275,528 | 0.12 | SANDS CHINA 3.75% 08/08/2031 | 600,000 | USD | 474,859 | 0.21 |
| AGRICULTURAL DEVELOPMENT BANK 3.79% 26/10/2030 | 45,000,000 | CNY | 6,544,554 | 2.96 | WENS FOODSTUFFS GROUP 2.349% 29/10/2025 | 300,000 | USD | 267,343 | 0.12 |
| BANK OF CHINA 2.98% 18/09/2026 | 8,000,000 | CNY | 1,092,167 | 0.49 | WEST CHINA CEMENT 4.95% 08/07/2026 | 450,000 | USD | 319,516 | 0.14 |
| BANK OF CHINA 4.15% 19/03/2031 | 20,000,000 | CNY | 2,819,799 | 1.27 | WYNN MACAU 4.875% 01/10/2024 | 200,000 | USD | 195,161 | 0.09 |
| BANK OF CHINA 4.2% 21/09/2030 | 15,000,000 | CNY | 2,108,173 | 0.95 | WYNN MACAU 5.5% 01/10/2027 | 200,000 | USD | 178,484 | 0.08 |
| BEIJING INFRASTRUCTURE 3.8% VRN 05/09/2029 | 10,000,000 | CNY | 1,394,415 | 0.63 | ZHONGSHENG GROUP HOLDINGS 3% 13/01/2026 | 550,000 | USD | 501,036 | 0.23 |
| CHINA (GOVT) 3.12% 25/10/2052 | 10,000,000 | CNY | 1,394,412 | 0.63 | | | | 48,651,217 | 21.93 |
| CHINA CONSTRUCTION BANK 4.2% 14/09/2030 | 6,000,000 | CNY | 843,075 | 0.38 | FRANCE | | | | |
| CHINA DEVELOPMENT BANK 3.09% 18/06/2030 | 19,000,000 | CNY | 2,649,466 | 1.19 | SOCIETE GENERALE 4% 19/07/2024 | | | | |
| CHINA DEVELOPMENT BANK 3.41% 07/06/2031 | 30,000,000 | CNY | 4,267,888 | 1.92 | | 25,000,000 | CNY | 3,428,834 | 1.55 |
| CHINA DEVELOPMENT BANK 3.48% 08/01/2029 | 25,500,000 | CNY | 3,627,016 | 1.63 | | | | 3,428,834 | 1.55 |
| CHINA DEVELOPMENT BANK 3.8% 25/01/2036 | 5,000,000 | CNY | 744,080 | 0.34 | GREAT BRITAIN | | | | |
| CHINA RESOURCES LAND 3.75% VRN PERP | 850,000 | USD | 817,034 | 0.37 | BARCLAYS BANK 4% 21/07/2025 | | | | |
| CHINA STATE RAILWAY GROUP 5% 22/08/2027 | 25,000,000 | CNY | 3,703,022 | 1.67 | 20,000,000 | CNY | 2,760,313 | 1.24 | |
| | | | | | 10,000,000 | CNY | 1,363,353 | 0.61 | |
| | | | | | 10,000,000 | CNY | 1,387,867 | 0.63 | |
| | | | | | | | | 5,511,533 | 2.48 |
| | | | | | HONG KONG | | | | |
| | | | | | AIA GROUP 2.7% VRN PERP | | | | |
| | | | | | 350,000 | USD | 307,295 | 0.14 | |
| | | | | | CHINA OVERSEA FINANCE 6.375% 29/10/2043 | | | | |
| | | | | | 200,000 | USD | 183,094 | 0.08 | |

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

Portfolio of Investments and Other Net Assets

as at 30 September 2023

RMB Fixed Income (continued)
Statement of investments as at 30 September 2023
(expressed in USD)

| Description | Face Value | Currency | Evaluation | % net assets | Description | Face Value | Currency | Evaluation | % net assets |
|-------------------------------------|------------|----------|-------------------|--------------|--|------------|----------|--------------------|--------------|
| CHINA OVERSEAS GRAND OCEANS FINANCE | | | | | MACAU | | | | |
| 2.45% 09/02/2026 | 550,000 | USD | 470,069 | 0.21 | MGM CHINA HOLDINGS | | | | |
| CLP POWER HK FINANCE | | | | | 4.75% 01/02/2027 | 232,000 | USD | 209,326 | 0.09 |
| 3.55% VRN PERP | 350,000 | USD | 334,905 | 0.15 | SANDS CHINA 5.125% | | | | |
| CNAC HK FINBRIDGE | | | | | 08/08/2025 | 200,000 | USD | 193,955 | 0.09 |
| 4.875% 14/03/2025 | 200,000 | USD | 195,975 | 0.09 | WYNN MACAU 5.625% | | | | |
| HONG KONG (GOVT) 3.3% | | | | | 26/08/2028 | 200,000 | USD | 173,732 | 0.08 |
| 07/06/2033 | 14,320,000 | CNY | 2,007,777 | 0.90 | | | | 577,013 | 0.26 |
| HONG KONG MORTGAGE | | | | | MALAYSIA | | | | |
| 2.98% 12/09/2026 | 24,390,000 | CNY | 3,328,625 | 1.50 | MALAYAN BANKING 3.55% | | | | |
| HOPSON DEVELOPMENT | | | | | 09/06/2025 | 25,000,000 | CNY | 3,416,950 | 1.54 |
| HOLDINGS 6.8% 28/12/2023 | 561,000 | USD | 518,494 | 0.23 | | | | 3,416,950 | 1.54 |
| HUARONG FINANCE 2019 | | | | | QATAR | | | | |
| 3.25% 13/11/2024 | 950,000 | USD | 890,713 | 0.40 | QNB FINANCE 3.15% | | | | |
| HUARONG FINANCE 3.75% | | | | | 04/02/2026 | 47,000,000 | CNY | 6,335,547 | 2.86 |
| 29/05/2024 | 1,066,000 | USD | 1,031,384 | 0.46 | QNB FINANCE 3.5% | | | | |
| LENOVO GROUP 5.875% | | | | | 22/04/2024 | 23,000,000 | CNY | 3,146,921 | 1.42 |
| 24/04/2025 | 400,000 | USD | 397,669 | 0.18 | QNB FINANCE 3.6% | | | | |
| LINK FINANCE CAYMAN | | | | | 05/06/2025 | 30,000,000 | CNY | 4,090,988 | 1.84 |
| 3.25% 27/10/2024 | 27,000,000 | CNY | 3,683,133 | 1.66 | QNB FINANCE 3.82% | | | | |
| MELCO RESORTS FINANCE | | | | | 06/02/2025 | 10,000,000 | CNY | 1,371,170 | 0.62 |
| 5.25% 26/04/2026 | 300,000 | USD | 277,539 | 0.13 | | | | 14,944,626 | 6.74 |
| MELCO RESORTS FINANCE | | | | | SINGAPORE | | | | |
| 5.75% 21/07/2028 | 200,000 | USD | 174,737 | 0.08 | DBS GROUP HOLDINGS 3.7% | | | | |
| NAN FUNG TREASURY | | | | | 03/03/2031 | 32,210,000 | CNY | 4,414,927 | 1.99 |
| 3.625% 27/08/2030 | 300,000 | USD | 240,543 | 0.11 | UNITED OVERSEAS BANK | | | | |
| NWD FINANCE 6.15% VRN | | | | | 4.5% 06/04/2032 | 50,000,000 | CNY | 7,048,038 | 3.18 |
| PERP | 446,000 | USD | 310,814 | 0.14 | | | | 11,462,965 | 5.17 |
| SHUI ON DEVELOPMENT | | | | | SOUTH KOREA | | | | |
| HOLDING 6.15% 24/08/2024 | 260,000 | USD | 166,928 | 0.08 | HYUNDAI CAPITAL | | | | |
| STUDIO CITY FINANCE 6% | | | | | SERVICES 3.2% 11/08/2024 | 10,000,000 | CNY | 1,366,917 | 0.62 |
| 15/07/2025 | 300,000 | USD | 283,957 | 0.13 | | | | 1,366,917 | 0.62 |
| STUDIO CITY FINANCE | | | | | UNITED ARAB EMIRATES | | | | |
| 6.5% 15/01/2028 | 200,000 | USD | 169,063 | 0.08 | EMIRATES NBD 4.48% | | | | |
| SWIRE PROPERTIES MTN | | | | | 07/05/2024 | 8,000,000 | CNY | 1,100,646 | 0.50 |
| FINANCING 3.3% 25/07/2025 | 7,550,000 | CNY | 1,031,197 | 0.46 | EMIRATES NBD BANK 3.32% | | | | |
| SWIRE PROPERTIES MTN | | | | | 19/02/2026 | 20,880,000 | CNY | 2,825,072 | 1.27 |
| FINANCING 3.55% 25/07/2028 | 7,410,000 | CNY | 1,007,610 | 0.45 | EMIRATES NBD BANK 4% | | | | |
| VANKE REAL ESTATE 3.15% | | | | | 18/11/2025 | 8,000,000 | CNY | 1,098,532 | 0.50 |
| 12/05/2025 | 200,000 | USD | 167,978 | 0.08 | FIRST ABU DHABI BANK | | | | |
| VANKE REAL ESTATE HONG | | | | | 3.15% 29/01/2026 | 38,940,000 | CNY | 5,258,754 | 2.36 |
| KONG 3.45% 25/05/2024 | 27,870,000 | CNY | 3,590,885 | 1.62 | FIRST ABU DHABI BANK | | | | |
| VANKE REAL ESTATE HONG | | | | | 3.4% 18/08/2025 | 12,000,000 | CNY | 1,637,919 | 0.74 |
| KONG 3.975% 09/11/2027 | 300,000 | USD | 212,787 | 0.10 | | | | 11,920,923 | 5.37 |
| VANKE REAL ESTATE HONG | | | | | TOTAL BONDS | | | | |
| KONG 4.2% 07/06/2024 | 200,000 | USD | 187,577 | 0.08 | TOTAL TRANSFERABLE SECURITIES | | | | |
| | | | 21,170,748 | 9.54 | ADMITTED TO AN OFFICIAL STOCK | | | 148,575,444 | 66.97 |
| | | | | | EXCHANGE LISTING | | | | |
| INDIA | | | | | | | | | |
| EXPORTIMPORT BANK OF | | | | | TRANSFERABLE SECURITIES TRADED ON ANOTHER REGULATED | | | | |
| INDIA 3.45% 25/06/2026 | 50,000,000 | CNY | 6,642,620 | 2.99 | MARKET | | | | |
| | | | 6,642,620 | 2.99 | | | | | |

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

Portfolio of Investments and Other Net Assets

as at 30 September 2023

RMB Fixed Income (continued)
Statement of investments as at 30 September 2023
(expressed in USD)

| Description | Face Value | Currency | Evaluation | % net assets | Description | Face Value | Currency | Evaluation | % net assets |
|--------------------------|------------|----------|-------------------|--------------|--|------------|----------|-------------------|--------------|
| BONDS | | | | | QATAR | | | | |
| CANADA | | | | | QNB FINANCE 3.4% | | | | |
| BANK OF MONTREAL 3.3% | | | | | 22/02/2025 | 10,000,000 | CNY | 1,361,767 | 0.61 |
| 20/09/2024 | 5,000,000 | CNY | 684,703 | 0.31 | QNB FINANCE 4% 14/03/2027 | 10,000,000 | CNY | 1,373,144 | 0.62 |
| ROYAL BANK OF CANADA | | | | | | | | 2,734,911 | 1.23 |
| 4.1% 16/06/2025 | 22,000,000 | CNY | 3,035,092 | 1.37 | TOTAL BONDS | | | 49,583,557 | 22.35 |
| | | | 3,719,795 | 1.68 | TOTAL TRANSFERABLE SECURITIES | | | 49,583,557 | 22.35 |
| | | | | | TRADED ON ANOTHER REGULATED MARKET | | | | |
| CHINA | | | | | OTHER TRANSFERABLE SECURITIES | | | | |
| AGRICULTURAL DEVELOPMENT | | | | | BONDS | | | | |
| BANK OF 2.97% 14/10/2032 | 39,000,000 | CNY | 5,391,009 | 2.43 | HONG KONG | | | | |
| AGRICULTURAL DEVELOPMENT | | | | | HENDERSON LAND 3.4% | | | | |
| BANK OF 3.1% 27/02/2033 | 21,000,000 | CNY | 2,932,110 | 1.32 | 16/01/2026 | | | | |
| AGRICULTURAL DEVELOPMENT | | | | | 20,000,000 | | | | |
| BANK OF 3.3% 05/11/2031 | 15,000,000 | CNY | 2,119,356 | 0.96 | CNY | | | | |
| CHINA (GOVT) 3.19% | | | | | 2,728,858 | | | | |
| 15/04/2053 | 17,000,000 | CNY | 2,419,836 | 1.09 | 1.23 | | | | |
| CHINA (GOVT) 3.32% | | | | | HYSAN MTN 3.15% | | | | |
| 15/04/2052 | 71,000,000 | CNY | 10,251,582 | 4.61 | 13/06/2026 | | | | |
| CHINA DEVELOPMENT BANK | | | | | 27,000,000 | | | | |
| 2.96% 18/07/2032 | 17,000,000 | CNY | 2,346,780 | 1.06 | CNY | | | | |
| CHINA DEVELOPMENT BANK | | | | | 4,991,687 | | | | |
| 3.07% 10/03/2030 | 10,000,000 | CNY | 1,392,325 | 0.63 | 2.24 | | | | |
| CHINA DEVELOPMENT BANK | | | | | SWIRE PROPERTIES MTN | | | | |
| 3.9% 03/08/2040 | 5,000,000 | CNY | 761,370 | 0.34 | FINANCING 3% 06/06/2026 | | | | |
| EXPORTIMPORT BANK OF | | | | | 15,000,000 | | | | |
| CHINA 3.38% 16/07/2031 | 44,000,000 | CNY | 6,256,709 | 2.82 | CNY | | | | |
| MEITUAN DIANPING 2.125% | | | | | 2,024,401 | | | | |
| 28/10/2025 | 400,000 | USD | 367,347 | 0.17 | 0.91 | | | | |
| SANDS CHINA 4.375% | | | | | SWIRE PROPERTIES MTN | | | | |
| 18/06/2030 | 200,000 | USD | 172,705 | 0.08 | FINANCING 3.4% 18/01/2026 | | | | |
| | | | 34,411,129 | 15.51 | 20,000,000 | | | | |
| | | | | | CNY | | | | |
| | | | | | 2,729,382 | | | | |
| HONG KONG | | | | | 16,104,136 | | | | |
| HKCG FINANCE 3.74% | | | | | 7.25 | | | | |
| 28/03/2025 | 25,000,000 | CNY | 3,432,528 | 1.54 | TOTAL BONDS | | | | |
| SUN HUNG KAI PROPERTIES | | | | | 21,530,122 | | | | |
| CAPITAL 3.16% 25/01/2028 | 15,000,000 | CNY | 2,009,587 | 0.91 | 9.70 | | | | |
| | | | 5,442,115 | 2.45 | TOTAL OTHER TRANSFERABLE SECURITIES | | | | |
| MACAU | | | | | 21,530,122 | | | | |
| MGM CHINA HOLDINGS | | | | | 99.02 | | | | |
| 5.25% 18/06/2025 | 200,000 | USD | 192,167 | 0.09 | OTHER NET ASSETS | | | | |
| SANDS CHINA 2.55% | | | | | 2,164,939 | | | | |
| 08/03/2027 | 200,000 | USD | 173,412 | 0.08 | 0.98 | | | | |
| SANDS CHINA 5.4% | | | | | TOTAL NET ASSETS | | | | |
| 08/08/2028 | 200,000 | USD | 188,016 | 0.08 | 221,854,062 | | | | |
| | | | 553,595 | 0.25 | 100.00 | | | | |
| 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 | | | | |
| AUSTRALIA NEW ZEALAND BANKING | | | | | GERMANY | | | | |
| 4.5% VRN 02/12/2032 | 2,000,000 | SGD | 1,990,786 | 0.92 | COMMERZBANK 5.7% VRN 03/05/2033 | 1,000,000 | SGD | 1,002,666 | 0.46 |
| WESTPAC BANKING 2.894% VRN 04/02/2030 | 800,000 | USD | 1,032,012 | 0.48 | GREAT BRITAIN | | | | |
| WESTPAC BANKING 4.65% VRN 07/09/2032 | 2,000,000 | SGD | 1,994,102 | 0.92 | LLOYDS BANKING GROUP PLC 5.25% VRN 22/08/2033 | 2,000,000 | SGD | 1,991,970 | 0.92 |
| | | | 5,016,900 | 2.32 | STANDARD CHARTERED BANK 3.1% 13/03/2024 | 2,000,000 | SGD | 1,988,223 | 0.92 |
| CHINA | | | | | HONG KONG | | | | |
| CHALCO HONG KONG INVESTMENT 2.1% 28/07/2026 | 592,000 | USD | 731,993 | 0.34 | AIRPORT AUTHORITY 2.1% VRN PERP | 202,000 | USD | 251,897 | 0.12 |
| CHINA HONGQIAO GROUP 6.25% 08/06/2024 | 200,000 | USD | 266,864 | 0.12 | AIRPORT AUTHORITY 2.4% VRN PERP | 202,000 | USD | 238,555 | 0.11 |
| CHINA HUADIAN OVERSEAS DEVELOPMENT 4% VRN PERP | 600,000 | USD | 806,951 | 0.37 | BLOSSOM JOY 2.2% 21/10/2030 | 891,000 | USD | 979,929 | 0.45 |
| CHINA HUANENG GROUP 3.08% VRN PERP | 200,000 | USD | 256,554 | 0.12 | CHINA OVERSEAS FINANCE 3.125% 02/03/2035 | 1,000,000 | USD | 961,818 | 0.45 |
| CHINA RESOURCES LAND 3.75% VRN PERP | 405,000 | USD | 531,878 | 0.25 | CHINA OVERSEAS GRAND OCEANS FINANCE 2.45% 09/02/2026 | 200,000 | USD | 233,040 | 0.11 |
| ENN CLEAN ENERGY INTERNATIONAL 3.375% 12/05/2026 | 423,000 | USD | 530,261 | 0.25 | CHINA RESOURCES LAND 4.125% 26/02/2029 | 200,000 | USD | 244,901 | 0.11 |
| GEELY AUTOMOBILE HOLDINGS 4% VRN PERP | 600,000 | USD | 784,099 | 0.36 | CK HUTCHISON 4.75% 21/04/2028 | 503,000 | USD | 662,279 | 0.31 |
| JDCOM 4.125% 14/01/2050 | 1,625,000 | USD | 1,538,351 | 0.71 | CK HUTCHISON INTERNATIONAL 4.875% 21/04/2033 | 375,000 | USD | 478,411 | 0.22 |
| SANDS CHINA 3.75% 08/08/2031 | 1,060,000 | USD | 1,143,773 | 0.53 | CLP POWER HONG KONG FINANCING 2.125% 30/06/2030 | 658,000 | USD | 722,993 | 0.33 |
| SF HOLDING INVESTMENT 2.875% 20/02/2030 | 505,000 | USD | 578,677 | 0.27 | CMB INTERNATIONAL LEASING MAN- AGEMENT 1.875% 12/08/2025 | 281,000 | USD | 356,026 | 0.16 |
| SINOCHEM OFFSHORE CAPITAL 1.5% 23/09/2026 | 1,117,000 | USD | 1,341,639 | 0.62 | CMB INTERNATIONAL LEASING MAN- AGEMENT 2% 04/02/2026 | 462,000 | USD | 575,845 | 0.27 |
| TENCENT HOLDINGS 3.84% 22/04/2051 | 800,000 | USD | 704,438 | 0.33 | CMB INTERNATIONAL LEASING MAN- AGEMENT 2.75% 12/08/2030 | 200,000 | USD | 219,103 | 0.10 |
| WYNN MACAU 5.125% 15/12/2029 | 530,000 | USD | 593,262 | 0.27 | HONGKONG ELECTRIC FINANCE 2.25% 09/06/2030 | 516,000 | USD | 573,942 | 0.27 |
| YONGDA INVESTMENT 2.25% 16/06/2025 | 272,000 | USD | 348,130 | 0.16 | HONGKONG LAND FINANCE 2.875% 27/05/2030 | 277,000 | USD | 317,285 | 0.15 |
| YUNDA HOLDING INVESTMENT 2.25% 19/08/2025 | 500,000 | USD | 610,152 | 0.28 | HONGKONG LAND FINANCE 5.25% 14/07/2033 | 282,000 | USD | 362,448 | 0.17 |
| ZHONGSHENG GROUP HOLDINGS 3% 13/01/2026 | 200,000 | USD | 249,266 | 0.12 | | | | | |
| | | | 11,016,288 | 5.10 | | | | | |
| FRANCE | | | | | | | | | |
| BNP PARIBAS 3.125% VRN 22/02/2032 | 1,000,000 | SGD | 938,378 | 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

Singapore Dollar Income Bond (continued)
Statement of investments as at 30 September 2023
(expressed in SGD)

| Description | Quantity/ Face value | Currency | Evaluation | % net assets | Description | Quantity/ Face value | Currency | Evaluation | % net assets |
|---|----------------------------|----------|-------------------|-----------------|---|----------------------------|----------|------------------|-----------------|
| HUARONG FINANCE 3.8% 07/11/2025 | 2,500,000 | SGD | 2,174,252 | 1.01 | PAKUWON JATI 4.875% 29/04/2028 | 941,000 | USD | 1,158,010 | 0.53 |
| HUTCHINSON WHAM 7.45% 24/11/2033 | 600,000 | USD | 911,235 | 0.42 | PERTAMINA GEOTHERMAL ENERGY 5.15% 27/04/2028 | 233,000 | USD | 310,836 | 0.14 |
| LENOVO GROUP 6.536% 27/07/2032 | 300,000 | USD | 405,314 | 0.19 | PERTAMINA PERSERO 2.3% 09/02/2031 | 400,000 | USD | 426,583 | 0.20 |
| MELCO RESORTS FINANCE 5.375% 04/12/2029 | 1,385,000 | USD | 1,560,414 | 0.72 | PERTAMINA PERSERO 3.1% 21/01/2030 | 448,000 | USD | 518,450 | 0.24 |
| SHANGHAI COMMERCIAL BANK 6.375% VRN 28/02/2033 | 400,000 | USD | 535,972 | 0.25 | PERUSAHAAN PERSEROAN PERSERO 3% 30/06/2030 | 450,000 | USD | 506,784 | 0.23 |
| SHANGHAI PORT GROUP DEVELOPMENT 2.375% 13/07/2030 | 200,000 | USD | 227,089 | 0.11 | | | | 6,464,389 | 2.99 |
| STUDIO CITY FINANCE 5% 15/01/2029 | 400,000 | USD | 411,883 | 0.19 | IRELAND CCBL CAYMAN 1.99% 21/07/2025 | 645,000 | USD | 822,462 | 0.38 |
| STUDIO CITY FINANCE 6% 15/07/2025 | 200,000 | USD | 259,485 | 0.12 | | | | 822,462 | 0.38 |
| STUDIO CITY FINANCE 6.5% 15/01/2028 | 335,000 | USD | 387,772 | 0.18 | JAPAN ASAHI MUTUAL LIFE INSURANCE 4.1% VRN PERP NIPPON LIFE INSURANCE 6.25% VRN 13/09/2053 | 800,000 | USD | 896,960 | 0.42 |
| | | | 19,887,689 | 9.22 | SUMITOMO MITSUI FINANCIAL 6.184% 13/07/2043 | 1,644,000 | USD | 2,162,238 | 0.99 |
| INDIA DELHI INTERNATIONAL AIRPORT 6.45% 04/06/2029 | 200,000 | USD | 254,974 | 0.12 | SUMITOMO MITSUI TRUST BANK 5.65% 14/09/2026 | 500,000 | USD | 681,005 | 0.32 |
| GMR HYDERABAD INTERNATIONAL 4.75% 02/02/2026 | 400,000 | USD | 517,738 | 0.24 | | | | 4,553,828 | 2.11 |
| HDFC BANK 5.686% 02/03/2026 | 448,000 | USD | 611,791 | 0.28 | MACAU MGM CHINA HOLDINGS 4.75% 01/02/2027 | 788,000 | USD | 970,470 | 0.45 |
| ICICI BANK DUBAI 4% 18/03/2026 | 400,000 | USD | 524,747 | 0.24 | MGM CHINA HOLDINGS 5.875% 15/05/2026 | 300,000 | USD | 391,011 | 0.18 |
| JSW INFRASTRUCTURE 4.95% 21/01/2029 | 400,000 | USD | 480,646 | 0.22 | WYNN MACAU 5.625% 26/08/2028 | 350,000 | USD | 414,481 | 0.19 |
| JSW STEEL 5.95% 18/04/2024 | 300,000 | USD | 407,369 | 0.19 | | | | 1,775,962 | 0.82 |
| REC 5.625% 11/04/2028 | 478,000 | USD | 637,008 | 0.29 | MALAYSIA KHAZANAH CAPITAL 4.876% 01/06/2033 | 392,000 | USD | 505,212 | 0.23 |
| RELIANCE INDUSTRIES 3.75% 12/01/2062 | 800,000 | USD | 682,804 | 0.33 | | | | 505,212 | 0.23 |
| RENEW WIND ENERGY 4.5% 14/07/2028 | 250,000 | USD | 286,686 | 0.13 | MAURITIUS CLEAN RENEWABLE POWER 4.25% 25/03/2027 | 399,000 | USD | 426,340 | 0.20 |
| | | | 4,403,763 | 2.04 | GREENKO SOLAR MAURITIUS 5.55% 29/01/2025 | 830,000 | USD | 1,096,462 | 0.51 |
| INDONESIA BANK MANDIRI PERSERO 2% 19/04/2026 | 404,000 | USD | 500,779 | 0.23 | GREENKO SOLAR MAURITIUS 5.95% 29/07/2026 | 320,000 | USD | 408,025 | 0.19 |
| BANK MANDIRI PERSERO 5.5% 04/04/2026 | 200,000 | USD | 270,472 | 0.13 | INDIA AIRPORT INFRA 6.25% 25/10/2025 | 380,000 | USD | 507,070 | 0.23 |
| BANK NEGARA 3.75% 30/03/2026 | 600,000 | USD | 758,885 | 0.35 | INDIA GREEN ENERGY HOLDINGS 5.375% 29/04/2024 | 264,000 | USD | 355,153 | 0.16 |
| BANK TABUNGAN NEGARA PERSERO 4.2% 23/01/2025 | 500,000 | USD | 647,667 | 0.30 | INDIA GREEN POWER HOLDINGS 4% 22/02/2027 | 340,000 | USD | 407,586 | 0.19 |
| INDOFOOD CBP SUKSES MAKMUR 4.805% 27/04/2052 | 1,200,000 | USD | 1,138,826 | 0.53 | | | | 3,200,636 | 1.48 |
| JAPFA COMFEED INDONESIA 5.375% 23/03/2026 | 200,000 | USD | 227,097 | 0.11 | | | | | |

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

Portfolio of Investments and Other Net Assets

as at 30 September 2023

Singapore Dollar Income Bond (continued)
Statement of investments as at 30 September 2023
(expressed in SGD)

| Description | Quantity/ Face value | Currency | Evaluation | % net assets | Description | Quantity/ Face value | Currency | Evaluation | % net assets |
|---------------------------------|----------------------------|----------|----------------|-----------------|--------------------------|----------------------------|----------|--------------------|-----------------|
| MONGOLIA | | | | | HOUSING DEVELOPMENT | | | | |
| MONGOLIA (GOVT) 8.65% | | | | | BOARD 2.675% 22/01/2029 | 500,000 | SGD | 474,848 | 0.22 |
| 19/01/2028 | 410,000 | USD | 558,522 | 0.26 | HOUSING DEVELOPMENT | | | | |
| | | | 558,522 | 0.26 | BOARD 3.08% 31/05/2030 | 1,000,000 | SGD | 952,485 | 0.44 |
| PHILIPPINES | | | | | HOUSING DEVELOPMENT | | | | |
| INTERNATIONAL CONTAINER | | | | | BOARD 3.437% 13/09/2029 | 250,000 | SGD | 245,708 | 0.11 |
| TERMINAL 4.75% 17/06/2030 | 209,000 | USD | 268,204 | 0.12 | HOUSING DEVELOPMENT | | | | |
| JGSH PHILIPPINES 4.125% | | | | | BOARD 3.948% 29/01/2029 | 1,000,000 | SGD | 1,010,186 | 0.47 |
| 09/07/2030 | 370,000 | USD | 455,564 | 0.22 | HOUSING DEVELOPMENT | | | | |
| | | | 723,768 | 0.34 | BOARD 3.995% 06/12/2029 | 2,500,000 | SGD | 2,534,407 | 1.17 |
| SINGAPORE | | | | | HPHT FINANCE 1.5% | | | | |
| ABJA INVESTMENT 5.95% | | | | | 17/09/2026 | 587,000 | USD | 708,535 | 0.33 |
| 31/07/2024 | 270,000 | USD | 367,669 | 0.17 | INDIKA ENERGY CAPITAL | | | | |
| ASCENDAS REAL ESTATE INVESTMENT | | | | | 8.25% 22/10/2025 | 421,000 | USD | 570,495 | 0.26 |
| 2.65% 26/08/2030 | 2,500,000 | SGD | 2,299,212 | 1.06 | LAND TRANSPORT AUTHORITY | | | | |
| ASCENDAS REAL ESTATE INVESTMENT | | | | | 3.38% 30/01/2059 | 250,000 | SGD | 230,990 | 0.11 |
| 3.14% 02/03/2025 | 6,250,000 | SGD | 6,166,056 | 2.86 | LAND TRANSPORT AUTHORITY | | | | |
| ASCENDAS REAL ESTATE INVESTMENT | | | | | 3.51% 18/09/2030 | 1,500,000 | SGD | 1,455,921 | 0.67 |
| 3.468% 19/04/2029 | 1,500,000 | SGD | 1,462,854 | 0.68 | MAPLETREE COMMERCIAL | | | | |
| ASCENDAS REAL ESTATE INVESTMENT | | | | | TRUST 3.045% 27/08/2027 | 3,500,000 | SGD | 3,381,433 | 1.57 |
| TRUST 3% VRN PERP | 1,000,000 | | 961,569 | 0.45 | MAPLETREE COMMERCIAL | | | | |
| CAPITALAND TREASURY | | | | | TRUST 3.11% 24/08/2026 | 5,500,000 | SGD | 5,364,957 | 2.48 |
| 2.9% 21/09/2032 | 1,500,000 | SGD | 1,365,242 | 0.63 | MPACT TREASURY 4.25% | | | | |
| CAPITALAND TREASURY | | | | | 29/03/2030 | 2,250,000 | SGD | 2,275,268 | 1.05 |
| 3.65% VRN PERP | 250,000 | SGD | 245,766 | 0.11 | NATIONAL ENVIRONMENT | | | | |
| CCT MTN 3.17% 05/03/2024 | 5,750,000 | SGD | 5,726,255 | 2.66 | AGENCY 2.5% 15/09/2051 | 4,250,000 | SGD | 3,344,144 | 1.55 |
| CCT MTN 3.327% 21/03/2025 | 2,750,000 | SGD | 2,718,107 | 1.26 | OVERSEA CHINESE BANKING | | | | |
| CHANGI AIRPORT GROUP SINGAPORE | | | | | 3% VRN PERP | 2,750,000 | SGD | 2,520,078 | 1.17 |
| 1.88% 12/05/2031 | 5,250,000 | SGD | 4,584,279 | 2.12 | OVERSEAS CHINESE BANKING | | | | |
| CMT 2.1% 08/03/2028 | 2,500,000 | SGD | 2,302,681 | 1.07 | 4.602% VRN 15/06/2032 | 910,000 | USD | 1,185,053 | 0.55 |
| CMT 2.15% 07/12/2032 | 3,250,000 | SGD | 2,785,679 | 1.29 | PSA TREASURY 2.88% | | | | |
| CMT 3.48% 06/08/2024 | 2,500,000 | SGD | 2,486,580 | 1.15 | 27/04/2027 | 3,250,000 | SGD | 3,114,330 | 1.44 |
| CMT MTN 3.15% 11/02/2026 | 1,250,000 | SGD | 1,225,154 | 0.57 | SINGAPORE (GOVT) 3% | | | | |
| CMT MTN 3.5% 25/02/2026 | 2,000,000 | SGD | 1,977,432 | 0.92 | 01/08/2072 | 5,000,000 | SGD | 4,968,280 | 2.30 |
| CMT MTN 3.938% 19/06/2030 | 1,500,000 | SGD | 1,497,663 | 0.69 | SINGTEL GROUP TREASURY | | | | |
| DBS GROUP HOLDINGS | | | | | 2.375% 28/08/2029 | 500,000 | USD | 582,306 | 0.27 |
| 1.822% VRN 10/03/2031 | 1,282,000 | USD | 1,586,006 | 0.73 | SINGTEL GROUP TREASURY | | | | |
| FCT MTN 2.77% 08/11/2024 | 2,500,000 | SGD | 2,460,296 | 1.14 | 3.3% VRN PERP | 3,000,000 | SGD | 2,703,589 | 1.25 |
| HOUSING DEVELOPMENT | | | | | TEMASEK FINANCIAL 4% | | | | |
| BOARD 1.265% 24/06/2030 | 3,750,000 | SGD | 3,200,983 | 1.48 | 07/12/2029 | 1,000,000 | SGD | 1,019,887 | 0.47 |
| HOUSING DEVELOPMENT | | | | | TML HOLDINGS 4.35% | | | | |
| BOARD 1.3% 03/12/2035 | 1,000,000 | SGD | 756,636 | 0.35 | 09/06/2026 | 428,000 | USD | 535,104 | 0.25 |
| HOUSING DEVELOPMENT | | | | | TML HOLDINGS 5.5% | | | | |
| BOARD 1.73% 19/05/2031 | 3,500,000 | SGD | 3,031,992 | 1.40 | 03/06/2024 | 200,000 | USD | 269,770 | 0.12 |
| HOUSING DEVELOPMENT | | | | | UNITED OVERSEAS BANK | | | | |
| BOARD 1.865% 21/07/2033 | 250,000 | SGD | 210,675 | 0.10 | 2.25% VRN PERP | 4,500,000 | SGD | 4,265,599 | 1.97 |
| HOUSING DEVELOPMENT | | | | | UNITED OVERSEAS BANK | | | | |
| BOARD 1.971% 25/01/2029 | 500,000 | SGD | 458,265 | 0.21 | 2.55% VRN PERP | 1,500,000 | SGD | 1,371,777 | 0.64 |
| HOUSING DEVELOPMENT | | | | | UNITED OVERSEAS BANK | | | | |
| BOARD 2.32% 24/01/2028 | 250,000 | SGD | 235,812 | 0.11 | 3.5% VRN 27/02/2029 | 4,250,000 | SGD | 4,234,341 | 1.96 |
| HOUSING DEVELOPMENT | | | | | UNITED OVERSEAS BANK | | | | |
| BOARD 2.598% 30/10/2029 | 250,000 | SGD | 234,457 | 0.11 | 5.25% VRN PERP | 750,000 | SGD | 782,154 | 0.36 |
| | | | | | | | | 100,448,965 | 46.50 |

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

Portfolio of Investments and Other Net Assets

as at 30 September 2023

Singapore Dollar Income Bond (continued)
Statement of investments as at 30 September 2023
(expressed in SGD)

| Description | Quantity/ Face value | Currency | Evaluation | % net assets | Description | Quantity/ Face value | Currency | Evaluation | % net assets |
|---|----------------------------|----------|--------------------|-----------------|---|----------------------------|----------|----------------|-----------------|
| SOUTH KOREA | | | | | TRANSFERABLE SECURITIES TRADED ON ANOTHER REGULATED MARKET | | | | |
| GS CALTEX 5.375% 07/08/2028 | 690,000 | USD | 922,060 | 0.43 | BONDS | | | | |
| HYUNDAI CAPITAL SERVICES 4.5% 29/09/2025 | 2,000,000 | SGD | 2,005,852 | 0.92 | CHINA | | | | |
| KB CAPITAL 1.5% 28/10/2025 | 600,000 | USD | 740,485 | 0.34 | ALIBABA GROUP 3.15% 09/02/2051 | 800,000 | USD | 622,559 | 0.29 |
| KODIT GLOBAL 4.954% 25/05/2026 | 570,000 | USD | 763,316 | 0.35 | HONG KONG | | | | |
| KOOKMIN BANK 2.5% 04/11/2030 | 692,000 | USD | 746,057 | 0.35 | AIA GROUP 4.95% 04/04/2033 | 359,000 | USD | 465,831 | 0.22 |
| KOREA EXPRESSWAY 5% 07/11/2024 | 2,000,000 | SGD | 2,020,599 | 0.93 | STUDIO CITY 7% 15/02/2027 | 305,000 | USD | 394,736 | 0.18 |
| LG ENERGY SOLUTION 5.75% 25/09/2028 | 511,000 | USD | 694,087 | 0.32 | INDIA | | | | |
| POSCO 5.875% 17/01/2033 | 200,000 | USD | 272,917 | 0.13 | JSW HYDRO ENERGY 4.125% 18/05/2031 | 275,000 | USD | 262,819 | 0.12 |
| SHINHAN BANK 4% 23/04/2029 | 1,000,000 | USD | 1,221,600 | 0.57 | RELIANCE INDUSTRIES 2.875% 12/01/2032 | 250,000 | USD | 272,630 | 0.13 |
| SK BROADBAND 4.875% 28/06/2028 | 228,000 | USD | 302,624 | 0.14 | SHRIRAM TRANSPORT FINANCE 4.4% 13/03/2024 | 957,000 | USD | 1,288,225 | 0.59 |
| SK ON 5.375% 11/05/2026 | 200,000 | USD | 270,883 | 0.13 | INDONESIA | | | | |
| | | | 9,960,480 | 4.61 | FREEPORT INDONESIA 4.763% 14/04/2027 | 200,000 | USD | 259,978 | 0.12 |
| THAILAND | | | | | FREEPORT INDONESIA 5.315% 14/04/2032 | 533,000 | USD | 657,953 | 0.31 |
| BANGKOK BANK 3.733% VRN 25/09/2034 | 1,500,000 | USD | 1,712,628 | 0.79 | FREEPORT INDONESIA 6.2% 14/04/2052 | 400,000 | USD | 459,539 | 0.21 |
| KASIKORN BANK 3.343% VRN 02/10/2031 | 800,000 | USD | 974,543 | 0.45 | IRELAND | | | | |
| MINOR INTERNATIONAL 2.7% VRN PERP | 800,000 | USD | 995,116 | 0.46 | SMBC AVIATION CAPITAL FINANCE 5.7% 25/07/2033 | 1,047,000 | USD | 1,334,155 | 0.62 |
| THAIOIL TREASURY CENTER 2.5% 18/06/2030 | 337,000 | USD | 360,882 | 0.17 | MACAU | | | | |
| THAIOIL TREASURY CENTER 3.75% 18/06/2050 | 277,000 | USD | 229,808 | 0.11 | MGM CHINA HOLDINGS 5.25% 18/06/2025 | 200,000 | USD | 262,584 | 0.12 |
| | | | 4,272,977 | 1.98 | SANDS CHINA 5.4% 08/08/2028 | 500,000 | USD | 642,633 | 0.30 |
| UNITED STATES | | | | | MAURITIUS | | | | |
| BOC AVIATION 4.875% 03/05/2033 | 321,000 | USD | 403,444 | 0.19 | CA MAGNUM HOLDINGS 5.375% 31/10/2026 | 528,000 | USD | 640,490 | 0.29 |
| HYUNDAI CAPITAL AMERICA 5.8% 26/06/2025 | 332,000 | USD | 451,652 | 0.21 | INDIA CLEAN ENERGY HOLDINGS 4.5% 18/04/2027 | 200,000 | USD | 227,599 | 0.11 |
| PERIAMA HOLDINGS 5.95% 19/04/2026 | 600,000 | USD | 778,926 | 0.36 | NETWORK 5.65% VRN PERP | 200,000 | USD | 265,399 | 0.12 |
| US (GOVT) 4.125% 15/08/2053 | 2,500,000 | USD | 3,112,880 | 1.44 | SINGAPORE | | | | |
| US (GOVT) 4.375% 15/08/2043 | 2,500,000 | USD | 3,198,453 | 1.48 | CONTINUUM ENERGY LEVANTER 4.5% 09/02/2027 | 491,000 | USD | 561,141 | 0.26 |
| | | | 7,945,355 | 3.68 | COSL SINGAPORE CAPITAL 4.5% 30/07/2025 | 200,000 | USD | 266,467 | 0.12 |
| TOTAL BONDS | | | 193,882,080 | 89.76 | SINGAPORE | | | | |
| TOTAL TRANSFERABLE SECURITIES ADMITTED TO AN OFFICIAL STOCK EXCHANGE LISTING | | | 193,882,080 | 89.76 | | | | 827,608 | 0.38 |

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

Portfolio of Investments and Other Net Assets

as at 30 September 2023

Singapore Dollar Income Bond (continued)
Statement of investments as at 30 September 2023
(expressed in SGD)

| Description | Quantity/ Face value | Currency | Evaluation | % net assets |
|---|----------------------------|----------|--------------------|-----------------|
| UNITED ARAB EMIRATES | | | | |
| FIRST ABU DHABI BANK 6.32% VRN 04/04/2034 | 1,041,000 | USD | 1,421,005 | 0.66 |
| | | | 1,421,005 | 0.66 |
| UNITED STATES | | | | |
| HYUNDAI CAPITAL AMERICA 2.1% 15/09/2028 | 673,000 | USD | 762,499 | 0.35 |
| TSMC ARIZONA 4.5% 22/04/2052 | 400,000 | USD | 468,167 | 0.22 |
| | | | 1,230,666 | 0.57 |
| TOTAL BONDS | | | 11,536,409 | 5.34 |
| TOTAL TRANSFERABLE SECURITIES TRADED ON ANOTHER REGULATED MARKET | | | 11,536,409 | 5.34 |
| COLLECTIVE INVESTMENT SCHEMES | | | | |
| IRELAND | | | | |
| HSBC GLOBAL LIQUIDITY FUND | 292,154 | USD | 398,762 | 0.18 |
| | | | 398,762 | 0.18 |
| TOTAL COLLECTIVE INVESTMENT SCHEMES | | | 398,762 | 0.18 |
| OTHER TRANSFERABLE SECURITIES | | | | |
| BONDS | | | | |
| SINGAPORE | | | | |
| BOC AVIATION 3.93% 11/05/2025 | 6,000,000 | SGD | 5,962,432 | 2.76 |
| SMRT CAPITAL 3.22% 20/04/2028 | 2,000,000 | SGD | 1,944,100 | 0.90 |
| | | | 7,906,532 | 3.66 |
| TOTAL BONDS | | | 7,906,532 | 3.66 |
| TOTAL OTHER TRANSFERABLE SECURITIES | | | 7,906,532 | 3.66 |
| TOTAL INVESTMENTS | | | 213,723,783 | 98.94 |
| OTHER NET ASSETS | | | 2,294,604 | 1.06 |
| TOTAL NET ASSETS | | | 216,018,387 | 100.00 |

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

Portfolio of Investments and Other Net Assets

as at 30 September 2023

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

| Description | Quantity/ Face value | Currency | Evaluation | % net assets | Description | Quantity/ Face value | Currency | Evaluation | % net assets |
|---|----------------------------|----------|------------|-----------------|-------------------------------|----------------------------|----------|------------|-----------------|
| INVESTMENTS | | | | | STANDARD CHARTERED FRN | | | | |
| TRANSFERABLE SECURITIES ADMITTED TO AN OFFICIAL STOCK EXCHANGE LISTING | | | | | 30/03/2026 | | | | |
| | | | | | 1,605,000 USD 1,614,463 0.21 | | | | |
| | | | | | VODAFONE GROUP 4.125% | | | | |
| | | | | | 30/05/2025 | | | | |
| | | | | | 4,500,000 USD 4,389,499 0.58 | | | | |
| | | | | | 24,991,890 3.28 | | | | |
| SHARES | | | | | IRELAND | | | | |
| UNITED STATES | | | | | APTIV 2.396% 18/02/2025 | | | | |
| BABCOCK AND WILCOX | | | | | 500,000 USD 475,791 0.06 | | | | |
| ENTERCOM RIGHT | | | | | 2,000,000 USD 1,983,603 0.26 | | | | |
| | | | | | BANK OF IRELAND GROUP | | | | |
| | | | | | 4.5% 25/11/2023 | | | | |
| | | | | | 4,885,000 USD 4,869,147 0.64 | | | | |
| | | | | | JOHNSON CONTROLS | | | | |
| | | | | | INTERNATIONAL 3.625% | | | | |
| TOTAL SHARES | | | | | 02/07/2024 | | | | |
| | | | | | 3,000,000 USD 2,948,507 0.39 | | | | |
| | | | | | 8,293,445 1.09 | | | | |
| BONDS | | | | | JAPAN | | | | |
| CANADA | | | | | MITSUBISHI UFJ | | | | |
| BANK OF MONTREAL 5.92% | | | | | FINANCIAL GROUP FRN | | | | |
| 25/09/2025 | | | | | 12/09/2025 | | | | |
| 2,000,000 USD 1,998,789 0.26 | | | | | 4,000,000 USD 4,019,158 0.53 | | | | |
| CANADIAN IMPERIAL BANK OF | | | | | MITSUBISHI UFJ | | | | |
| COMMERCE FRN 18/10/2024 | | | | | FINANCIAL GROUP FRN | | | | |
| 2,000,000 USD 1,994,442 0.26 | | | | | 17/04/2026 | | | | |
| NUTRIEN 5.9% 07/11/2024 | | | | | 3,000,000 USD 3,021,533 0.40 | | | | |
| 5,000,000 USD 4,988,290 0.67 | | | | | SUMITOMO MITSUI TRUST | | | | |
| ROYAL BANK OF CANADA | | | | | BANK FRN 09/03/2026 | | | | |
| FRN 19/01/2024 | | | | | 3,000,000 USD 3,012,626 0.40 | | | | |
| 1,000,000 USD 999,391 0.13 | | | | | SUMITOMO MITSUI TRUST | | | | |
| ROYAL BANK OF CANADA | | | | | BANK FRN 14/09/2026 | | | | |
| 4.95% 25/04/2025 | | | | | 2,000,000 USD 2,011,322 0.26 | | | | |
| 1,290,000 USD 1,271,382 0.17 | | | | | SUMITOMO MITSUI | | | | |
| ROYAL BANK OF CANADA | | | | | FINANCIAL GROUP FRN | | | | |
| 5.66% 25/10/2024 | | | | | 13/07/2026 | | | | |
| 1,000,000 USD 997,653 0.13 | | | | | 4,000,000 USD 4,024,663 0.53 | | | | |
| TORONTODOMINION BANK | | | | | 16,089,302 2.12 | | | | |
| FRN 17/07/2026 | | | | | | | | | |
| 3,000,000 USD 3,000,562 0.39 | | | | | NETHERLANDS | | | | |
| 15,250,509 2.01 | | | | | COOPERATIEVE RABOBANK | | | | |
| | | | | | FRN 12/01/2024 | | | | |
| | | | | | 1,000,000 USD 999,611 0.13 | | | | |
| | | | | | ING GROEP 4.1% 02/10/2023 | | | | |
| | | | | | 231,000 USD 231,000 0.03 | | | | |
| | | | | | ING GROEP 3.55% | | | | |
| | | | | | 09/04/2024 | | | | |
| | | | | | 1,000,000 USD 987,967 0.13 | | | | |
| | | | | | ING GROEP FRN 02/10/2023 | | | | |
| | | | | | 1,250,000 USD 1,250,000 0.16 | | | | |
| | | | | | ING GROEP FRN 28/03/2026 | | | | |
| | | | | | 2,000,000 USD 2,018,286 0.27 | | | | |
| | | | | | SHELL INTERNATIONAL | | | | |
| | | | | | FINANCE FRN 13/11/2023 | | | | |
| | | | | | 211,000 USD 211,188 0.03 | | | | |
| | | | | | 5,698,052 0.75 | | | | |
| GERMANY | | | | | SINGAPORE | | | | |
| DEUTSCHE BANK 2.625% | | | | | DBS GROUP HOLDINGS | | | | |
| 16/12/2024 | | | | | 5.479% 12/09/2025 | | | | |
| 1,000,000 GBP 1,161,542 0.15 | | | | | 2,000,000 USD 2,006,929 0.26 | | | | |
| 1,161,542 0.15 | | | | | DBS GROUP HOLDINGS FRN | | | | |
| | | | | | 22/11/2024 | | | | |
| | | | | | 7,595,000 USD 7,574,317 1.00 | | | | |
| | | | | | DBS GROUP HOLDINGS FRN | | | | |
| | | | | | 12/09/2025 | | | | |
| | | | | | 2,000,000 USD 2,001,315 0.26 | | | | |
| | | | | | PFIZER INVESTMENT | | | | |
| | | | | | ENTERPRISES 4.65% | | | | |
| | | | | | 19/05/2025 | | | | |
| | | | | | 2,000,000 USD 1,972,571 0.26 | | | | |
| | | | | | 13,555,132 1.78 | | | | |
| GREAT BRITAIN | | | | | | | | | |
| BARCLAYS 1.007% | | | | | | | | | |
| 10/12/2024 | | | | | | | | | |
| 3,000,000 USD 2,968,262 0.39 | | | | | | | | | |
| BP CAPITAL MARKETS PLC | | | | | | | | | |
| 1.876% 07/04/2024 | | | | | | | | | |
| 1,000,000 EUR 1,046,378 0.14 | | | | | | | | | |
| GLAXOSMITHKLINE 1.375% | | | | | | | | | |
| 02/12/2024 | | | | | | | | | |
| 2,000,000 EUR 2,060,227 0.27 | | | | | | | | | |
| LLOYDS BANKING GROUP | | | | | | | | | |
| 2.25% 16/10/2024 | | | | | | | | | |
| 226,000 GBP 265,521 0.03 | | | | | | | | | |
| RECKITT BENCKISER | | | | | | | | | |
| TREASURY SERVICES 2.75% | | | | | | | | | |
| 26/06/2024 | | | | | | | | | |
| 11,950,000 USD 11,684,305 1.53 | | | | | | | | | |
| 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 | | | | | MERCEDSBENZ FINANCE NORTH AMERICA 5.5% | | | | |
| SWEDBANK FRN 15/06/2026 | 4,000,000 | USD | 4,041,965 | 0.53 | 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 LIQUEFACTION 5.75% | | | | |
| AMERICAN EXPRESS FRN 04/11/2026 | 599,000 | USD | 594,482 | 0.08 | 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 | | | | 173,272,436 | 22.78 |
| BANK OF AMERICA CORP FRN 05/02/2026 | 2,909,000 | USD | 2,922,108 | 0.38 | TOTAL BONDS | | | | |
| BANK OF AMERICA CORP FRN 15/09/2026 | 1,239,000 | USD | 1,224,381 | 0.16 | ASSET BACKED SECURITIES | | | | |
| CELANESE US HOLDINGS 5.9% 05/07/2024 | 5,000,000 | USD | 4,986,949 | 0.66 | UNITED STATES | | | | |
| CITIGROUP 2.375% 22/05/2024 | 1,000,000 | EUR | 1,047,236 | 0.14 | AMERICAN HOMES 3.678% 17/12/2036 | 1,617,000 | USD | 1,314,700 | 0.17 |
| CITIGROUP 2.75% 24/01/2024 | 3,000,000 | GBP | 3,626,314 | 0.48 | AMERICAN HOMES 3.732% 17/10/2052 | 2,707,000 | USD | 2,227,990 | 0.30 |
| CITIGROUP FRN 24/05/2025 | 3,000,000 | USD | 3,010,527 | 0.40 | | | | 3,542,690 | 0.47 |
| CNH INDUSTRIAL CAPITAL 3.95% 23/05/2025 | 1,835,000 | USD | 1,780,398 | 0.23 | | | | 3,542,690 | 0.47 |
| DUPONT DE NEMOURS 4.493% 15/11/2025 | 1,000,000 | USD | 976,702 | 0.13 | TOTAL ASSET BACKED SECURITIES | | | | |
| EL PASO PIPELINE 4.3% 01/05/2024 | 1,000,000 | USD | 990,316 | 0.13 | TOTAL TRANSFERABLE SECURITIES | | | | |
| EXXON MOBIL 0.142% 26/06/2024 | 2,000,000 | EUR | 2,058,628 | 0.27 | ADMITTED TO AN OFFICIAL STOCK EXCHANGE LISTING | | | | |
| FEDERAL NATIONAL MORTGAGE ASSOCIATION- 0.625% 22/04/2025 | 4,000,000 | USD | 3,724,946 | 0.49 | 178,798,729 23.51 | | | | |
| HEWLETT PACKARD ENTERPRISE 5.9% 01/10/2024 | 7,000,000 | USD | 6,995,083 | 0.91 | TRANSFERABLE SECURITIES TRADED ON ANOTHER REGULATED MARKET | | | | |
| | | | | | BONDS | | | | |
| | | | | | AUSTRALIA | | | | |
| | | | | | AUSTRALIA NEW ZEALAND BANKING 4.675% 15/06/2026 | 4,000,000 | USD | 3,933,998 | 0.52 |
| | | | | | AUSTRALIA NEW ZEALAND BANKING 5.375% 03/07/2025 | 1,400,000 | USD | 1,395,116 | 0.18 |

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

Portfolio of Investments and Other Net Assets

as at 30 September 2023

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

| Description | Quantity/ Face value | Currency | Evaluation | % net assets | Description | Quantity/ Face value | Currency | Evaluation | % net assets |
|--|----------------------------|----------|-------------------|-----------------|---|----------------------------|----------|-------------------|-----------------|
| AUSTRALIA NEW ZEALAND BANKING 5.671% 03/10/2025 | 3,000,000 | USD | 3,003,403 | 0.39 | CANADIAN IMPERIAL BANK OF COMMERCE 5.144% | | | | |
| 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% | | | | | FRANCE | | | | |
| 08/03/2024 | 2,000,000 | USD | 1,967,859 | 0.26 | BANQUE FEDERATIVE DU CREDIT MUTUEL 0.65% | | | | |
| BANK OF MONTREAL FRN 08/03/2024 | 2,500,000 | USD | 2,502,107 | 0.33 | 27/02/24 | 3,000,000 | USD | 2,937,339 | 0.39 |
| BANK OF MONTREAL FRN 25/09/2025 | 2,000,000 | USD | 1,999,807 | 0.26 | BANQUE FEDERATIVE DU CREDIT MUTUEL FRN 04/02/2025 | 1,000,000 | USD | 993,319 | 0.13 |
| BANK OF MONTREAL FRN 05/06/2026 | 5,000,000 | USD | 5,042,201 | 0.67 | BANQUE FEDERATIVE DU CREDIT MUTUEL FRN 13/07/2026 | 7,000,000 | USD | 7,027,517 | 0.93 |
| BANK OF NOVA SCOTIA 2.44% 11/03/2024 | 2,000,000 | USD | 1,971,050 | 0.26 | BNP PARIBAS 3.8% | | | | |
| BANK OF NOVA SCOTIA FRN 11/03/2024 | 5,000,000 | USD | 5,010,302 | 0.66 | 10/01/2024 | 5,000,000 | USD | 4,968,579 | 0.65 |
| BANK OF NOVA SCOTIA FRN 11/04/2025 | 1,000,000 | USD | 999,755 | 0.13 | BPCE 4.625% 11/07/2024 | 1,250,000 | USD | 1,227,721 | 0.16 |
| BANK OF NOVA SCOTIA FRN 02/03/2026 | 1,000,000 | USD | 989,631 | 0.13 | CREDIT AGRICOLE 3.25% | | | | |
| BANK OF NOVA SCOTIA FRN 15/09/2026 | 1,000,000 | USD | 985,999 | 0.13 | 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 08/11/2023 | 5,000,000 | USD | 5,001,852 | 0.66 | SHINHAN BANK 3.875% 05/11/2023 | 1,400,000 | USD | 1,397,207 | 0.18 |
| | | | 5,001,852 | 0.66 | | | | 1,397,207 | 0.18 |
| GREAT BRITAIN | | | | | SWEDEN | | | | |
| BARCLAYS 3.125% 17/01/2024 | 3,000,000 | GBP | 3,629,832 | 0.48 | SWEDBANK FRN 04/04/2025 | 1,000,000 | USD | 1,001,764 | 0.13 |
| BARCLAYS 3.65% 16/03/2025 | 1,000,000 | USD | 963,351 | 0.13 | | | | 1,001,764 | 0.13 |
| BRITISH TELECOMMUNICATIONS 4.5% 04/12/2023 | 6,000,000 | USD | 5,984,671 | 0.78 | SWITZERLAND | | | | |
| COCACOLA EUROPEAN PARTNERS 0.8% 03/05/2024 | 4,000,000 | USD | 3,882,851 | 0.51 | CREDIT SUISSE FRN 02/02/2024 | 2,920,000 | USD | 2,916,044 | 0.38 |
| STANDARD CHARTERED FRN 06/07/2027 | 1,000,000 | USD | 1,008,046 | 0.13 | UBS AGLONDON 5.8% 11/09/2025 | 3,000,000 | USD | 2,990,770 | 0.39 |
| | | | 15,468,751 | 2.03 | UBS AGLONDON FRN 11/09/2025 | 3,000,000 | USD | 3,002,032 | 0.40 |
| IRELAND | | | | | UNITED STATES | | | | |
| AERCAP IRELAND CAPITAL 1.15% 29/10/2023 | 3,000,000 | USD | 2,988,662 | 0.40 | AMERICAN EXPRESS FRN 04/03/2025 | 1,000,000 | USD | 1,002,939 | 0.13 |
| AERCAP IRELAND CAPITAL DAC 1.65% 29/10/2024 | 2,000,000 | USD | 1,904,764 | 0.25 | AMERICAN HONDA FINANCE FRN 12/01/2024 | 4,000,000 | USD | 4,001,664 | 0.53 |
| AERCAP IRELAND CAPITAL DAC FRN 29/09/2023 | 1,000,000 | USD | 1,000,000 | 0.13 | AT&T FRN 12/06/2024 | 6,149,000 | USD | 6,182,790 | 0.81 |
| | | | 5,893,426 | 0.78 | ATHENE GLOBAL FUNDING 2.514% 08/03/2024 | 900,000 | USD | 884,013 | 0.12 |
| NETHERLANDS | | | | | ATHENE GLOBAL FUNDING FRN 24/05/2024 | | | | |
| COOPERATIEVE RABOBANK 2.625% 22/07/2024 | 1,000,000 | USD | 974,057 | 0.13 | AVERY DENNISON 0.85% 15/08/2024 | 3,000,000 | USD | 2,870,606 | 0.38 |
| COOPERATIEVE RABOBANK 5.5% 18/07/2025 | 2,000,000 | USD | 1,992,659 | 0.26 | AVIATION CAPITAL GROUP 4.375% 30/01/24 | 1,213,000 | USD | 1,202,958 | 0.16 |
| COOPERATIEVE RABOBANK FRN 10/01/2025 | 4,000,000 | USD | 3,991,137 | 0.52 | AVIATION CAPITAL GROUP 5.5% 15/12/2024 | 1,000,000 | USD | 983,825 | 0.13 |
| COOPERATIEVE RABOBANK FRN 18/07/2025 | 5,000,000 | USD | 5,007,838 | 0.67 | BANK OF AMERICA 4% 22/01/2025 | 2,000,000 | USD | 1,946,458 | 0.26 |
| COOPERATIEVE RABOBANK UANY FRN 05/10/2026 | 2,000,000 | USD | 2,000,894 | 0.26 | BANK OF AMERICA FRN 04/02/2025 | 2,000,000 | USD | 1,996,851 | 0.26 |
| EDP FINANCE 3.625% 15/07/2024 | 2,000,000 | USD | 1,960,065 | 0.26 | BANK OF NEW YORK MELLON 5.224% VRN 21/11/2025 | 2,270,000 | USD | 2,252,118 | 0.30 |
| ENEL FINANCE INTERNATIONAL 4.25% 15/06/2025 | 3,000,000 | USD | 2,918,748 | 0.38 | BANK OF NEW YORK MELLON FRN 25/10/2024 | 3,000,000 | USD | 2,989,522 | 0.39 |
| NXP BV NXP FUNDING 2.7% 01/05/2025 | 1,000,000 | USD | 949,970 | 0.12 | BAXTER INTERNATIONAL 0.868% 01/12/2023 | 2,125,000 | USD | 2,107,791 | 0.28 |
| SABIC CAPITAL 4% 10/10/2023 | 3,500,000 | USD | 3,496,111 | 0.46 | BAXTER INTERNATIONAL 1.322% 29/11/2024 | 4,000,000 | USD | 3,787,798 | 0.50 |
| | | | 23,291,479 | 3.06 | CAPITAL ONE FINANCIAL 4.166% VRN 09/05/2025 | 6,955,000 | USD | 6,823,117 | 0.90 |
| NEW ZEALAND | | | | | CAPITAL ONE FINANCIAL FRN 06/12/2024 | | | | |
| ANZ NEW ZEALAND INTL LTDLONDON FRN 18/02/2025 | 1,900,000 | USD | 1,898,082 | 0.25 | CELANESE US HOLDINGS 3.5% 08/05/2024 | 1,000,000 | USD | 984,200 | 0.13 |
| | | | 1,898,082 | 0.25 | | | | | |
| NORWAY | | | | | | | | | |
| DNB BANK FRN 28/03/2025 | 1,000,000 | USD | 1,000,776 | 0.13 | | | | | |
| EQUINOR 2.875% 06/04/2025 | 2,000,000 | USD | 1,926,736 | 0.26 | | | | | |
| | | | 2,927,512 | 0.39 | | | | | |

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

Portfolio of Investments and Other Net Assets

as at 30 September 2023

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

| Description | Quantity/ Face value | Currency | Evaluation | % net assets | Description | Quantity/ Face value | Currency | Evaluation | % net assets |
|--|----------------------------|----------|------------|-----------------|---|----------------------------|----------|------------|-----------------|
| CHENIERE CORPUS CHRISTI HOLDINGS 5.875% 31/03/2025 | 1,000,000 | USD | 993,738 | 0.13 | JACKSON FINANCIAL 1.125% 22/11/2023 | 8,615,000 | USD | 8,547,981 | 1.12 |
| CITIBANK 5.864% 29/09/2025 | 2,000,000 | USD | 2,002,794 | 0.26 | JPMORGAN CHASE 0.969% VRN 23/06/2025 | 3,000,000 | USD | 2,879,997 | 0.38 |
| CITIBANK FRN 29/09/2025 | 3,000,000 | USD | 3,004,045 | 0.40 | JPMORGAN CHASE 3.22% VRN 01/03/2025 | 2,000,000 | USD | 1,974,081 | 0.26 |
| CITIGROUP 0.776% VRN 30/10/2024 | 2,000,000 | USD | 1,990,839 | 0.26 | JPMORGAN CHASE & CO 4.023% VRN 05/12/2024 | 4,000,000 | USD | 3,983,932 | 0.52 |
| COMCAST 3.7% 15/04/2024 | 1,000,000 | USD | 989,353 | 0.13 | KENVUE 5.5% 22/03/2025 | 665,000 | USD | 663,817 | 0.09 |
| COMCAST FRN 15/04/2024 | 1,000,000 | USD | 1,002,853 | 0.13 | KINDER MORGAN ENERGY PARTNERS 4.15% 01/02/2024 | 3,000,000 | USD | 2,981,677 | 0.39 |
| COREBRIDGE FINANCIAL 3.5% 04/04/2025 | 1,000,000 | USD | 960,588 | 0.13 | LYONDELLBASELL INDUSTRIES 5.75% 15/04/2024 | 2,000,000 | USD | 1,994,487 | 0.26 |
| DAIMLER TRUCKS FINANCE NORTH AMERICA 5.2% 17/01/2025 | 165,000 | USD | 163,473 | 0.02 | MASSMUTUAL GLOBAL FUNDING FRN 10/07/2026 | 8,000,000 | USD | 8,023,823 | 1.06 |
| DAIMLER TRUCK FINANCE NORTH AMERICA 5.6% 08/08/2025 | 2,000,000 | USD | 1,990,336 | 0.26 | MERCEDESBEZ FINANCE NORTH AMERICA 4.95% 30/03/2025 | 500,000 | USD | 495,854 | 0.07 |
| DAIMLER TRUCKS FINANCE NORTH AMERICA FRN 14/12/2023 | 7,000,000 | USD | 6,998,385 | 0.92 | MERCEDESBEZ FINANCE NORTH AMERICA 5.375% 01/08/2025 | 2,000,000 | USD | 1,992,247 | 0.26 |
| DAIMLER TRUCKS FINANCE NORTH AMERICA FRN 05/04/2024 | 5,000,000 | USD | 5,006,100 | 0.66 | MERCEDESBEZ FINANCE NORTH AMERICA FRN 30/03/2025 | 3,000,000 | USD | 3,017,893 | 0.40 |
| DELL INTERNATIONAL 4% 15/07/2024 | 1,000,000 | USD | 985,033 | 0.13 | MERCEDESBEZ FINANCE NORTH AMERICA FRN 01/08/2025 | 4,000,000 | USD | 4,001,600 | 0.53 |
| DELL INTERNATIONAL 5.85% 15/07/2025 | 3,000,000 | USD | 2,997,802 | 0.39 | METROPOLITAN LIFE GLOBAL FUNDING 2.8% 21/03/2025 | 1,430,000 | USD | 1,370,597 | 0.18 |
| DUPONT DE NEMOURS FRN 15/11/2023 | 3,000,000 | USD | 3,002,264 | 0.39 | METROPOLITAN LIFE GLOBAL FUNDING FRN 27/09/2024 | 2,000,000 | USD | 1,996,672 | 0.26 |
| EMD FINANCE 3.25% 19/03/2025 | 5,470,000 | USD | 5,275,450 | 0.69 | METROPOLITAN LIFE GLOBAL FUNDING FRN 21/03/2025 | 2,000,000 | USD | 2,007,443 | 0.26 |
| EQUITABLE FINANCIAL LIFE GLOBAL 0.5% 17/11/2023 | 7,000,000 | USD | 6,956,052 | 0.91 | MILEAGE PLUS HOLDINGS 6.5% 20/06/2027 | 2,000,000 | USD | 1,487,432 | 0.20 |
| FG GLOBAL FUNDING 0.9% 20/09/2024 | 1,000,000 | USD | 945,067 | 0.12 | MORGAN STANLEY 0.529% VRN 25/01/2024 | 5,000,000 | USD | 4,998,991 | 0.66 |
| FOX 3.05% 07/04/2025 | 3,000,000 | USD | 2,879,734 | 0.38 | MORGAN STANLEY BANK 5.479% 16/07/2025 | 630,000 | USD | 628,234 | 0.08 |
| FOX 4.03% 25/01/2024 | 2,000,000 | USD | 1,987,241 | 0.26 | NEW YORK LIFE GLOBAL FUNDING FRN 02/04/2026 | 8,000,000 | USD | 8,020,567 | 1.05 |
| GENERAL MOTORS FINANCIAL FRN 17/11/2023 | 2,000,000 | USD | 2,001,801 | 0.26 | NEXTERA ENERGY CAPITAL HOLDINGS FRN 03/11/2023 | 4,000,000 | USD | 4,002,142 | 0.53 |
| GENERAL MOTORS FINANCIAL FRN 08/03/2024 | 4,000,000 | USD | 4,000,519 | 0.53 | ROCHE HOLDINGS FRN 05/03/2024 | 816,000 | USD | 816,293 | 0.11 |
| GENERAL MOTORS FINANCIAL FRN 15/10/2024 | 3,000,000 | USD | 2,990,160 | 0.39 | ROCHE HOLDINGS FRN 10/03/2025 | 3,000,000 | USD | 3,008,090 | 0.40 |
| GENERAL MOTORS FINANCIAL FRN 07/04/2025 | 2,000,000 | USD | 2,005,681 | 0.26 | SANTANDER HOLDINGS 4.26% VRN 09/06/2025 | 4,000,000 | USD | 3,917,722 | 0.52 |
| GOLDMAN SACHS GROUP 1.217% 06/12/2023 | 1,000,000 | USD | 991,830 | 0.13 | SHERWIN WILLIAMS 4.05% 08/08/2024 | 2,000,000 | USD | 1,970,243 | 0.26 |
| GOLDMAN SACHS GROUP 3% 15/03/2024 | 1,000,000 | USD | 986,822 | 0.13 | | | | | |
| GOLDMAN SACHS GROUP FRN 29/11/2023 | 5,000,000 | USD | 5,010,625 | 0.66 | | | | | |
| GOLDMAN SACHS GROUP FRN 21/10/2024 | 6,000,000 | USD | 5,990,995 | 0.79 | | | | | |

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

Portfolio of Investments and Other Net Assets

as at 30 September 2023

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

| Description | Quantity/ Face value | Currency | Evaluation | % net assets | Description | Quantity/ Face value | Currency | Evaluation | % net assets |
|---|----------------------------|----------|--------------------|-----------------|---|----------------------------|----------|--------------------|-----------------|
| SPRINT 7.125% 15/06/2024 | 2,892,000 | USD | 2,911,502 | 0.38 | KNDL KNSQ MORTGAGE | | | | |
| SPRINT 7.625% 15/02/2025 | 2,000,000 | USD | 2,032,592 | 0.27 | TRUST FRN 15/05/2036 | 6,042,000 | USD | 6,012,918 | 0.79 |
| SPRINT CORP 7.625% 01/03/2026 | 1,000,000 | USD | 1,029,459 | 0.14 | MORGAN STANLEY CAPITAL FRN 15/12/2023 | 3,000,000 | USD | 2,803,820 | 0.37 |
| US (GOVT) FRN 31/10/2023 | 15,000,000 | USD | 15,000,348 | 1.97 | NYT MORTGAGE TRUST FRN 15/11/2035 | 3,810,000 | USD | 3,592,596 | 0.47 |
| VENTAS REALTY 3.5% 15/04/2024 | 1,697,000 | USD | 1,672,149 | 0.22 | | | | 62,717,001 | 8.24 |
| VERIZON COMMUNICATIONS FRN 22/03/2024 | 3,000,000 | USD | 3,002,755 | 0.39 | TOTAL ASSET BACKED SECURITIES | | | 68,774,959 | 9.04 |
| WEA FINANCE 3.75% 17/09/2024 | 500,000 | USD | 479,843 | 0.06 | TOTAL TRANSFERABLE SECURITIES TRADED ON ANOTHER REGULATED MARKET | | | 495,980,238 | 65.23 |
| WELLS FARGO BANK 5.55% 01/08/2025 | 1,000,000 | USD | 997,358 | 0.13 | COLLECTIVE INVESTMENT SCHEMES | | | | |
| WELLS FARGO BANK FRN 01/08/2025 | 3,000,000 | USD | 3,004,642 | 0.40 | LUXEMBOURG | | | | |
| TOTAL BONDS | | | 427,205,279 | 56.19 | HSBC GIF GLOBAL ASSET BACKED BOND "Z" | 294,889 | USD | 48,401,325 | 6.37 |
| ASSET BACKED SECURITIES | | | | | TOTAL COLLECTIVE INVESTMENT SCHEMES | | | 48,401,325 | 6.37 |
| GREAT BRITAIN | | | | | MONEY MARKET INSTRUMENTS | | | | |
| SILVERSTONE MASTER ISSUER FRN 21/01/2070 | 1,500,000 | USD | 1,182,215 | 0.16 | COMMERCIAL PAPER | | | | |
| | | | 1,182,215 | 0.16 | UNITED STATES | | | | |
| IRELAND | | | | | ALIMENTATION COUCHE 0% 05/10/2023 | 1,000,000 | USD | 999,077 | 0.13 |
| INVESCO EURO CLO FRN 15/07/2031 | 2,500,000 | EUR | 2,584,203 | 0.34 | ALIMENTATION COUCHETARD 0% 06/10/2023 | 1,000,000 | USD | 999,035 | 0.13 |
| TAURUS FRN 17/11/2029 | 2,000,000 | GBP | 2,291,540 | 0.30 | CANADIAN NATIONAL 0% 11/10/2023 | 1,000,000 | USD | 998,398 | 0.13 |
| | | | 4,875,743 | 0.64 | CANADIAN NATIONAL 0% 12/10/2023 | 1,000,000 | USD | 998,135 | 0.13 |
| UNITED STATES | | | | | CNH INDUSTRIAL CAPITAL 0% 03/11/2023 | 1,000,000 | USD | 994,556 | 0.13 |
| AMMC CLO FRN 26/05/2031 | 2,750,000 | USD | 2,480,647 | 0.33 | DIAGEO CAPITAL 0% 23/10/2023 | 2,000,000 | USD | 1,992,938 | 0.26 |
| BX TRUST FRN 15/11/2032 | 4,475,000 | USD | 844,783 | 0.11 | DIAGEO CAPITAL 0% 24/10/2023 | 1,000,000 | USD | 996,290 | 0.13 |
| CAMB COMMERCIAL FRN 15/12/2037 | 6,000,000 | USD | 5,974,442 | 0.79 | EASTMAN CHEMICAL 0% 02/10/2023 | 1,000,000 | USD | 999,565 | 0.13 |
| CIFC FUNDING FRN 18/07/2031 | 5,000,000 | USD | 4,993,860 | 0.66 | EASTMAN CHEMICAL 0% 05/10/2023 | 1,000,000 | USD | 999,122 | 0.13 |
| CIFC FUNDING FRN 20/04/2032 | 5,000,000 | USD | 4,985,130 | 0.66 | ELECTRICITE DE FRANCE 0% 06/10/2023 | 2,000,000 | USD | 1,997,965 | 0.26 |
| DBCG MORTGAGE TRUST FRN 15/06/2034 | 6,000,000 | USD | 5,938,265 | 0.78 | ENEL FINANCE AMERICA 0% 15/11/2023 | 1,000,000 | USD | 992,689 | 0.13 |
| DBGS BIOD MORTGAGE TRUST FRN 15/05/2035 | 7,830,593 | USD | 7,124,349 | 0.93 | ENGIE DISC 0% 21/11/2023 | 3,000,000 | USD | 2,976,142 | 0.40 |
| GALAXY XX CLO FRN 20/04/2031 | 5,500,000 | USD | 5,409,553 | 0.71 | NEXTERA ENERGY CAPITAL 0% 16/10/2023 | 1,000,000 | USD | 997,668 | 0.13 |
| GALAXY XXIII CLO FRN 24/04/2029 | 6,800,000 | USD | 4,827,584 | 0.63 | NUTRIEN FINLAND 0% 06/10/2023 | 1,000,000 | USD | 998,966 | 0.13 |
| INVITATION HOMES FRN 17/01/2038 | 3,000,000 | USD | 2,991,898 | 0.39 | | | | | |
| INVITATION HOMES TRUST FRN 17/01/2038 | 5,500,000 | USD | 4,737,156 | 0.62 | | | | | |

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

Portfolio of Investments and Other Net Assets

as at 30 September 2023

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

| Description | Quantity/ Face value | Currency | Evaluation | % net assets |
|--|----------------------------|----------|--------------------|-----------------|
| NUTRIEN FINLAND 0% | | | | |
| 16/10/2023 | 1,000,000 | USD | 997,642 | 0.13 |
| PARKERHANNIFIN 0% | | | | |
| 27/11/2023 | 1,530,000 | USD | 1,516,755 | 0.20 |
| V F CORP 0% 13/11/2023 | 1,000,000 | USD | 993,078 | 0.13 |
| WALGREENS BOOTS 0% | | | | |
| 16/11/2023 | 3,000,000 | USD | 2,978,540 | 0.40 |
| | | | 24,426,561 | 3.21 |
| TOTAL COMMERCIAL PAPER | | | 24,426,561 | 3.21 |
| TREASURY BILLS | | | | |
| UNITED STATES | | | | |
| US (GOVT) 0% 03/10/2023 | 4,500,000 | USD | 4,499,342 | 0.59 |
| US (GOVT) 0% 05/10/2023 | 2,500,000 | USD | 2,498,909 | 0.33 |
| | | | 6,998,251 | 0.92 |
| TOTAL TREASURY BILLS | | | 6,998,251 | 0.92 |
| TOTAL MONEY MARKET INSTRUMENTS | | | 31,424,812 | 4.13 |
| OTHER TRANSFERABLE SECURITIES | | | | |
| BONDS | | | | |
| CANADA | | | | |
| BANK OF MONTREAL FRN | | | | |
| 09/07/2024 | 3,000,000 | USD | 2,994,035 | 0.39 |
| | | | 2,994,035 | 0.39 |
| TOTAL BONDS | | | 2,994,035 | 0.39 |
| ASSET BACKED SECURITIES | | | | |
| AUSTRALIA | | | | |
| RESIMAC BASTILLE TRUST | | | | |
| SERIESFRN 09/09/2053 | 4,250,000 | USD | 2,731,793 | 0.36 |
| | | | 2,731,793 | 0.36 |
| CHINA | | | | |
| VENTURE XXVIII CLO FRN | | | | |
| 20/07/2030 | 4,500,000 | USD | 4,032,335 | 0.53 |
| | | | 4,032,335 | 0.53 |
| UNITED STATES | | | | |
| CIFC FUNDING FRN | | | | |
| 17/10/2031 | 1,050,000 | USD | 1,049,468 | 0.14 |
| WORLD OMNI AUTOMOBILE | | | | |
| LEASE 0.42% 15/08/2024 | 250,000 | USD | 73,022 | 0.01 |
| | | | 1,122,490 | 0.15 |
| TOTAL ASSET BACKED SECURITIES | | | 7,886,618 | 1.04 |
| TOTAL OTHER TRANSFERABLE SECURITIES | | | 10,880,653 | 1.43 |
| TOTAL INVESTMENTS | | | 765,485,757 | 100.67 |
| OTHER NET LIABILITIES | | | (5,111,114) | (0.67) |
| TOTAL NET ASSETS | | | 760,374,643 | 100.00 |

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

Portfolio of Investments and Other Net Assets

as at 30 September 2023

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

| Description | Quantity/ Face value | Currency | Evaluation | % net assets | Description | Quantity/ Face value | Currency | Evaluation | % net assets |
|---|----------------------------|----------|------------------|-----------------|---|----------------------------|----------|------------------|-----------------|
| INVESTMENTS | | | | | IRELAND | | | | |
| TRANSFERABLE SECURITIES ADMITTED TO AN OFFICIAL STOCK EXCHANGE LISTING | | | | | AERCAP IRELAND CAPITAL 4.45% 01/10/2025 | | | | |
| | | | | | 280,000 | USD | | 269,880 | 0.12 |
| | | | | | | | | 269,880 | 0.12 |
| BONDS | | | | | NETHERLANDS | | | | |
| CANADA | | | | | AERCAP HOLDINGS 5.875% VRN 10/10/2079 | | | | |
| BANK OF MONTREAL 5.3% 05/06/2026 | 2,850,000 | USD | 2,815,046 | 1.22 | 310,000 | USD | | 301,548 | 0.13 |
| BANK OF NOVA SCOTIA 5.25% 12/06/2028 | 1,730,000 | USD | 1,687,960 | 0.73 | | | | 301,548 | 0.13 |
| CANADIAN IMPERIAL BANK OF COMMERCE 5.001% 28/04/2028 | 920,000 | USD | 885,334 | 0.38 | SPAIN | | | | |
| ROYAL BANK OF CANADA 5.2% 20/07/2026 | 1,000,000 | USD | 988,571 | 0.43 | BANCO SANTANDER 2.706% 27/06/2024 | | | | |
| ROYAL BANK OF CANADA 5.66% 25/10/2024 | 1,000,000 | USD | 997,653 | 0.43 | 800,000 | USD | | 779,852 | 0.34 |
| WASTE CONNECTIONS 2.2% 15/01/2032 | 410,000 | USD | 317,301 | 0.14 | 600,000 | USD | | 576,542 | 0.25 |
| | | | 7,691,865 | 3.33 | | | | 1,356,394 | 0.59 |
| GERMANY | | | | | UNITED STATES | | | | |
| DEUTSCHE BANK 2.129% VRN 24/11/2026 | 565,000 | USD | 511,298 | 0.22 | ALEXANDRIA REAL ESTATE EQUITIES 5.15% 15/04/2053 | | | | |
| DEUTSCHE BANK 3.035% VRN 28/05/2032 | 595,000 | USD | 457,202 | 0.20 | 150,000 | USD | | 125,849 | 0.05 |
| | | | 968,500 | 0.42 | AMERICAN EXPRESS 5.282% VRN 27/07/2029 | | | | |
| GREAT BRITAIN | | | | | 1,500,000 | USD | | 1,464,794 | 0.64 |
| BARCLAYS 6.692% VRN 13/09/2034 | 900,000 | USD | 883,912 | 0.38 | 500,000 | USD | | 484,965 | 0.21 |
| BARCLAYS 7.325% VRN 02/11/2026 | 1,080,000 | USD | 1,097,877 | 0.48 | 595,000 | USD | | 567,167 | 0.25 |
| BP CAPITAL MARKETS 4.375% VRN PERP | 585,000 | USD | 559,612 | 0.24 | 650,000 | USD | | 494,802 | 0.21 |
| DIAGEO CAPITAL 5.2% 24/10/2025 | 1,000,000 | USD | 995,610 | 0.43 | 1,000,000 | USD | | 965,772 | 0.42 |
| NATWEST GROUP 1.642% VRN 14/06/2027 | 480,000 | USD | 424,581 | 0.18 | 2,920,000 | USD | | 2,854,798 | 1.24 |
| NATWEST MARKETS 1.6% 29/09/2026 | 525,000 | USD | 461,886 | 0.20 | 1,140,000 | USD | | 1,114,121 | 0.48 |
| ROYAL BANK OF SCOTLAND 4.269% VRN 22/03/2025 | 370,000 | USD | 366,116 | 0.16 | 138,000 | USD | | 137,441 | 0.06 |
| ROYAL BANK OF SCOTLAND GROUP 3.073% VRN 22/05/2028 | 275,000 | USD | 245,858 | 0.11 | 2,000,000 | USD | | 1,816,129 | 0.79 |
| ROYAL BANK OF SCOTLAND GROUP 3.754% VRN 01/11/2029 | 200,000 | USD | 190,494 | 0.08 | 1,840,000 | USD | | 1,710,654 | 0.74 |
| SANTANDER UK GROUP HOLDINGS 4.796% VRN 15/11/2024 | 1,240,000 | USD | 1,237,775 | 0.55 | 415,000 | USD | | 376,284 | 0.16 |
| STANDARD CHARTERED 1.822% 23/11/2025 | 1,000,000 | USD | 945,556 | 0.41 | 1,520,000 | USD | | 1,422,632 | 0.62 |
| | | | 7,409,277 | 3.22 | 1,100,000 | USD | | 1,072,924 | 0.47 |
| | | | | | 2,500,000 | USD | | 2,375,095 | 1.03 |
| | | | | | 700,000 | USD | | 675,441 | 0.29 |
| | | | | | 185,000 | USD | | 160,045 | 0.07 |
| | | | | | 1,035,000 | USD | | 994,907 | 0.43 |
| | | | | | 435,000 | USD | | 419,596 | 0.18 |
| | | | | | 460,000 | USD | | 428,336 | 0.19 |
| | | | | | 475,000 | USD | | 465,397 | 0.20 |

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

Portfolio of Investments and Other Net Assets

as at 30 September 2023

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

| Description | Quantity/ Face value | Currency | Evaluation | % net assets | Description | Quantity/ Face value | Currency | Evaluation | % net assets |
|---------------------------------------|----------------------------|----------|--------------------|-----------------|---|----------------------------|----------|--------------------|-----------------|
| US (GOVT) 3.375% 15/05/2033 | 8,737,000 | USD | 7,947,257 | 3.45 | GNMA 4.5% TBA 21/10/2043 | 2,160,000 | USD | 2,001,679 | 0.87 |
| US (GOVT) 3.5% 30/04/2030 | 3,000,000 | USD | 2,813,672 | 1.22 | TOTAL ASSET BACKED SECURITIES | | | 29,248,662 | 12.69 |
| US (GOVT) 3.625% 15/05/2026 | 1,600,000 | USD | 1,551,688 | 0.67 | TOTAL TRANSFERABLE SECURITIES | | | 29,248,662 | 12.69 |
| US (GOVT) 3.625% 31/03/2028 | 5,790,000 | USD | 5,557,269 | 2.41 | ADMITTED TO AN OFFICIAL STOCK EXCHANGE LISTING | | | 139,359,583 | 60.48 |
| US (GOVT) 3.625% 31/03/2030 | 8,340,000 | USD | 7,883,580 | 3.42 | TRANSFERABLE SECURITIES TRADED ON ANOTHER REGULATED MARKET | | | | |
| US (GOVT) 3.625% 15/02/2053 | 6,433,000 | USD | 5,347,431 | 2.32 | BONDS | | | | |
| US (GOVT) 3.625% 15/05/2053 | 5,475,000 | USD | 4,556,227 | 1.98 | BELGIUM | | | | |
| US (GOVT) 3.75% 30/06/2030 | 1,300,000 | USD | 1,236,422 | 0.54 | KBC GROUP 6.324% VRN 21/09/2034 | 990,000 | USD | 965,862 | 0.42 |
| US (GOVT) 3.875% 15/08/2033 | 1,698,000 | USD | 1,608,988 | 0.70 | CANADA | | | 965,862 | 0.42 |
| US (GOVT) 3.875% 15/02/2043 | 3,513,000 | USD | 3,072,503 | 1.33 | NATIONAL BANK OF CANADA 3.75% VRN 09/06/2025 | 1,000,000 | USD | 981,315 | 0.42 |
| US (GOVT) 4% 30/06/2028 | 4,837,000 | USD | 4,712,863 | 2.05 | WASTE CONNECTIONS 4.2% 15/01/2033 | 95,000 | USD | 85,161 | 0.04 |
| US (GOVT) 4.125% 30/09/2027 | 155,000 | USD | 151,924 | 0.07 | FRANCE | | | 1,066,476 | 0.46 |
| US (GOVT) 4.125% 31/07/2028 | 10,115,000 | USD | 9,907,565 | 4.30 | BNP PARIBAS SA 2.819% VRN 19/11/2025 | 1,250,000 | USD | 1,200,599 | 0.53 |
| US (GOVT) 4.125% 31/08/2030 | 900,000 | USD | 875,180 | 0.38 | CREDIT AGRICOLE 5.514% 05/07/2033 | 1,095,000 | USD | 1,057,543 | 0.46 |
| US (GOVT) 4.375% 31/08/2028 | 5,950,000 | USD | 5,897,938 | 2.56 | CREDIT AGRICOLE 6.316% VRN 03/10/2029 | 800,000 | USD | 801,836 | 0.35 |
| US (GOVT) 4.625% 15/09/2026 | 3,000,000 | USD | 2,986,641 | 1.30 | SOCIETE GENERALE 6.691% VRN 10/01/2034 | 200,000 | USD | 194,771 | 0.08 |
| US (GOVT) 5% 31/08/2025 | 3,000,000 | USD | 2,994,492 | 1.30 | SOCIETE GENERALE FRN 21/01/2026 | 730,000 | USD | 725,797 | 0.31 |
| WASTE MANAGEMENT 4.875% 15/02/2029 | 2,945,000 | USD | 2,884,668 | 1.25 | GERMANY | | | 3,980,546 | 1.73 |
| TOTAL BONDS | | | 92,113,457 | 39.98 | DEUTSCHE BANK 2.311% VRN 16/11/2027 | 600,000 | USD | 523,291 | 0.23 |
| | | | 110,110,921 | 47.79 | GREAT BRITAIN | | | 523,291 | 0.23 |
| ASSET BACKED SECURITIES | | | | | NATWEST MARKETS 0.8% 12/08/2024 | 350,000 | USD | 334,803 | 0.15 |
| UNITED STATES | | | | | VODAFONE GROUP 3.25% VRN 04/06/2081 | 295,000 | USD | 260,345 | 0.11 |
| FNMA 2.5% TBA 16/10/2027 | 4,910,000 | USD | 4,335,193 | 1.88 | IRELAND | | | 595,148 | 0.26 |
| FNMA 3% TBA 11/10/2042 | 4,590,000 | USD | 3,820,459 | 1.66 | AIB GROUP 6.608% VRN 13/09/2029 | 625,000 | USD | 623,732 | 0.27 |
| FNMA 3.5% TBA 15/10/2048 | 4,050,000 | USD | 3,501,379 | 1.52 | | | | | |
| FNMA 4% TBA 15/10/2039 | 3,060,000 | USD | 2,739,658 | 1.19 | | | | | |
| FNMA 4.5% TBA 01/10/2039 | 2,810,000 | USD | 2,589,408 | 1.12 | | | | | |
| FNMA 5.5% TBA 15/10/2035 | 3,220,000 | USD | 3,121,025 | 1.35 | | | | | |
| GNMA 3.5% TBA 15/10/2041 | 4,310,000 | USD | 3,801,584 | 1.65 | | | | | |
| GNMA 4% TBA 15/10/2039 | 3,690,000 | USD | 3,338,277 | 1.45 | | | | | |

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

Portfolio of Investments and Other Net Assets

as at 30 September 2023

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

| Description | Quantity/ Face value | Currency | Evaluation | % net assets | Description | Quantity/ Face value | Currency | Evaluation | % net assets |
|--|----------------------------|----------|------------------|-----------------|---|----------------------------|----------|-------------------|-----------------|
| AVOLON HOLDINGS FUNDING 2.125% 21/02/2026 | 305,000 | USD | 273,536 | 0.12 | EPR PROPERTIES 3.6% 15/11/2031 | 775,000 | USD | 576,326 | 0.25 |
| AVOLON HOLDINGS FUNDING 3.95% 01/07/2024 | 755,000 | USD | 739,590 | 0.32 | FIVE CORNERS FUNDING TRUST 5.997% 15/02/2053 | 955,000 | USD | 911,682 | 0.40 |
| | | | 1,636,858 | 0.71 | JACKSON FINANCIAL 1.125% 22/11/2023 | 100,000 | USD | 99,222 | 0.04 |
| ITALY | | | | | JACKSON FINANCIAL 3.125% 23/11/2031 | 235,000 | USD | 181,699 | 0.08 |
| INTESA SANPAOLO 4.198% 01/06/2032 | 290,000 | USD | 214,192 | 0.09 | JACKSON FINANCIAL 4% 23/11/2051 | 470,000 | USD | 297,496 | 0.13 |
| INTESA SANPAOLO 6.625% 20/06/2033 | 740,000 | USD | 700,758 | 0.31 | JPMORGAN CHASE 5% VRN PERP | 775,000 | USD | 750,720 | 0.33 |
| | | | 914,950 | 0.40 | KENNAMETAL 2.8% 01/03/2031 | 260,000 | USD | 204,607 | 0.09 |
| UNITED STATES | | | | | KENNAMETAL 4.625% 15/06/2028 | 310,000 | USD | 292,801 | 0.13 |
| AIRCASTLE 5.25% 11/08/2025 | 2,025,000 | USD | 1,973,449 | 0.86 | MERCEDESSENZ FINANCE NORTH AMERICA 5.1% 03/08/2028 | 1,015,000 | USD | 997,677 | 0.43 |
| ARCHERDANIELSMIDLAND 4.5% 15/08/2033 | 1,000,000 | USD | 934,100 | 0.41 | MOHAWK INDUSTRIES 5.85% 18/09/2028 | 640,000 | USD | 638,314 | 0.28 |
| AVIATION CAPITAL GROUP 1.95% 30/01/2026 | 360,000 | USD | 323,684 | 0.14 | SABRA HEALTH CARE 3.9% 15/10/2029 | 565,000 | USD | 470,522 | 0.20 |
| AVIATION CAPITAL GROUP 1.95% 20/09/2026 | 740,000 | USD | 646,866 | 0.28 | SANTANDER HOLDINGS 3.5% 07/06/2024 | 1,475,000 | USD | 1,444,381 | 0.63 |
| AVIATION CAPITAL GROUP 6.375% 15/07/2030 | 955,000 | USD | 927,381 | 0.40 | SYNCHRONY FINANCIAL 2.875% 28/10/2031 | 895,000 | USD | 637,743 | 0.28 |
| BANK OF AMERICA 2.482% VRN 21/09/2036 | 1,050,000 | USD | 767,663 | 0.33 | UNION PACIFIC 5.082% 02/01/2029 | 500,000 | USD | 49,826 | 0.02 |
| BOARDWALK PIPELINES 3.4% 15/02/2031 | 620,000 | USD | 516,755 | 0.22 | US (GOVT) 2% 15/11/2041 | 1,563,000 | USD | 1,020,102 | 0.44 |
| BROADCOM 3.187% 15/11/2036 | 1,027,000 | USD | 741,174 | 0.32 | US (GOVT) 3.25% 15/05/2042 | 7,050,000 | USD | 5,647,711 | 2.45 |
| CAPITAL ONE FINANCIAL 5.817% VRN 01/02/2034 | 330,000 | USD | 299,727 | 0.13 | US (GOVT) 3.375% 15/08/2042 | 2,175,000 | USD | 1,771,945 | 0.77 |
| CENTENE 3% 15/10/2030 | 125,000 | USD | 101,420 | 0.04 | US (GOVT) 3.625% 31/05/2028 | 11,400,000 | USD | 10,939,103 | 4.75 |
| CHARTER COMMUNICATIONS OPERATING 5.125% 01/07/2049 | 1,250,000 | USD | 918,738 | 0.40 | US (GOVT) 3.75% 31/05/2030 | 11,350,000 | USD | 10,798,461 | 4.69 |
| CITIGROUP 4.7% VRN PERP | 325,000 | USD | 295,166 | 0.13 | WARNERMEDIA HOLDINGS 5.05% 15/03/2042 | 370,000 | USD | 288,526 | 0.13 |
| COLUMBIA PIPELINES OPERATING 6.036% 15/11/2033 | 605,000 | USD | 593,161 | 0.26 | WASTE MANAGEMENT 4.15% 15/04/2032 | 510,000 | USD | 465,587 | 0.20 |
| DAE FUNDING 1.55% 01/08/2024 | 465,000 | USD | 445,052 | 0.19 | | | | 51,599,000 | 22.40 |
| DELL INTERNATIONAL 4.9% 01/10/2026 | 1,425,000 | USD | 1,392,053 | 0.60 | TOTAL BONDS | | | 61,282,131 | 26.61 |
| DELL INTERNATIONAL 6.02% 15/06/2026 | 115,000 | USD | 115,478 | 0.05 | ASSET BACKED SECURITIES | | | | |
| ENEL FINANCE AMERICA 2.875% 12/07/2041 | 1,545,000 | USD | 929,599 | 0.40 | UNITED STATES | | | | |
| ENERGY TRANSFER OPERATING 6.25% 15/04/2049 | 390,000 | USD | 360,686 | 0.16 | ASSET BACKED FUNDING 4.18% 25/03/2033 | 2,425,000 | USD | 37,849 | 0.02 |
| ENERGY TRANSFER PARTNERS 5.15% 01/02/2043 | 500,000 | USD | 403,204 | 0.17 | FANNIE 1.5% TBA 15/10/2051 | 2,450,000 | USD | 1,771,370 | 0.77 |
| ENERGY TRANSFER PARTNERS 6% 15/06/2048 | 200,000 | USD | 178,593 | 0.08 | | | | | |
| ENTERPRISE PRODUCTS OPERATING 5.375% VRN 15/02/2078 | 300,000 | USD | 250,600 | 0.11 | | | | | |

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

Portfolio of Investments and Other Net Assets

as at 30 September 2023

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

| Description | Quantity/ Face value | Currency | Evaluation | % net assets |
|---|----------------------------|----------|---------------------|-----------------|
| FNMA 1.5% TBA 15/10/2035 | 5,120,000 | USD | 4,280,151 | 1.86 |
| FNMA 2% TBA 25/02/2029 | 7,450,000 | USD | 6,410,420 | 2.78 |
| FNMA 5% TBA 15/10/2040 | 4,560,000 | USD | 4,318,648 | 1.87 |
| FNMA 6% TBA 15/10/2035 | 2,190,000 | USD | 2,166,902 | 0.94 |
| GNMA 2% TBA 15/10/2051 | 5,400,000 | USD | 4,302,493 | 1.87 |
| GNMA 3% TBA 15/10/2046 | 2,840,000 | USD | 2,426,425 | 1.05 |
| GNMA 5% TBA 21/10/2043 | 1,220,000 | USD | 1,160,575 | 0.50 |
| | | | 26,874,833 | 11.66 |
| TOTAL ASSET BACKED SECURITIES | | | 26,874,833 | 11.66 |
| TOTAL TRANSFERABLE SECURITIES TRADED ON ANOTHER REGULATED MARKET | | | 88,156,964 | 38.27 |
| COLLECTIVE INVESTMENT SCHEMES | | | | |
| IRELAND | | | | |
| HSBC GLOBAL LIQUIDITY FUND | | | | |
| | 1,561,490 | USD | 1,561,490 | 0.68 |
| | | | 1,561,490 | 0.68 |
| LUXEMBOURG | | | | |
| HGIF ASIA HY BOND "ZC" | | | | |
| | - | USD | - | 0.00 |
| HSBC GIF GLOBAL ASSET BACKED BOND "Z" | | | | |
| | 37,567 | USD | 6,165,950 | 2.67 |
| | | | 6,165,950 | 2.67 |
| TOTAL COLLECTIVE INVESTMENT SCHEMES | | | 7,727,440 | 3.35 |
| MONEY MARKET INSTRUMENTS | | | | |
| TREASURY BILLS | | | | |
| UNITED STATES | | | | |
| US (GOVT) 0% 14/12/2023 | | | | |
| | 51,000,000 | USD | 50,451,314 | 21.90 |
| | | | 50,451,314 | 21.90 |
| TOTAL TREASURY BILLS | | | 50,451,314 | 21.90 |
| TOTAL MONEY MARKET INSTRUMENTS | | | 50,451,314 | 21.90 |
| OTHER TRANSFERABLE SECURITIES | | | | |
| ASSET BACKED SECURITIES | | | | |
| UNITED STATES | | | | |
| FNMA 2% TBA 15/10/2050 | | | | |
| | 10,720,000 | USD | 8,216,290 | 3.56 |
| FNMA 2.5% TBA 10/10/2049 | | | | |
| | 9,420,000 | USD | 7,532,317 | 3.27 |
| GNMA 2.5% TBA 20/08/2043 | | | | |
| | 2,010,000 | USD | 1,656,208 | 0.72 |
| | | | 17,404,815 | 7.55 |
| TOTAL ASSET BACKED SECURITIES | | | 17,404,815 | 7.55 |
| TOTAL OTHER TRANSFERABLE SECURITIES | | | 17,404,815 | 7.55 |
| TOTAL INVESTMENTS | | | 303,100,116 | 131.55 |
| OTHER NET LIABILITIES | | | (72,686,787) | (31.55) |
| TOTAL NET ASSETS | | | 230,413,329 | 100.00 |

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

Portfolio of Investments and Other Net Assets

as at 30 September 2023

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

| Description | Quantity/ Face value | Currency | Evaluation | % net assets | Description | Quantity/ Face value | Currency | Evaluation | % net assets |
|---|----------------------------|----------|----------------|-----------------|--|----------------------------|----------|------------|-----------------|
| INVESTMENTS | | | | | GOODYEAR TIRE RUBBER | | | | |
| TRANSFERABLE SECURITIES ADMITTED TO AN OFFICIAL STOCK EXCHANGE LISTING | | | | | 5% 15/07/2029 | | | | |
| BONDS | | | | | 164,000 USD 141,788 0.32 | | | | |
| CANADA | | | | | OCCIDENTAL PETROLEUM | | | | |
| BOMBARDIER 7.125% | 125,000 | USD | 121,461 | 0.28 | 8.875% 15/07/2030 | | | | |
| 15/06/2026 | | | | | 336,000 USD 378,024 0.86 | | | | |
| BOMBARDIER 7.875% | 125,000 | USD | 122,477 | 0.28 | ONEMAIN FINANCE 9% | | | | |
| 15/04/2027 | | | 243,938 | 0.56 | 15/01/2029 | | | | |
| CHINA | | | | | 84,000 USD 83,734 0.19 | | | | |
| WYNN MACAU 5.5% | 200,000 | USD | 178,568 | 0.41 | SOUTHWESTERN ENERGY | | | | |
| 01/10/2027 | | | 178,568 | 0.41 | 5.375% 15/03/2030 | | | | |
| IRELAND | | | | | 389,000 USD 355,371 0.81 | | | | |
| VIRGIN MEDIA VENDOR FINANCING | | | | | SPRINGLEAF FINANCE | | | | |
| NOTES 5% 15/07/2028 | 300,000 | USD | 259,301 | 0.59 | 5.375% 15/11/2029 | | | | |
| | | | 259,301 | 0.59 | SPRINGLEAF FINANCE | | | | |
| NETHERLANDS | | | | | 6.125% 15/03/2024 | | | | |
| AERCAP HOLDINGS 5.875% | 150,000 | USD | 145,910 | 0.33 | SPRINT CAPITAL 6.875% | | | | |
| VRN 10/10/2079 | | | | | 15/11/2028 | | | | |
| TRIVIUM PACKAGING | 200,000 | USD | 186,902 | 0.43 | SYNCHRONY FINANCIAL | | | | |
| FINANCE 5.5% 15/08/2026 | | | 332,812 | 0.76 | 4.375% 19/03/2024 | | | | |
| SWITZERLAND | | | | | UNITED RENTALS NORTH | | | | |
| CREDIT SUISSE 3.625% | 250,000 | USD | 243,383 | 0.55 | AMERICA 3.75% 15/01/2032 | | | | |
| 09/09/2024 | | | 243,383 | 0.55 | AMERICA 4% 15/07/2030 | | | | |
| UNITED STATES | | | | | 100,000 USD 85,507 0.19 | | | | |
| ALBERTSONS SAFEWAY | 73,000 | USD | 65,906 | 0.15 | TOTAL BONDS | | | | |
| 4.875% 15/02/2030 | | | | | TOTAL TRANSFERABLE SECURITIES | | | | |
| ALBERTSONS SAFEWAY 6.5% | 165,000 | USD | 163,376 | 0.37 | ADMITTED TO AN OFFICIAL STOCK | | | | |
| 15/02/2028 | | | | | EXCHANGE LISTING | | | | |
| AMERICAN AXLE MANUFACTURING | 250,000 | USD | 202,666 | 0.46 | 5,411,374 12.33 | | | | |
| 5% 01/10/2029 | | | | | TRANSFERABLE SECURITIES TRADED ON ANOTHER REGULATED | | | | |
| APACHE 4.25% 15/01/2030 | 210,000 | USD | 186,914 | 0.43 | MARKET | | | | |
| ARSENAL AIC PARENT | 196,000 | USD | 195,357 | 0.45 | BONDS | | | | |
| 8% 01/10/2030 | | | | | AUSTRALIA | | | | |
| BALL CORP 6.875% | 183,000 | USD | 184,468 | 0.42 | FMG RESOURCES 5.875% | | | | |
| 15/03/2028 | | | | | 15/04/2030 | | | | |
| EPR PROPERTIES 4.5% | 323,000 | USD | 289,327 | 0.66 | 125,000 USD 114,450 0.26 | | | | |
| 01/06/2027 | | | | | FMG RESOURCES 6.125% | | | | |
| FORD MOTOR 7.45% | 373,000 | USD | 387,413 | 0.88 | 15/04/2032 | | | | |
| 16/07/2031 | | | | | MINERAL RESOURCES 8% | | | | |
| FORD MOTOR COMPANY | 295,000 | USD | 296,951 | 0.68 | 01/11/2027 | | | | |
| 6.625% 01/10/2028 | | | | | MINERAL RESOURCES | | | | |
| GENESIS ENERGY 8.875% | 124,000 | USD | 121,412 | 0.28 | 8.125% 01/05/2027 | | | | |
| 15/04/2030 | | | | | MINERAL RESOURCES 8.5% | | | | |
| | | | | | 01/05/2030 | | | | |
| | | | | | 66,000 USD 65,073 0.15 | | | | |
| | | | | | 536,213 1.22 | | | | |
| | | | | | CANADA | | | | |
| | | | | | BC ULC NEW RED | | | | |
| | | | | | FINANCE 4.375% 15/01/2028 | | | | |
| | | | | | 167,000 USD 150,990 0.34 | | | | |
| | | | | | 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 | | | | |

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

Portfolio of Investments and Other Net Assets

as at 30 September 2023

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

| Description | Quantity/ Face value | Currency | Evaluation | % net assets | Description | Quantity/ Face value | Currency | Evaluation | % net assets |
|--|----------------------------|----------|------------------|-----------------|---|----------------------------|----------|----------------|-----------------|
| NOVA CHEMICALS 4.25% 15/05/2029 | 40,000 | USD | 31,240 | 0.07 | | | | | |
| NOVA CHEMICALS CORP 4.875% 01/06/2024 | 202,000 | USD | 198,787 | 0.45 | | | | | |
| OPEN TEXT 6.9% 01/12/2027 | 229,000 | USD | 229,745 | 0.52 | | | | | |
| | | | 1,159,920 | 2.64 | | | | | |
| CHINA | | | | | SPAIN | | | | |
| GLOBAL AIRCRAFT LEASING 6.5% 15/09/2024 | 153,081 | USD | 146,778 | 0.33 | GRIFOLS ESCROW ISSUER 4.75% 15/10/2028 | 200,000 | USD | 170,957 | 0.39 |
| | | | 146,778 | 0.33 | | | | 170,957 | 0.39 |
| FRANCE | | | | | UNITED STATES | | | | |
| ALTICE FRANCE 8.125% 01/02/2027 | 293,000 | USD | 259,679 | 0.59 | ADAPTHEALTH 4.625% 01/08/2029 | 355,000 | USD | 275,544 | 0.63 |
| ILIAD HOLDING SASU 6.5% 15/10/2026 | 347,000 | USD | 326,727 | 0.75 | ADAPTHEALTH 5.125% 01/03/2030 | 50,000 | USD | 39,046 | 0.09 |
| | | | 586,406 | 1.34 | ADIANT GLOBAL HOLDINGS 4.875% 15/08/2026 | 250,000 | USD | 236,528 | 0.54 |
| IRELAND | | | | | AIRCASLE 5.25% VRN PERP | 223,000 | USD | 176,470 | 0.40 |
| ARDAGH PACKAGING FINANCE 5.25% 15/08/2027 | 534,000 | USD | 447,392 | 1.02 | ALLY FINANCIAL 4.7% VRN PERP | 305,000 | USD | 191,548 | 0.44 |
| | | | 447,392 | 1.02 | ALLY FINANCIAL 5.75% 20/11/2025 | 145,000 | USD | 141,181 | 0.32 |
| JERSEY | | | | | AMERICAN AIRLINES 11.75% 15/07/2025 | 127,000 | USD | 136,666 | 0.31 |
| ADIANT GLOBAL HOLDINGS 7% 15/04/2028 | 60,000 | USD | 59,661 | 0.14 | AMERICAN AIRLINES ADVANTAGE 5.75% 20/04/2029 | 776,000 | USD | 723,868 | 1.66 |
| ADIANT GLOBAL HOLDINGS 8.25% 15/04/2031 | 74,000 | USD | 74,111 | 0.16 | ANTERO MIDSTREAM PARTNERS 5.75% 15/01/2028 | 300,000 | USD | 283,448 | 0.65 |
| | | | 133,772 | 0.30 | ANTERO RESOURCES 5.375% 01/03/2030 | 248,000 | USD | 228,654 | 0.52 |
| LIBERIA | | | | | ANTERO RESOURCES 7.625% 01/02/2029 | 208,000 | USD | 211,137 | 0.48 |
| ROYAL CARIBBEAN CRUISES 5.375% 15/07/2027 | 38,000 | USD | 35,105 | 0.08 | ARCHROCK PARTNERS 6.25% 01/04/2028 | 183,000 | USD | 172,144 | 0.39 |
| ROYAL CARIBBEAN CRUISES 5.5% 01/04/2028 | 147,000 | USD | 135,088 | 0.31 | ARCHROCK PARTNERS 6.875% 01/04/2027 | 191,000 | USD | 185,713 | 0.42 |
| ROYAL CARIBBEAN CRUISES 8.25% 15/01/2029 | 250,000 | USD | 259,562 | 0.59 | ASHTON WOODS ASHTON 6.625% 15/01/2028 | 303,000 | USD | 287,400 | 0.65 |
| ROYAL CARIBBEAN CRUISES 9.25% 15/01/2029 | 243,000 | USD | 256,847 | 0.59 | BLUE RACER MIDSTREAM 7.625% 15/12/2025 | 283,000 | USD | 283,914 | 0.65 |
| | | | 686,602 | 1.57 | BLUE RACER MIDSTREAM FINANCE 6.625% 15/07/2026 | 237,000 | USD | 232,527 | 0.53 |
| MACAU | | | | | BUCKEYE PARTNERS 4.5% 01/03/2028 | 350,000 | USD | 309,494 | 0.71 |
| MGM CHINA HOLDINGS 5.25% 18/06/2025 | 245,000 | USD | 235,669 | 0.54 | BUCKEYE PARTNERS 5.85% 15/11/2043 | 174,000 | USD | 127,417 | 0.29 |
| | | | 235,669 | 0.54 | BUILDERS FIRSTSOURCE 6.375% 15/06/2032 | 294,000 | USD | 278,065 | 0.63 |
| NETHERLANDS | | | | | CAESARS ENTERTAINMENT 7% 15/02/2030 | 21,000 | USD | 20,499 | 0.05 |
| ZIGGO 4.875% 15/01/2030 | 200,000 | USD | 163,096 | 0.37 | CALLON PETROLEUM 8% 01/08/2028 | 121,000 | USD | 121,333 | 0.28 |
| ZIGGO BOND 5.125% 28/02/2030 | 400,000 | USD | 299,706 | 0.68 | CALPINE 5% 01/02/2031 | 202,000 | USD | 163,905 | 0.37 |
| | | | 462,802 | 1.05 | CALPINE 5.125% 15/03/2028 | 350,000 | USD | 313,907 | 0.72 |
| PANAMA | | | | | CAMELOT RETURN MERGER 8.75% 01/08/2028 | 279,000 | USD | 269,693 | 0.61 |
| CARNIVAL 5.75% 01/03/2027 | 210,000 | USD | 192,050 | 0.44 | CARNIVAL HOLDINGS BERMUDA 10.375% 01/05/2028 | 291,000 | USD | 312,952 | 0.71 |
| 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% 15/08/2030 | 373,000 | USD | 307,709 | 0.70 | DISH NETWORK 11.75% 15/11/2027 | 154,000 | USD | 155,288 | 0.35 |
| CCO HOLDINGS 4.75% 01/03/2030 | 562,000 | USD | 473,221 | 1.08 | EARTHSTONE ENERGY HOLDINGS 8% 15/04/2027 | 219,000 | USD | 224,232 | 0.51 |
| CCO HOLDINGS 5.375% 01/06/2029 | 147,000 | USD | 131,935 | 0.30 | ENLINK MIDSTREAM 5.375% 01/06/2029 | 223,000 | USD | 206,834 | 0.47 |
| CCO HOLDINGS 5.5% 01/05/2026 | 360,000 | USD | 348,217 | 0.79 | ENLINK MIDSTREAM 6.5% 01/09/2030 | 163,000 | USD | 158,336 | 0.36 |
| CENTENE 3.375% 15/02/2030 | 238,000 | USD | 199,683 | 0.46 | EQM MIDSTREAM PARTNERS 7.5% 01/06/2027 | 225,000 | USD | 224,448 | 0.51 |
| CENTENE 4.625% 15/12/2029 | 206,000 | USD | 186,355 | 0.42 | FORD MOTOR CREDIT 4.125% 17/08/2027 | 250,000 | USD | 227,734 | 0.52 |
| CENTRAL PARENT 7.25% 15/06/2029 | 184,000 | USD | 179,298 | 0.41 | FORTREA HOLDINGS 7.5% 01/07/2030 | 194,000 | USD | 189,638 | 0.43 |
| CENTURYLINK 4% 15/02/2027 | 82,000 | USD | 54,155 | 0.12 | FRONTIER COMMUNICATIONS 5.875% 15/10/2027 | 375,000 | USD | 341,653 | 0.78 |
| CHART INDUSTRIES 7.5% 01/01/2030 | 207,000 | USD | 208,827 | 0.48 | GEN DIGITAL 7.125% 30/09/2030 | 154,000 | USD | 151,964 | 0.35 |
| CHART INDUSTRIES 9.5% 01/01/2031 | 84,000 | USD | 89,454 | 0.20 | GENERAL MOTORS FINANCIAL 6.5% VRN PERP | 250,000 | USD | 213,776 | 0.49 |
| CHENIERE ENERGY PARTNERS 3.25% 31/01/2032 | 143,000 | USD | 114,297 | 0.26 | GENESIS ENERGY LP GENESIS ENERGY 7.75% 01/02/2028 | 213,000 | USD | 202,388 | 0.46 |
| CHSCOMMUNITY HEALTH SYSTEMS 5.25% 15/05/2030 | 104,000 | USD | 79,343 | 0.18 | GLP CAPITAL 5.75% 01/06/2028 | 129,000 | USD | 123,914 | 0.28 |
| CHSCOMMUNITY HEALTH SYSTEMS 6.875% 01/04/2028 | 285,000 | USD | 154,064 | 0.35 | GPC MERGER 7.125% 15/08/2028 | 653,000 | USD | 551,061 | 1.27 |
| CHSCOMMUNITY HEALTH SYSTEMS 8% 15/03/2026 | 110,000 | USD | 105,233 | 0.24 | GRAY ESCROW 5.375% 15/11/2031 | 150,000 | USD | 98,626 | 0.22 |
| CINEMARK 5.875% 15/03/2026 | 213,000 | USD | 205,877 | 0.47 | HCA 3.5% 01/09/2030 | 124,000 | USD | 105,514 | 0.24 |
| CIVITAS RESOURCES 8.375% 01/07/2028 | 39,000 | USD | 39,784 | 0.09 | IHEARTCOMMUNICATIONS 5.25% 15/08/2027 | 211,000 | USD | 167,666 | 0.38 |
| CLEVELANDCLIFFS 5.875% 01/06/2027 | 251,000 | USD | 239,146 | 0.54 | IQVIA 2.875% 15/06/2028 | 250,000 | EUR | 236,653 | 0.54 |
| CLEVELANDCLIFFS 6.75% 15/03/2026 | 133,000 | USD | 132,877 | 0.30 | IQVIA 6.5% 15/05/2030 | 200,000 | USD | 196,950 | 0.45 |
| CLEVELANDCLIFFS 6.75% 15/04/2030 | 236,000 | USD | 221,860 | 0.51 | IRON MOUNTAIN 5.25% 15/07/2030 | 449,000 | USD | 393,156 | 0.90 |
| CLYDESDALE ACQUISITION HOLDINGS 6.625% 15/04/2029 | 179,000 | USD | 167,018 | 0.38 | JEFFERIES FINANCE 5% 15/08/2028 | 342,000 | USD | 288,783 | 0.66 |
| CLYDESDALE ACQUISITION HOLDINGS 8.75% 15/04/2030 | 290,000 | USD | 248,964 | 0.57 | JELD WEN 4.875% 15/12/2027 | 248,000 | USD | 219,472 | 0.50 |
| COLGATE ENERGY PARTNERS 5.875% 01/07/2029 | 382,000 | USD | 360,627 | 0.82 | KAISER ALUMINUM 4.5% 01/06/2031 | 355,000 | USD | 281,044 | 0.64 |
| COLT MERGER 6.25% 01/07/2025 | 463,000 | USD | 457,559 | 1.04 | KINETIK HOLDINGS 5.875% 15/06/2030 | 353,000 | USD | 331,277 | 0.75 |
| COMMSCOPE 4.75% 01/09/2029 | 78,000 | USD | 56,900 | 0.13 | LABL 9.5% 01/11/2028 | 443,000 | USD | 455,705 | 1.04 |
| CORNERSTONE BUILDING BRANDS 6.125% 15/01/2029 | 138,000 | USD | 104,963 | 0.24 | LEVEL 3 FINANCING 10.5% 15/05/2030 | 242,000 | USD | 244,429 | 0.56 |
| CSC HOLDINGS 4.5% 15/11/2031 | 535,000 | USD | 381,445 | 0.87 | LIFEPOINT HEALTH 4.375% 15/02/2027 | 160,000 | USD | 138,388 | 0.32 |
| DAVE BUSTERS 7.625% 01/11/2025 | 494,000 | USD | 495,462 | 1.13 | LIFEPOINT HEALTH 9.875% 15/08/2030 | 81,000 | USD | 78,849 | 0.18 |
| DISH DBS 5.75% 01/12/2028 | 266,000 | USD | 205,112 | 0.47 | MACYS RETAIL HOLDINGS 5.875% 01/04/2029 | 409,000 | USD | 359,103 | 0.82 |

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

Portfolio of Investments and Other Net Assets

as at 30 September 2023

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

| Description | Quantity/ Face value | Currency | Evaluation | % net assets | Description | Quantity/ Face value | Currency | Evaluation | % net assets |
|--|----------------------------|----------|------------|-----------------|---|----------------------------|----------|------------|-----------------|
| MARRIOTT OWNERSHIP RESORTS 4.5% 15/06/2029 | 278,000 | USD | 233,301 | 0.53 | SERVICE PROPERTIES TRUST 5.5% 15/12/2027 | 143,000 | USD | 122,539 | 0.28 |
| MODIVCARE ESCROW ISSUER 5% 01/10/2029 | 254,000 | USD | 182,191 | 0.42 | SERVICE PROPERTIES TRUST 7.5% 15/09/2025 | 93,000 | USD | 91,445 | 0.21 |
| MOZART DEBT MERGER 3.875% 01/04/2029 | 258,000 | USD | 219,339 | 0.50 | SIRIUS XM RADIO 5.5% 01/07/2029 | 259,000 | USD | 229,737 | 0.52 |
| MSCI 3.25% 15/08/2033 | 150,000 | USD | 115,692 | 0.26 | SPRINT 7.125% 15/06/2024 | 346,000 | USD | 348,333 | 0.79 |
| NATIONSTAR MORTGAGE HOLDINGS 5.5% 15/08/2028 | 235,000 | USD | 208,075 | 0.47 | STANDARD INDUSTRIES 4.75% 15/01/2028 | 285,000 | USD | 258,203 | 0.59 |
| NATIONSTAR MORTGAGE HOLDINGS 5.75% 15/11/2031 | 170,000 | USD | 141,320 | 0.32 | STAPLES 7.5% 15/04/2026 | 115,000 | USD | 94,746 | 0.22 |
| NAVIENT 6.125% 25/03/2024 | 221,000 | USD | 220,256 | 0.50 | SYNCHRONY FINANCIAL 4.25% 15/08/2024 | 208,000 | USD | 203,288 | 0.46 |
| NAVIENT 6.75% 15/06/2026 | 584,000 | USD | 567,297 | 1.30 | TALLGRASS ENERGY PARTNERS 5.5% 15/01/2028 | 165,000 | USD | 150,537 | 0.34 |
| NCL 8.375% 01/02/2028 | 74,000 | USD | 75,314 | 0.17 | TALLGRASS ENERGY PARTNERS 6% 01/03/2027 | 48,000 | USD | 45,299 | 0.10 |
| NCR 5% 01/10/2028 | 165,000 | USD | 148,023 | 0.34 | TALLGRASS ENERGY PARTNERS 6% 31/12/2030 | 50,000 | USD | 44,248 | 0.10 |
| NCR 5.125% 15/04/2029 | 143,000 | USD | 126,194 | 0.29 | TENET HEALTHCARE 6.125% 01/10/2028 | 621,000 | USD | 584,153 | 1.34 |
| NCR ATLEOS ESCROW 9.5% 01/04/2029 | 182,000 | USD | 177,159 | 0.40 | TMOBILE USA 3.5% 15/04/2031 | 137,000 | USD | 116,257 | 0.26 |
| NEPTUNE BIDCO 9.29% 15/04/2029 | 80,000 | USD | 72,817 | 0.17 | TRANSDIGM 5.5% 15/11/2027 | 144,000 | USD | 135,511 | 0.31 |
| NEWELL BRANDS 4.2% 01/04/2026 | 116,000 | USD | 109,736 | 0.25 | TRANSDIGM 6.25% 15/03/2026 | 139,000 | USD | 137,207 | 0.31 |
| NEWELL RUBBERMAID 5.5% 01/04/2046 | 131,000 | USD | 97,472 | 0.22 | TRANSDIGM 6.75% 15/08/2028 | 422,000 | USD | 417,293 | 0.95 |
| NOVELIS 4.75% 30/01/2030 | 102,000 | USD | 88,476 | 0.20 | TRAVEL LEISURE 4.5% 01/12/2029 | 54,000 | USD | 45,550 | 0.10 |
| OPEN TEXT HOLDINGS 4.125% 01/12/2031 | 148,000 | USD | 118,467 | 0.27 | TRONOX 4.625% 15/03/2029 | 412,000 | USD | 334,025 | 0.76 |
| OWENS MINOR 6.625% 01/04/2030 | 169,000 | USD | 151,407 | 0.35 | UNITED AIRLINES 4.375% 15/04/2026 | 46,000 | USD | 42,594 | 0.10 |
| PACTIV EVERGREEN GROUP ISSUER 4.375% 15/10/2028 | 290,000 | USD | 252,778 | 0.58 | UNITED AIRLINES 4.625% 15/04/2029 | 275,000 | USD | 237,694 | 0.54 |
| PANTHER BF AGGREGATOR PANT 6.25% 15/05/2026 | 103,000 | USD | 101,201 | 0.23 | UNITED RENTALS NORTH AMERICA 5.25% 15/01/2030 | 385,000 | USD | 356,899 | 0.81 |
| PENNYMAC FINANCIAL SERVICES 5.75% 15/09/2031 | 383,000 | USD | 314,376 | 0.72 | UNIVISION COMMUNICATIONS 7.375% 30/06/2030 | 130,000 | USD | 119,784 | 0.27 |
| PETSMART FINANCE 4.75% 15/02/2028 | 250,000 | USD | 219,328 | 0.50 | VENTURE GLOBAL 8.125% 01/06/2028 | 369,000 | USD | 366,184 | 0.83 |
| PETSMART FINANCE 7.75% 15/02/2029 | 500,000 | USD | 467,114 | 1.06 | VENTURE GLOBAL CALCASIEU PASS 6.25% 15/01/2030 | 189,000 | USD | 180,938 | 0.41 |
| POST HOLDINGS 4.625% 15/04/2030 | 428,000 | USD | 367,981 | 0.84 | VICI PROPERTIES 4.125% 15/08/2030 | 150,000 | USD | 127,655 | 0.29 |
| PRESIDIO HOLDINGS 8.25% 01/02/2028 | 260,000 | USD | 248,359 | 0.57 | VICI PROPERTIES 5.75% 01/02/2027 | 280,000 | USD | 271,807 | 0.62 |
| PRIME SECURITY SERVICES BORROWER 5.75% 15/04/2026 | 250,000 | USD | 243,130 | 0.55 | VIKING CRUISES 9.125% 15/07/2031 | 113,000 | USD | 113,935 | 0.26 |
| PRIME SECURITY SERVICES BORROWER 6.25% 15/01/2028 | 106,000 | USD | 98,575 | 0.22 | VIKING OCEAN CRUISES 5.625% 15/02/2029 | 352,000 | USD | 322,887 | 0.74 |
| SEAGATE 8.25% 15/12/2029 | 170,000 | USD | 175,265 | 0.40 | VINE ENERGY HOLDINGS 6.75% 15/04/2029 | 372,000 | USD | 364,681 | 0.83 |
| SEALED AIR 5% 15/04/2029 | 180,000 | USD | 162,633 | 0.37 | | | | | |
| SEALED AIR 6.125% 01/02/2028 | 94,000 | USD | 91,371 | 0.21 | | | | | |

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

Portfolio of Investments and Other Net Assets

as at 30 September 2023

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

| Description | Quantity/ Face value | Currency | Evaluation | % net assets |
|---|----------------------------|----------|-------------------|-----------------|
| VISTRA 7% VRN PERP | 324,000 | USD | 298,169 | 0.68 |
| VISTRA 8% VRN PERP | 20,000 | USD | 19,225 | 0.04 |
| WASH MULTIFAMILY ACQUISITION 5.75% 15/04/2026 | 301,000 | USD | 281,772 | 0.64 |
| WR GRACE HOLDINGS 5.625% 15/08/2029 | 487,000 | USD | 394,401 | 0.90 |
| WR GRACE HOLDINGS 7.375% 01/03/2031 | 70,000 | USD | 68,033 | 0.16 |
| WYNDHAM DESTINATIONS 6.625% 31/07/2026 | 250,000 | USD | 243,351 | 0.55 |
| TOTAL BONDS | | | 31,202,346 | 71.10 |
| TOTAL TRANSFERABLE SECURITIES TRADED ON ANOTHER REGULATED MARKET | | | 36,260,395 | 82.62 |
| COLLECTIVE INVESTMENT SCHEMES | | | | |
| IRELAND | | | | |
| HSBC GLOBAL LIQUIDITY FUND | 1,126,836 | USD | 1,126,836 | 2.57 |
| TOTAL COLLECTIVE INVESTMENT SCHEMES | | | 1,126,836 | 2.57 |
| TOTAL INVESTMENTS | | | 42,798,605 | 97.52 |
| OTHER NET ASSETS | | | 1,086,351 | 2.48 |
| TOTAL NET ASSETS | | | 43,884,956 | 100.00 |

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

Portfolio of Investments and Other Net Assets

as at 30 September 2023

US Short Duration High Yield Bond²
Statement of investments as at 30 September 2023
(expressed in USD)

| Description | Quantity/ Face value | Currency | Evaluation | % net assets | Description | Quantity/ Face value | Currency | Evaluation | % net assets |
|---|----------------------------|----------|------------|-----------------|--|----------------------------|----------|------------|-----------------|
| INVESTMENTS | | | | | IRELAND | | | | |
| TRANSFERABLE SECURITIES ADMITTED TO AN OFFICIAL STOCK EXCHANGE LISTING | | | | | ENERGIA GROUP ROI FINANCECO 6.875% 31/07/2028 | | | | |
| | | | | | 200,000 EUR | | | | |
| | | | | | 208,314 0.21 | | | | |
| | | | | | 208,314 0.21 | | | | |
| BONDS | | | | | ITALY | | | | |
| CANADA | | | | | ATLANTIA 1.875% 12/02/2028 | | | | |
| BOMBARDIER 7.125% 15/06/2026 | | | | | 500,000 EUR | | | | |
| 775,000 USD | | | | | 458,233 0.46 | | | | |
| | | | | | TELECOM ITALIA SPAMILANO 7.875% 31/07/2028 | | | | |
| | | | | | 250,000 EUR | | | | |
| | | | | | 275,018 0.28 | | | | |
| | | | | | 733,251 0.74 | | | | |
| | | | | | LUXEMBOURG | | | | |
| | | | | | SES 5.625% VRN PERP STENA INTERNATIONAL 7.25% 15/02/2028 | | | | |
| | | | | | 250,000 EUR | | | | |
| | | | | | 263,880 0.27 | | | | |
| | | | | | 350,000 EUR | | | | |
| | | | | | 382,097 0.38 | | | | |
| | | | | | 645,977 0.65 | | | | |
| FINLAND | | | | | NETHERLANDS | | | | |
| HUHTAMAKI 4.25% 09/06/2027 | | | | | AERCAP HOLDINGS 5.875% VRN 10/10/2079 | | | | |
| 200,000 EUR | | | | | 360,000 USD | | | | |
| | | | | | 350,184 0.35 | | | | |
| | | | | | AXALTA COATING 3.75% 15/01/2025 | | | | |
| | | | | | 450,000 EUR | | | | |
| | | | | | 470,545 0.47 | | | | |
| FRANCE | | | | | DARLING GLOBAL FINANCE 3.625% 15/05/2026 | | | | |
| CROWN EUROPEAN HOLDINGS 5% 15/05/2028 | | | | | 200,000 EUR | | | | |
| | | | | | 206,036 0.21 | | | | |
| | | | | | OI EUROPEAN GROUP 6.25% 15/05/2028 | | | | |
| | | | | | 300,000 EUR | | | | |
| | | | | | 323,844 0.33 | | | | |
| | | | | | TELEFONICA EUROPE VRN PERP | | | | |
| | | | | | 200,000 EUR | | | | |
| | | | | | 197,029 0.20 | | | | |
| | | | | | TRIVIUM PACKAGING FINANCE 5.5% 15/08/2026 | | | | |
| | | | | | 879,000 USD | | | | |
| | | | | | 821,432 0.82 | | | | |
| | | | | | 2,369,070 2.38 | | | | |
| | | | | | PORTUGAL | | | | |
| | | | | | EDP ENERGIAS DE PORTUGAL 1.7% VRN 20/07/2080 | | | | |
| | | | | | 300,000 EUR | | | | |
| | | | | | 294,231 0.30 | | | | |
| | | | | | 294,231 0.30 | | | | |
| | | | | | ROMANIA | | | | |
| | | | | | RCS RDS 2.5% 05/02/2025 | | | | |
| | | | | | 200,000 EUR | | | | |
| | | | | | 203,777 0.20 | | | | |
| | | | | | 203,777 0.20 | | | | |
| GERMANY | | | | | SPAIN | | | | |
| DEUTSCHE BANK 5.625% VRN 19/05/2031 | | | | | BANCO DE SABADELL 5.375% VRN 08/09/2026 | | | | |
| 200,000 EUR | | | | | 400,000 EUR | | | | |
| | | | | | 423,080 0.43 | | | | |
| | | | | | BANCO DE SABADELL 6% VRN 16/08/2033 | | | | |
| | | | | | 200,000 EUR | | | | |
| | | | | | 198,675 0.20 | | | | |
| | | | | | CELLNEX FINANCE 2.25% 12/04/2026 | | | | |
| | | | | | 600,000 EUR | | | | |
| | | | | | 600,483 0.60 | | | | |
| | | | | | 1,222,238 1.23 | | | | |
| | | | | | SWEDEN | | | | |
| | | | | | INTRUM 4.875% 15/08/2025 | | | | |
| | | | | | 200,000 EUR | | | | |
| | | | | | 192,947 0.19 | | | | |
| | | | | | VERISURE HOLDING 3.875% 15/07/2026 | | | | |
| | | | | | 600,000 EUR | | | | |
| | | | | | 599,356 0.61 | | | | |
| | | | | | 792,303 0.80 | | | | |
| GREAT BRITAIN | | | | | SWITZERLAND | | | | |
| VODAFONE GROUP 2.625% VRN 27/08/2080 | | | | | CREDIT SUISSE 3.625% 09/09/2024 | | | | |
| 300,000 EUR | | | | | 612,000 USD | | | | |
| | | | | | 595,802 0.60 | | | | |
| | | | | | 595,802 0.60 | | | | |

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

Portfolio of Investments and Other Net Assets

as at 30 September 2023

US Short Duration High Yield Bond² (continued)
Statement of investments as at 30 September 2023
(expressed in USD)

| Description | Quantity/ Face value | Currency | Evaluation | % net assets | Description | Quantity/ Face value | Currency | Evaluation | % net assets |
|--|----------------------------|----------|-------------------|-----------------|--------------------------------|----------------------------|----------|------------------|-----------------|
| UNITED STATES | | | | | TEREOS FINANCE GROUPE | | | | |
| EPR PROPERTIES 4.5% | | | | | 7.5% 30/10/2025 | 400,000 | EUR | 431,286 | 0.43 |
| 01/06/2027 | 1,000,000 | USD | 895,749 | 0.90 | | | | 2,094,240 | 2.10 |
| FORD MOTOR CREDIT 3.25% | | | | | GERMANY | | | | |
| 15/09/2025 | 600,000 | EUR | 613,220 | 0.62 | CECONOMY 1.75% | | | | |
| FORD MOTOR CREDIT | | | | | 24/06/2026 | 200,000 | EUR | 171,786 | 0.17 |
| 4.867% 03/08/2027 | 200,000 | EUR | 209,565 | 0.21 | TECHEM VERWALTUNGSGESELLSCHAFT | | | | |
| FORD MOTOR CREDIT | | | | | 6% 30/07/2026 | 300,000 | EUR | 272,899 | 0.28 |
| 6.125% 15/05/2028 | 100,000 | EUR | 109,171 | 0.11 | | | | 444,685 | 0.45 |
| IQVIA 2.25% 15/01/2028 | 300,000 | EUR | 279,454 | 0.28 | GREAT BRITAIN | | | | |
| OWENS MINOR 4.375% | | | | | DRAX FINCO 2.625% | | | | |
| 15/12/2024 | 800,000 | USD | 779,631 | 0.78 | 01/11/2025 | 400,000 | EUR | 391,078 | 0.39 |
| SILGAN HOLDINGS 2.25% | | | | | EC FINANCE 3% 15/10/2026 | 689,000 | EUR | 680,633 | 0.68 |
| 01/06/2028 | 200,000 | EUR | 180,454 | 0.18 | INTERNATIONAL GAME TECHNOLOGY | | | | |
| SYNCHRONY FINANCIAL | | | | | 4.125% 15/04/2026 | 1,373,000 | USD | 1,292,915 | 1.31 |
| 4.375% 19/03/2024 | 496,000 | USD | 490,500 | 0.49 | | | | 2,364,626 | 2.38 |
| | | | 3,557,744 | 3.57 | IRELAND | | | | |
| | | | 17,995,326 | 18.08 | ARDAGH PACKAGING | | | | |
| TOTAL BONDS | | | | | FINANCE 2.125% 15/08/2026 | 450,000 | EUR | 424,530 | 0.43 |
| TOTAL TRANSFERABLE SECURITIES | | | | | EIRCOM FINANCE 3.5% | | | | |
| ADMITTED TO AN OFFICIAL STOCK | | | 17,995,326 | 18.08 | 15/05/2026 | 300,000 | EUR | 299,593 | 0.30 |
| EXCHANGE LISTING | | | | | PARK AEROSPACE HOLDINGS | | | | |
| | | | | | 5.5% 15/02/2024 | 803,000 | USD | 800,511 | 0.80 |
| TRANSFERABLE SECURITIES TRADED ON ANOTHER REGULATED | | | | | | | | 1,524,634 | 1.53 |
| MARKET | | | | | ITALY | | | | |
| | | | | | NEXI 1.625% 30/04/2026 | 500,000 | EUR | 484,223 | 0.49 |
| BONDS | | | | | | | | 484,223 | 0.49 |
| | | | | | JERSEY | | | | |
| AUSTRALIA | | | | | ADIANT GLOBAL HOLDINGS | | | | |
| FMG RESOURCES 4.5% | | | | | 7% 15/04/2028 | 98,000 | USD | 97,447 | 0.10 |
| 15/09/2027 | 400,000 | USD | 363,685 | 0.37 | AVIS BUDGET FINANCE | | | | |
| MINERAL RESOURCES | | | | | 4.75% 30/01/2026 | 300,000 | EUR | 311,536 | 0.31 |
| 8.125% 01/05/2027 | 485,000 | USD | 480,980 | 0.48 | | | | 408,983 | 0.41 |
| | | | 844,665 | 0.85 | LIBERIA | | | | |
| CANADA | | | | | ROYAL CARIBBEAN CRUISES | | | | |
| GFL ENVIRONMENTAL 4.25% | | | | | 11.5% 01/06/2025 | 448,000 | USD | 474,081 | 0.48 |
| 01/06/2025 | 400,000 | USD | 384,951 | 0.39 | | | | 474,081 | 0.48 |
| HUDBAY MINERALS 4.5% | | | | | LUXEMBOURG | | | | |
| 01/04/2026 | 1,500,000 | USD | 1,405,657 | 1.41 | DANA FINANCING LUXEMBOURG | | | | |
| NOVA CHEMICALS 5% | | | | | 5.75% 15/04/2025 | 502,000 | USD | 491,823 | 0.49 |
| 01/05/2025 | 1,509,000 | USD | 1,430,576 | 1.44 | LOGICOR FINANCING SARL | | | | |
| | | | 3,221,184 | 3.24 | 0.625% 17/11/2025 | 350,000 | EUR | 335,048 | 0.34 |
| CHINA | | | | | TELENET FINANCE LUX | | | | |
| GLOBAL AIRCRAFT LEASING | | | | | NOTE 3.5% 01/03/2028 | 300,000 | EUR | 295,816 | 0.30 |
| 6.5% 15/09/2024 | 332,954 | USD | 319,246 | 0.32 | | | | 1,122,687 | 1.13 |
| | | | 319,246 | 0.32 | MACAU | | | | |
| FRANCE | | | | | WYNN MACAU 5.5% | | | | |
| FAURECIA 2.75% 15/02/2027 | 550,000 | EUR | 525,710 | 0.53 | 15/01/2026 | 750,000 | USD | 701,264 | 0.70 |
| GETLINK 3.5% 30/10/2025 | 380,000 | EUR | 392,782 | 0.39 | | | | 701,264 | 0.70 |
| ILIAD HOLDING SASU | | | | | NETHERLANDS | | | | |
| 5.125% 15/10/2026 | 450,000 | EUR | 454,360 | 0.46 | CONSTELLIUM 4.25% | | | | |
| PARTS EUROPE 6.5% | | | | | 15/02/2026 | 400,000 | EUR | 414,888 | 0.42 |
| 16/07/2025 | 274,000 | EUR | 290,102 | 0.29 | DUFREY ONE 2% 15/02/2027 | 500,000 | EUR | 468,688 | 0.47 |

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

Portfolio of Investments and Other Net Assets

as at 30 September 2023

US Short Duration High Yield Bond² (continued)
Statement of investments as at 30 September 2023
(expressed in USD)

| Description | Quantity/ Face value | Currency | Evaluation | % net assets | Description | Quantity/ Face value | Currency | Evaluation | % net assets |
|---|----------------------------|----------|------------------|-----------------|--|----------------------------|----------|------------|-----------------|
| GOODYEAR EUROPE 2.75% 15/08/2028 | 150,000 | EUR | 131,919 | 0.13 | CLEVELANDCLIFFS 6.75% 15/03/2026 | 1,205,000 | USD | 1,203,881 | 1.21 |
| QPARK HOLDING 2% 01/03/2027 | 300,000 | EUR | 274,872 | 0.28 | COLT MERGER 6.25% 01/07/2025 | 1,191,000 | USD | 1,177,003 | 1.18 |
| TRIVIUM PACKAGING FINANCE 3.75% 15/08/2026 | 300,000 | EUR | 294,594 | 0.30 | COMMSCOPE FINANCE 6% 01/03/2026 | 1,000,000 | USD | 936,502 | 0.94 |
| UPC HOLDING 3.875% 15/06/2029 | 250,000 | EUR | 220,260 | 0.22 | CROWNROCK 5.625% 15/10/2025 | 875,000 | USD | 860,618 | 0.86 |
| ZIGGO BOND FINANCE 6% 15/01/2027 | 1,000,000 | USD | 915,921 | 0.91 | DAVE BUSTERS 7.625% 01/11/2025 | 1,814,000 | USD | 1,819,363 | 1.82 |
| | | | 2,721,142 | 2.73 | DIRECTV HOLDINGS 5.875% 15/08/2027 | 400,000 | USD | 355,551 | 0.36 |
| PANAMA | | | | | DISH DBS 5.25% 01/12/2026 | 500,000 | USD | 424,163 | 0.43 |
| CARNIVAL 5.75% 01/03/2027 | 775,000 | USD | 708,755 | 0.71 | DISH NETWORK 11.75% 15/11/2027 | 715,000 | USD | 720,978 | 0.72 |
| | | | 708,755 | 0.71 | EARTHSTONE ENERGY HOLDINGS 8% 15/04/2027 | 750,000 | USD | 767,918 | 0.77 |
| SWEDEN | | | | | EQM MIDSTREAM PARTNERS 6% 01/07/2025 | 735,000 | USD | 725,052 | 0.73 |
| VOLVO CAR 4.25% 31/05/2028 | 300,000 | EUR | 303,777 | 0.31 | FORD MOTOR CREDIT 4.389% 01/08/2026 | 2,300,000 | USD | 2,178,888 | 2.18 |
| | | | 303,777 | 0.31 | FRONTIER COMMUNICATIONS 5.875% 15/10/2027 | 350,000 | USD | 318,877 | 0.32 |
| UNITED STATES | | | | | GENESIS ENERGY 6.5% 01/10/2025 | 750,000 | USD | 738,450 | 0.74 |
| ADIANT GLOBAL HOLDINGS 4.875% 15/08/2026 | 1,000,000 | USD | 946,114 | 0.95 | GRAY TELEVISION 5.875% 15/07/2026 | 1,000,000 | USD | 902,300 | 0.91 |
| AIRCATTLE 5.25% VRN PERP | 1,028,000 | USD | 813,503 | 0.82 | HERC HOLDINGS 5.5% 15/07/2027 | 1,046,000 | USD | 991,709 | 1.00 |
| AMERICAN AIRLINES 11.75% 15/07/2025 | 1,550,000 | USD | 1,667,969 | 1.68 | IQVIA 1.75% 15/03/2026 | 400,000 | EUR | 394,850 | 0.40 |
| AMERICAN AXLE AND MANUFACTURING 6.25% 15/03/2026 | 1,350,000 | USD | 1,311,312 | 1.32 | JELD WEN 4.875% 15/12/2027 | 400,000 | USD | 353,987 | 0.36 |
| ANTERO RESOURCES 8.375% 15/07/2026 | 1,000,000 | USD | 1,035,610 | 1.04 | LABL 9.5% 01/11/2028 | 670,000 | USD | 689,215 | 0.69 |
| ARDAGH PACKAGING FINANCE 4.125% 15/08/2026 | 1,500,000 | USD | 1,376,395 | 1.38 | MGM RESORTS INTERNATIONAL 5.75% 15/06/2025 | 850,000 | USD | 830,981 | 0.83 |
| BLUE RACER MIDSTREAM 7.625% 15/12/2025 | 786,000 | USD | 788,540 | 0.79 | MODIVCARE 5.875% 15/11/2025 | 1,300,000 | USD | 1,237,970 | 1.24 |
| BLUE RACER MIDSTREAM FINANCE 6.625% 15/07/2026 | 279,000 | USD | 273,735 | 0.28 | MPT OPERATING PARTNERSHIP 3.325% 24/03/2025 | 300,000 | EUR | 280,575 | 0.28 |
| BUCKEYE PARTNERS 4.125% 01/03/2025 | 900,000 | USD | 857,324 | 0.86 | NATIONSTAR MORTGAGE HOLDINGS 6% 15/01/2027 | 400,000 | USD | 379,197 | 0.38 |
| CARNIVAL HOLDINGS BERMUDA 10.375% 01/05/2028 | 600,000 | USD | 645,262 | 0.65 | NAVIENT 6.75% 25/06/2025 | 1,500,000 | USD | 1,480,475 | 1.49 |
| CCO HOLDINGS 5.5% 01/05/2026 | 1,975,000 | USD | 1,910,354 | 1.91 | NAVIENT 6.75% 15/06/2026 | 436,000 | USD | 423,529 | 0.43 |
| CENTENE 4.25% 15/12/2027 | 1,000,000 | USD | 921,615 | 0.93 | NCL 3.625% 15/12/2024 | 1,000,000 | USD | 961,196 | 0.97 |
| CENTENNIAL RESOURCE PRODUCTION 6.875% 01/04/2027 | 571,000 | USD | 565,507 | 0.57 | NCL 5.875% 15/02/2027 | 274,000 | USD | 260,887 | 0.26 |
| CHSCOMMUNITY HEALTH SYSTEMS 5.625% 15/03/2027 | 1,000,000 | USD | 863,917 | 0.87 | NCL 8.375% 01/02/2028 | 144,000 | USD | 146,558 | 0.15 |
| CHSCOMMUNITY HEALTH SYSTEMS 8% 15/03/2026 | 1,000,000 | USD | 956,665 | 0.96 | NCR ATLEOS ESCROW 9.5% 01/04/2029 | 325,000 | USD | 316,356 | 0.32 |
| CINEMARK 5.875% 15/03/2026 | 590,000 | USD | 570,270 | 0.57 | NEWELL BRANDS 4.2% 01/04/2026 | 365,000 | USD | 345,289 | 0.35 |
| CIVITAS RESOURCES 8.375% 01/07/2028 | 561,000 | USD | 572,284 | 0.58 | NGL ENERGY OPERATING 7.5% 01/02/2026 | 175,000 | USD | 173,562 | 0.17 |

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

Portfolio of Investments and Other Net Assets

as at 30 September 2023

US Short Duration High Yield Bond² (continued)
Statement of investments as at 30 September 2023
(expressed in USD)

| Description | Quantity/ Face value | Currency | Evaluation | % net assets | Description | Quantity/ Face value | Currency | Evaluation | % net assets |
|----------------------------------|----------------------------|----------|------------|-----------------|--|----------------------------|----------|-------------------|-----------------|
| PANTHER BF AGGREGATOR | | | | | WASH MULTIFAMILY ACQUISITION | | | | |
| PANT 6.25% 15/05/2026 | 428,000 | USD | 420,523 | 0.42 | 5.75% 15/04/2026 | 940,000 | USD | 879,951 | 0.88 |
| PENNYMAC FINANCIAL SERVICES | | | | | WR GRACE HOLDINGS | | | | |
| 5.375% 15/10/2025 | 750,000 | USD | 714,061 | 0.72 | 4.875% 15/06/2027 | 450,000 | USD | 415,001 | 0.42 |
| PRESIDIO HOLDINGS | | | | | WYNDHAM DESTINATIONS | | | | |
| 4.875% 01/02/2027 | 350,000 | USD | 323,984 | 0.33 | 5.1% 01/10/2025 | 1,375,000 | USD | 1,361,674 | 1.37 |
| PRIME SECURITY SERVICES BORROWER | | | | | | | | 60,882,596 | 61.17 |
| 5.75% 15/04/2026 | 500,000 | USD | 486,260 | 0.49 | TOTAL BONDS | | | 78,620,788 | 79.00 |
| PRIME SECURITY SERVICES BORROWER | | | | | TOTAL TRANSFERABLE SECURITIES | | | | |
| 6.25% 15/01/2028 | 400,000 | USD | 371,981 | 0.37 | TRADED ON ANOTHER REGULATED MARKET | | | 78,620,788 | 79.00 |
| SELECT MEDICAL 6.25% | | | | | | | | | |
| 15/08/2026 | 599,000 | USD | 586,280 | 0.59 | COLLECTIVE INVESTMENT SCHEMES | | | | |
| SERVICE PROPERTIES | | | | | | | | | |
| TRUST 7.5% 15/09/2025 | 1,250,000 | USD | 1,229,099 | 1.23 | IRELAND | | | | |
| SIRIUS XM RADIO 3.125% | | | | | HSBC GLOBAL LIQUIDITY | | | | |
| 01/09/2026 | 1,195,000 | USD | 1,067,748 | 1.07 | FUND | 2,059,960 | USD | 2,059,960 | 2.07 |
| SPRINGLEAF FINANCE | | | | | | | | 2,059,960 | 2.07 |
| 7.125% 15/03/2026 | 350,000 | USD | 343,317 | 0.34 | TOTAL COLLECTIVE INVESTMENT SCHEMES | | | 2,059,960 | 2.07 |
| SPRINGLEAF FINANCE CORP | | | | | TOTAL INVESTMENTS | | | 98,676,074 | 99.15 |
| 6.875% 15/03/2025 | 1,000,000 | USD | 992,663 | 1.00 | OTHER NET ASSETS | | | 848,571 | 0.85 |
| STANDARD INDUSTRIES 5% | | | | | TOTAL NET ASSETS | | | 99,524,645 | 100.00 |
| 15/02/2027 | 1,500,000 | USD | 1,396,535 | 1.40 | | | | | |
| STAPLES 7.5% 15/04/2026 | 201,000 | USD | 165,599 | 0.17 | | | | | |
| SUNOCO LP SUNOCO | | | | | | | | | |
| FINANCE 6% 15/04/2027 | 800,000 | USD | 777,684 | 0.78 | | | | | |
| SYNCHRONY FINANCIAL | | | | | | | | | |
| 4.25% 15/08/2024 | 362,000 | USD | 353,799 | 0.36 | | | | | |
| TALLGRASS ENERGY | | | | | | | | | |
| PARTNERS 6% 01/03/2027 | 500,000 | USD | 471,864 | 0.47 | | | | | |
| TENET HEALTHCARE 4.875% | | | | | | | | | |
| 01/01/2026 | 1,000,000 | USD | 959,935 | 0.96 | | | | | |
| TRANSDIGM 6.25% | | | | | | | | | |
| 15/03/2026 | 1,417,000 | USD | 1,398,726 | 1.41 | | | | | |
| UBER TECHNOLOGIES 8% | | | | | | | | | |
| 01/11/2026 | 950,000 | USD | 962,414 | 0.97 | | | | | |
| UNITED AIRLINES 4.375% | | | | | | | | | |
| 15/04/2026 | 1,200,000 | USD | 1,111,147 | 1.12 | | | | | |
| UNITED WHOLESALE MORTGAGE | | | | | | | | | |
| 5.75% 15/06/2027 | 1,875,000 | USD | 1,695,890 | 1.70 | | | | | |
| UNIVISION COMMUNICATIONS | | | | | | | | | |
| 5.125% 15/02/2025 | 704,000 | USD | 688,298 | 0.69 | | | | | |
| VENTURE GLOBAL 8.125% | | | | | | | | | |
| 01/06/2028 | 750,000 | USD | 744,277 | 0.75 | | | | | |
| VICI PROPERTIES 5.625% | | | | | | | | | |
| 01/05/2024 | 400,000 | USD | 398,289 | 0.40 | | | | | |
| VICI PROPERTIES 5.75% | | | | | | | | | |
| 01/02/2027 | 500,000 | USD | 485,370 | 0.49 | | | | | |
| VIKING CRUISES 5.875% | | | | | | | | | |
| 15/09/2027 | 450,000 | USD | 413,428 | 0.42 | | | | | |
| VISTRA OPERATIONS 5.5% | | | | | | | | | |
| 01/09/2026 | 1,250,000 | USD | 1,194,543 | 1.20 | | | | | |

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

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

Portfolio of Investments and Other Net Assets

as at 30 September 2023

Global Credit Floating Rate Fixed Term Bond 2023 - 2
Statement of investments as at 30 September 2023
(expressed in USD)

| Description | Quantity/ Face value | Currency | Evaluation | % net assets | Description | Quantity/ Face value | Currency | Evaluation | % net assets |
|---|----------------------------|----------|-------------------|-----------------|---|----------------------------|-------------------|-------------------|-----------------|
| INVESTMENTS | | | | | UNITED STATES | | | | |
| TRANSFERABLE SECURITIES ADMITTED TO AN OFFICIAL STOCK EXCHANGE LISTING | | | | | PHILIP MORRIS INTERNATIONAL 3.6% 15/11/2023 | | | | |
| | 4,400,000 | USD | 4,357,762 | 1.43 | 1,500,000 | USD | 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 | | | | | |
| | | | 12,357,762 | 4.05 | | | | | |
| CHINA | | | | | TRANSFERABLE SECURITIES TRADED ON ANOTHER REGULATED MARKET | | | | |
| BONDS | | | | | 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 | | | | |
| LOGAN PROPERTY HOLDINGS 6.5% 16/07/2023** | 4,500,000 | USD | 320,991 | 0.11 | 4,000,000 | CAD | 2,944,070 | 0.96 | |
| SUNAC CHINA HOLDINGS 7.95% 11/10/2023 | 1,000,000 | USD | 145,271 | 0.05 | ROYAL BANK OF CANADA 0.5% 26/10/2023 | | | | |
| SUNAC CHINA HOLDINGS 8.35% 19/04/2023*** | 3,000,000 | USD | 469,674 | 0.15 | 8,000,000 | USD | 7,975,047 | 2.62 | |
| TIMES CHINA HOLDINGS 6.6% 02/03/2023**** | 700,000 | USD | 24,500 | 0.01 | | | 10,919,117 | 3.58 | |
| TIMES CHINA HOLDINGS 6.75% 16/07/2023***** | 5,000,000 | USD | 196,516 | 0.06 | GREAT BRITAIN | | | | |
| | | | 1,808,692 | 0.59 | BRITISH TELECOMMUNICATIONS 4.5% 04/12/2023 | | | | |
| GERMANY | | | | | IRELAND | | | | |
| VOLKSWAGEN FINANCIAL SERVICES 1.375% 16/10/2023 | | | | | AERCAP IRELAND CAPITAL 1.15% 29/10/2023 | | | | |
| | 7,000,000 | EUR | 7,403,599 | 2.42 | 4,000,000 | USD | 3,984,882 | 1.30 | |
| | | | 7,403,599 | 2.42 | | | 3,984,882 | 1.30 | |
| GREAT BRITAIN | | | | | JAPAN | | | | |
| ROYAL BANK OF SCOTLAND GROUP 6% 19/12/2023 | | | | | SUMITOMO MITSUI FINANCIAL GROUP 3.936% 16/10/2023 | | | | |
| | 14,000,000 | USD | 13,990,815 | 4.58 | 8,000,000 | USD | 7,993,533 | 2.61 | |
| | | | 13,990,815 | 4.58 | TAKEDA PHARMACEUTICAL 4.4% 26/11/2023 | | | | |
| IRELAND | | | | | SWEDEN | | | | |
| AVOLON HOLDINGS FUNDING 5.125% 01/10/2023 | | | | | SVENSKA HANDELSBANKEN 3.9% 20/11/2023 | | | | |
| | 13,560,000 | USD | 13,560,000 | 4.44 | 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 | | | | | AIG GLOBAL FUNDING 0.45% 08/12/2023 | | | | |
| | 7,000,000 | EUR | 7,411,157 | 2.43 | 5,000,000 | USD | 4,949,190 | 1.62 | |
| | | | 7,411,157 | 2.43 | ATHENE GLOBAL FUNDING 1.2% 13/10/2023 | | | | |
| NETHERLANDS | | | | | BALL 4% 15/11/2023 | | | | |
| SHELL INTERNATIONAL FINANCE 3.5% 13/11/2023 | | | | | BAXTER INTERNATIONAL 0.868% 01/12/2023 | | | | |
| | 2,000,000 | USD | 1,995,028 | 0.65 | 11,625,000 | USD | 11,530,856 | 3.78 | |
| | | | 1,995,028 | 0.65 | BAYER US FINANCE 3.875% 15/12/2023 | | | | |
| SAUDI ARABIA | | | | | DAIMLER TRUCKS FINANCE NORTH AMERICA 1.125% 14/12/2023 | | | | |
| SAUDI ARABIAN OIL 1.25% 24/11/2023 | | | | | EQUITABLE FINANCIAL LIFE GLOBAL 0.5% 17/11/2023 | | | | |
| | 9,000,000 | | 8,937,563 | 2.93 | 14,000,000 | USD | 13,943,741 | 4.58 | |
| | | | 8,937,563 | 2.93 | 5,000,000 | USD | 4,952,934 | 1.62 | |
| | | | | | 1,810,000 | USD | 1,798,636 | 0.59 | |

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

Portfolio of Investments and Other Net Assets

as at 30 September 2023

Global Credit Floating Rate Fixed Term Bond 2023 - 2 (continued)
Statement of investments as at 30 September 2023
(expressed in USD)

| Description | Quantity/ Face value | Currency | Evaluation | % net assets | Description | Quantity/ Face value | Currency | Evaluation | % net assets |
|---|----------------------------|----------|--------------------|-----------------|--|----------------------------|----------|--------------------|-----------------|
| FORD MOTOR CREDIT 3.37% 17/11/2023 | 5,500,000 | USD | 5,478,384 | 1.79 | SANOFI 0% 20/11/2023 | 6,750,000 | USD | 6,698,665 | 2.19 |
| GOLDMAN SACHS GROUP 1.217% 06/12/2023 | 10,000,000 | USD | 9,918,302 | 3.25 | SWEDBANK FORENING 0% 21/11/2023 | 5,000,000 | USD | 4,961,104 | 1.62 |
| MYLAN 4.2% 29/11/2023 | 9,290,000 | USD | 9,263,115 | 3.03 | V F CORP 0% 30/11/2023 | 5,000,000 | USD | 4,953,268 | 1.62 |
| SPRINGLEAF FINANCE 8.25% 01/10/2023 | 8,500,000 | USD | 8,500,000 | 2.78 | TOTAL COMMERCIAL PAPER | | | 68,853,178 | 22.54 |
| US (GOVT) 0.75% 31/12/2023 | 1,000,000 | USD | 988,711 | 0.32 | TOTAL MONEY MARKET INSTRUMENTS | | | 68,853,178 | 22.54 |
| US (GOVT) 2.25% 31/12/2023 | 6,000,000 | USD | 5,953,828 | 1.95 | OTHER TRANSFERABLE SECURITIES | | | | |
| WALGREENS BOOTS ALLIANCE 0.95% 17/11/2023 | 11,000,000 | USD | 10,932,158 | 3.58 | BONDS | | | | |
| TOTAL BONDS | | | 97,895,492 | 32.06 | JERSEY | | | | |
| TOTAL TRANSFERABLE SECURITIES TRADED ON ANOTHER REGULATED MARKET | | | 134,320,265 | 43.98 | LINX CAPITAL 15.2% 01/04/2025 | 10,402,669 | EUR | 9,952,490 | 3.26 |
| COLLECTIVE INVESTMENT SCHEMES | | | | | UNITED STATES | | | 9,952,490 | 3.26 |
| IRELAND | | | | | US (GOVT) 2.625% 31/12/2023 | 6,000,000 | USD | 5,959,688 | 1.95 |
| HSBC GLOBAL LIQUIDITY FUND | 583 | USD | 583 | 0.00 | TOTAL BONDS | | | 5,959,688 | 1.95 |
| TOTAL COLLECTIVE INVESTMENT SCHEMES | | | 583 | 0.00 | TOTAL OTHER TRANSFERABLE SECURITIES | | | 15,912,178 | 5.21 |
| MONEY MARKET INSTRUMENTS | | | | | TOTAL INVESTMENTS | | | 288,046,819 | 94.31 |
| COMMERCIAL PAPER | | | | | OTHER NET ASSETS | | | 17,374,748 | 5.69 |
| UNITED STATES | | | | | TOTAL NET ASSETS | | | 305,421,567 | 100.00 |
| AIR LIQUIDE 0% 22/12/2023 | 6,000,000 | USD | 5,925,914 | 1.94 | | | | | |
| AMERICAN HONDA FINANCE 0% 05/12/2023 | 6,000,000 | USD | 5,938,268 | 1.94 | | | | | |
| BPCE 0% 07/12/2023 | 2,250,000 | USD | 2,226,302 | 0.73 | | | | | |
| CANADIAN NAT RAILWAYS 0% 16/11/2023 | 6,500,000 | USD | 6,453,425 | 2.11 | | | | | |
| DNB BANK 0% 17/11/2023 | 7,000,000 | USD | 6,949,097 | 2.29 | | | | | |
| KENVUE 0% 28/11/2023 | 5,000,000 | USD | 4,955,996 | 1.62 | | | | | |
| MERCEDES BENZ FINANCE 0% 19/12/2023 | 7,000,000 | USD | 6,915,584 | 2.26 | | | | | |
| MUFG BANK 0% 27/11/2023 | 5,000,000 | USD | 4,956,130 | 1.62 | | | | | |
| PARKER HANNIFIN 0% 04/12/2023 | 8,000,000 | USD | 7,919,425 | 2.60 | | | | | |

*The asset matured as at 23 January 2023, is defaulted. Pricing Committee and Management Company have agreed and instructed to use last available price.

**The asset matured as at 16 July 2023, is defaulted. Pricing Committee and Management Company have agreed and instructed to use last available price.

***The asset matured as at 19 April 2023, is defaulted. Pricing Committee and Management Company have agreed and instructed to use last available price.

****The asset matured as at 02 March 2023, is defaulted. Pricing Committee and Management Company have agreed and instructed to use last available price.

*****The asset matured as at 16 July 2023, is defaulted. Pricing Committee and Management Company have agreed and instructed to use last available price.

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

Portfolio of Investments and Other Net Assets

as at 30 September 2023

Global Emerging Markets Multi-Asset Income
Statement of investments as at 30 September 2023
(expressed in USD)

| Description | Quantity/ Face value | Currency | Evaluation | % net assets | Description | Quantity/ Face value | Currency | Evaluation | % net assets |
|---|----------------------------|----------|----------------|-----------------|---|----------------------------|----------|------------|-----------------|
| INVESTMENTS | | | | | CHINA PETROLEUM & CHEMICAL "H" | | | | |
| TRANSFERABLE SECURITIES ADMITTED TO AN OFFICIAL STOCK EXCHANGE LISTING | | | | | 34,500 HKD 18,854 0.04 | | | | |
| SHARES | | | | | CHINA RAILWAY SIGNAL & COMMUNICATION | | | | |
| BRAZIL | | | | | 23,269 CNY 16,863 0.03 | | | | |
| BANCO BRADESCO | 2,182 | BRL | 5,480 | 0.01 | CHINA RESOURCES CEMENT | 107,906 | HKD | 27,693 | 0.06 |
| BANCO DO BRASIL | 10,045 | BRL | 94,946 | 0.18 | CHINA SHENHUA ENERGY "H" | 21,388 | HKD | 69,365 | 0.14 |
| BB SEGURIDADE | | | | | CHONGQING RURAL COMMERCIAL BANK | 29,400 | CNY | 16,141 | 0.03 |
| PARTICIPACOES | 10,455 | BRL | 65,861 | 0.13 | DONG FENG MOTOR "H" | 159,438 | HKD | 62,905 | 0.13 |
| JBS | 18,840 | BRL | 69,184 | 0.14 | ECOVACS ROBOTICS | 1,853 | CNY | 12,335 | 0.02 |
| SUZANO PAPEL E CELULOSE | 1,157 | BRL | 12,536 | 0.03 | FOXCONN INDUSTRIAL | | | | |
| TELEFONICA BRASIL | 703 | BRL | 6,089 | 0.01 | INTERNET | 23,300 | CNY | 63,001 | 0.13 |
| TIM SA/BRAZIL | 28,385 | BRL | 84,613 | 0.17 | GREE ELECTRIC APPLIANCES | 9,789 | CNY | 48,772 | 0.10 |
| VALE | 1,446 | BRL | 19,504 | 0.04 | GUANGZHOU KINGMED | | | | |
| VIBRA ENERGIA | 10,120 | BRL | 38,072 | 0.08 | DIAGNOSTICS | 1,432 | CNY | 12,257 | 0.02 |
| | | | 396,285 | 0.79 | HANGZHOU ROBAM APPLIANCES | 4,063 | CNY | 15,029 | 0.03 |
| CHILE | | | | | HENGLI PETROCHEMICAL "A" | | | | |
| BANCO DE CHILE | 279,351 | CLP | 28,381 | 0.06 | HUAYU AUTOMOTIVE | 5,000 | CNY | 12,881 | 0.03 |
| COMPANIA SUD AMERICANA DE VAPORES | 274,973 | CLP | 16,289 | 0.03 | SYSTEMS HUBEI JUMPCAN PHARMACEUTICAL | 2,700 | CNY | 10,132 | 0.02 |
| ENERSIS | 745,168 | CLP | 45,034 | 0.09 | ICBC "H" | 139,675 | HKD | 67,235 | 0.13 |
| | | | 89,704 | 0.18 | INDUSTRIAL & COMMERCIAL BANK OF CHINA | 57,700 | CNY | 37,064 | 0.07 |
| CHINA | | | | | JD HEALTH INTERNATIONAL | | | | |
| AGRICULTURAL BANK OF CHINA | 52,960 | CNY | 26,168 | 0.05 | KINGBOARD LAMINATES HOLDINGS | 24,795 | HKD | 17,539 | 0.04 |
| AGRICULTURAL BANK OF CHINA "H" | 188,592 | HKD | 70,314 | 0.14 | KUAISHOU TECHNOLOGY | 7,187 | HKD | 57,675 | 0.12 |
| ALIBABA GROUP HOLDING | 16,853 | HKD | 184,200 | 0.38 | LI AUTO | 5,630 | HKD | 99,418 | 0.20 |
| BANK OF BEIJING | 63,800 | CNY | 40,544 | 0.08 | LUXI CHEMICAL | 6,500 | CNY | 10,099 | 0.02 |
| BANK OF CHINA "H" | 120,405 | HKD | 42,124 | 0.08 | MEITUAN DIANPING | 2,761 | HKD | 40,400 | 0.08 |
| BANK OF COMMUNICATIONS "A" | 30,400 | CNY | 24,034 | 0.05 | NETEASE | 6,927 | HKD | 141,073 | 0.28 |
| BANK OF COMMUNICATIONS "H" | 47,197 | HKD | 28,565 | 0.06 | NEW CHINA LIFE INSURANCE "H" | 34,950 | HKD | 84,253 | 0.17 |
| BEIJING WANTAI BIOLOGICAL PHARMACY ENTERPRISE | 3,044 | CNY | 20,046 | 0.04 | NINGBO DEYE TECHNOLOGY ORIENT OVERSEAS | 949 | CNY | 10,087 | 0.02 |
| BYD "H" | 231 | HKD | 7,138 | 0.01 | INTERNATIONAL PING AN INSURANCE "H" | 1,668 | HKD | 22,256 | 0.04 |
| CHINA CONSTRUCTION BANK "H" | 144,367 | HKD | 81,475 | 0.16 | POP MART INTERNATIONAL GROUP | 3,681 | HKD | 10,881 | 0.02 |
| CHINA CONSTRUCTIONS BANK | 12,600 | CNY | 10,895 | 0.02 | SDIC CAPITAL | 16,000 | CNY | 15,131 | 0.03 |
| CHINA COSCO HOLDINGS | 30,600 | CNY | 41,202 | 0.08 | SG MICRO | 760 | CNY | 8,112 | 0.02 |
| CHINA COSCO HOLDINGS "H" | 46,653 | HKD | 47,833 | 0.10 | SHANXI TAIGANG STAINLESS STEEL | 22,500 | CNY | 12,476 | 0.02 |
| CHINA EVERBRIGHT BANK | 191,669 | HKD | 57,512 | 0.12 | SHENZHEN MINDRAY BIO MEDICAL ELECTRONICS | 1,393 | CNY | 51,586 | 0.10 |
| CHINA HONGQIAO GROUP | 71,858 | HKD | 70,373 | 0.14 | SHENZHEN TRANSSION HOLDINGS | 2,179 | CNY | 43,587 | 0.09 |
| CHINA LIFE INSURANCE | 4,800 | CNY | 23,889 | 0.05 | SINOMINE RESOURCE GROUP | 1,721 | CNY | 8,601 | 0.02 |
| CHINA NATIONAL BUILDINGS "H" | 88,670 | HKD | 46,532 | 0.09 | SMOORE INTERNATIONAL HOLDINGS | 23,851 | HKD | 21,653 | 0.04 |
| CHINA PACIFIC INSURANCE GROUP "H" | 29,951 | HKD | 74,955 | 0.15 | 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 APTEC | 1,734 | HKD | 20,757 | 0.04 | INDONESIA | | | | |
| YEALINK NETWORK TECHNOLOGY | 4,445 | CNY | 21,744 | 0.04 | ADARO ENERGY | 475,373 | IDR | 87,662 | 0.18 |
| ZHEJIANG EXPRESSWAY "H" | 72,425 | HKD | 54,005 | 0.11 | BANK MANDIRI | 272,800 | IDR | 106,349 | 0.21 |
| | | | 2,526,972 | 5.05 | BANK RAKYAT INDONESIA | 138,593 | IDR | 46,855 | 0.09 |
| | | | | | | | | 240,866 | 0.48 |
| COLOMBIA | | | | | KUWAIT | | | | |
| BANCOLOMBIA | 1,191 | COP | 9,184 | 0.02 | AGILITY | 11,747 | KWD | 21,210 | 0.04 |
| | | | 9,184 | 0.02 | MOBILE TELECOMMUNICATIONS | 9,057 | KWD | 14,272 | 0.03 |
| GREECE | | | | | | | | 35,482 | 0.07 |
| GREEK ORGANISATION OF FOOTBALL PROGNOSTICS | 5,076 | EUR | 85,235 | 0.17 | MALAYSIA | | | | |
| | | | 85,235 | 0.17 | AMMB HOLDINGS | 11,636 | MYR | 9,170 | 0.02 |
| HONG KONG | | | | | GENTING | 13,224 | MYR | 11,745 | 0.02 |
| BEIJING ENTERPRISE | 10,439 | HKD | 35,988 | 0.07 | INARI AMERTON | 46,765 | MYR | 28,884 | 0.06 |
| CITIC PACIFIC | 73,034 | HKD | 67,142 | 0.13 | IOI CORP | 13,587 | MYR | 11,517 | 0.02 |
| KINGBOARD CHEMICALS | 4,841 | HKD | 10,867 | 0.02 | RHB CAPITAL | 17,637 | MYR | 20,397 | 0.04 |
| LENOVO GROUP | 85,474 | HKD | 88,072 | 0.18 | | | | 81,713 | 0.16 |
| | | | 202,069 | 0.40 | MEXICO | | | | |
| HUNGARY | | | | | COCA-COLA FEMSA | 10,174 | MXN | 79,848 | 0.16 |
| MOL HUNGARIAN OIL AND GAS | 3,456 | HUF | 26,364 | 0.06 | FIBRA UNO ADMINISTRATION | 49,895 | MXN | 81,510 | 0.17 |
| OTP BANK | 320 | HUF | 11,674 | 0.02 | GRUPO MEXICO "B" | 4,515 | MXN | 21,444 | 0.04 |
| | | | 38,038 | 0.08 | OPERADORA DE SITIOS 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 DISTANCE TELEPHONE | 1,322 | PHP | 27,479 | 0.05 |
| BHARTI AIRTEL | 2,380 | INR | 26,551 | 0.05 | | | | 27,479 | 0.05 |
| COAL INDIA | 7,455 | INR | 26,501 | 0.05 | POLAND | | | | |
| DIVIS LABORATORIES | 1,936 | INR | 87,780 | 0.18 | BANK ZACHODNI WBK | 244 | PLN | 20,124 | 0.04 |
| DR REDDYS LABORATORIES | 1,321 | INR | 88,877 | 0.18 | KGHM POLSKA MIEDZ | 741 | PLN | 19,004 | 0.04 |
| GAIL INDIA | 53,772 | INR | 80,553 | 0.16 | | | | 39,128 | 0.08 |
| HERO MOTOCORP | 2,304 | INR | 84,824 | 0.17 | QATAR | | | | |
| HINDUSTAN AERONAUTICS | 446 | INR | 10,356 | 0.02 | QATAR INDUSTRIES | 12,124 | QAR | 45,665 | 0.09 |
| HINDUSTAN PETROLEUM | 12,905 | INR | 39,620 | 0.08 | | | | 45,665 | 0.09 |
| ICICI BANK | 985 | INR | 11,291 | 0.02 | SAUDI ARABIA | | | | |
| INDIAN OIL CORP | 77,741 | INR | 85,145 | 0.17 | AL RAJHI BANK | 3,483 | SAR | 63,058 | 0.13 |
| INFOSYS | 5,556 | INR | 96,041 | 0.19 | ARABIAN INTERNET AND COMMUNICATION | 344 | SAR | 29,314 | 0.06 |
| ITC | 19,309 | INR | 103,334 | 0.22 | BANQUE SAUDI FRANSI | 1,475 | SAR | 14,355 | 0.03 |
| JIO FINANCIAL SERVICES | 1,778 | INR | 4,950 | 0.01 | DR SULAIMAN AL HABIB | | | | |
| NESTLE INDIA | 359 | INR | 97,301 | 0.20 | MEDIC SERVICE GROUP | 202 | SAR | 12,689 | 0.03 |
| NTPC | 17,531 | INR | 51,839 | 0.10 | ELM | 450 | SAR | 93,590 | 0.18 |
| ONGC | 4,413 | INR | 10,195 | 0.02 | JARIR MARKETING | 15,510 | SAR | 59,965 | 0.12 |
| POWER GRID CORPORATION OF INDIA | 33,977 | INR | 81,729 | 0.16 | SAUDI ARABIAN FERTILIZER COMPANY | 277 | SAR | 9,823 | 0.02 |
| RELIANCE INDUSTRIES | 1,947 | INR | 54,981 | 0.11 | SAUDI ARAMCO BASE OIL | 2,296 | SAR | 91,094 | 0.18 |
| SONA BLW PRECISION FORGINGS | 8,107 | INR | 56,955 | 0.11 | SAUDI BASIC INDUSTRIES | 1,182 | SAR | 26,001 | 0.05 |
| TATA CONSULTANCY SERVICE | 1,327 | INR | 56,387 | 0.11 | SAUDI ELECTRICITY | 4,088 | SAR | 20,775 | 0.04 |
| TATA STEEL | 45,929 | INR | 71,293 | 0.14 | | | | | |

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

Portfolio of Investments and Other Net Assets

as at 30 September 2023

Global Emerging Markets Multi-Asset Income (continued)
Statement of investments as at 30 September 2023
(expressed in USD)

| Description | Quantity/ Face value | Currency | Evaluation | % net assets | Description | Quantity/ Face value | Currency | Evaluation | % net assets |
|------------------------------------|----------------------------|----------|------------------|-----------------|---|----------------------------|----------|------------------|-----------------|
| TADAWUL | 350 | SAR | 18,011 | 0.04 | REALTEK SEMICONDUCTOR | 771 | TWD | 9,434 | 0.02 |
| | | | 438,675 | 0.88 | TAISHIN FINANCIAL | 25,083 | TWD | 13,909 | 0.03 |
| SOUTH AFRICA | | | | | TAIWAN SEMICONDUCTOR MANUFACTURING | 36,931 | TWD | 598,346 | 1.20 |
| EXXARO RESOURCES | 2,095 | ZAR | 19,155 | 0.04 | UNITED MICRO ELECTRONICS | 43,833 | TWD | 61,376 | 0.12 |
| FIRSTRAND | 7,705 | ZAR | 26,191 | 0.05 | WAN HAI LINES | 7,215 | TWD | 10,796 | 0.02 |
| IMPALA PLATINUM | 3,490 | ZAR | 18,403 | 0.04 | YUANTA FINANCIAL HOLDINGS | 24,661 | TWD | 19,137 | 0.04 |
| KUMBA IRON ORE | 2,450 | ZAR | 59,095 | 0.12 | | | | 1,398,323 | 2.81 |
| SIBANYE STILLWATER | 5,046 | ZAR | 7,837 | 0.02 | THAILAND | | | | |
| STANDARD BANK | 5,356 | ZAR | 52,226 | 0.10 | KRUNG THAI BANK | 84,307 | THB | 43,991 | 0.09 |
| VODACOM GROUP | 9,877 | ZAR | 55,306 | 0.11 | LAND AND HOUSES | 260,808 | THB | 55,869 | 0.11 |
| WOOLWORTHS HOLDINGS | 1,847 | ZAR | 6,666 | 0.01 | PTT E&P | 4,265 | THB | 20,029 | 0.04 |
| | | | 244,879 | 0.49 | PTT OIL & RETAIL BUSINESS | 28,928 | THB | 14,856 | 0.03 |
| SOUTH KOREA | | | | | | | | 134,745 | 0.27 |
| BGF RETAIL | 45 | KRW | 4,702 | 0.01 | TURKEY | | | | |
| DONGBU INSURANCE | 1,299 | KRW | 86,061 | 0.17 | SABANCI HOLDING | 30,271 | TRY | 65,975 | 0.13 |
| F&F | 250 | KRW | 20,935 | 0.04 | TURKIYE IS BANKASI "C" | 43,253 | TRY | 40,610 | 0.08 |
| HANA FINANCIAL HOLDINGS | 1,039 | KRW | 32,685 | 0.07 | | | | 106,585 | 0.21 |
| HYUDAI GLOVIS | 202 | KRW | 27,604 | 0.06 | UNITED ARAB EMIRATES | | | | |
| HYUNDAI MERCHANT MARINE | 2,202 | KRW | 26,534 | 0.05 | ABU DHABI ISLAMIC BANK | 10,579 | AED | 32,431 | 0.06 |
| HYUNDAI MOBIS | 147 | KRW | 26,199 | 0.05 | ALDAR PROPERTIES | 40,829 | AED | 64,026 | 0.13 |
| KAKAO GAMES | 409 | KRW | 7,714 | 0.02 | AMERICANA RESTAURANTS INTERNATIONAL | 23,070 | AED | 25,752 | 0.05 |
| KB FINANCIAL GROUP | 1,911 | KRW | 78,315 | 0.16 | | | | 122,209 | 0.24 |
| KT & G | 817 | KRW | 52,251 | 0.10 | TOTAL SHARES | | | 9,170,898 | 18.34 |
| KUMHO PETRO CHEMICAL | 205 | KRW | 20,372 | 0.04 | BONDS | | | | |
| LG ENERGY SOLUTION | 166 | KRW | 58,618 | 0.12 | ARGENTINA | | | | |
| LG UPLUS CORP | 10,046 | KRW | 77,128 | 0.15 | PROVINCIA DE BUENOS AIRESGO 5.25% 01/09/2037 | 12,634 | USD | 4,174 | 0.01 |
| POSCO | 243 | KRW | 96,343 | 0.19 | | | | 4,174 | 0.01 |
| SAMSUNG ELECTRONICS | 5,881 | KRW | 298,104 | 0.59 | BRAZIL | | | | |
| SAMSUNG FIRE & MARINE INSURANCE | 206 | KRW | 39,768 | 0.08 | BRAZIL (GOVT) 10% 01/01/2029 | 2,000 | BRL | 378,452 | 0.76 |
| SAMSUNG SECURITIES | 1,054 | KRW | 28,705 | 0.06 | BRAZIL (GOVT) 10% 01/01/2033 | 1,600 | BRL | 290,411 | 0.58 |
| WOORI FINANCIAL GROUP | 9,125 | KRW | 82,905 | 0.17 | BRAZIL LETRAS DO TESOURO NACIONAL 0% 01/04/2024 | 5,570 | BRL | 1,054,414 | 2.11 |
| WOORI INVESTMENT & SECURITIES | 5,752 | KRW | 43,564 | 0.09 | | | | 1,723,277 | 3.45 |
| | | | 1,108,507 | 2.22 | CHILE | | | | |
| TAIWAN | | | | | BONOS DE LA TESORERIA DE LA REPUBLIC 5.3% 01/11/2037 | 80,000,000 | CLP | 81,779 | 0.16 |
| ACCTON TECHNOLOGY | 1,342 | TWD | 20,496 | 0.04 | BONOS DE LA TESORERIA DE LA REPUBLIC 6% 01/04/2033 | 15,000,000 | CLP | 15,981 | 0.03 |
| ASE TECHNOLOGY HOLDING | 25,628 | TWD | 86,935 | 0.18 | CHILE (GOVT) 4.5% 01/03/2026 | 80,000,000 | CLP | 85,389 | 0.17 |
| CATCHER TECHNOLOGY | 13,541 | TWD | 76,555 | 0.15 | CHILE (GOVT) 4.7% 01/09/2030 | 190,000,000 | CLP | 194,632 | 0.39 |
| CHINA DEVELOPMENT FINANCIAL | 90,832 | TWD | 33,203 | 0.07 | CORP NACIONAL DEL COBRE 5.125% 02/02/2033 | 400,000 | USD | 370,315 | 0.75 |
| CHINATRUST FINANCIAL HOLDING | 26,622 | TWD | 20,205 | 0.04 | | | | | |
| EVERGREEN MAR CORP | 18,052 | TWD | 64,870 | 0.13 | | | | | |
| FAR EASTERN | | | | | | | | | |
| NEW CENTURY | 51,118 | TWD | 45,527 | 0.09 | | | | | |
| GLOBALWAFERS | 4,449 | TWD | 62,503 | 0.13 | | | | | |
| LARGAN PRECISION | 915 | TWD | 60,517 | 0.12 | | | | | |
| LITE-ON TECHNOLOGY | 21,471 | TWD | 80,814 | 0.16 | | | | | |
| MOMO.COM | 2,510 | TWD | 39,033 | 0.08 | | | | | |
| NAN YA PRINTED CIRCUIT BOARD | 3,002 | TWD | 24,784 | 0.05 | | | | | |
| NIEN MADE ENTERPRISE | 7,277 | TWD | 69,883 | 0.14 | | | | | |

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

Portfolio of Investments and Other Net Assets

as at 30 September 2023

Global Emerging Markets Multi-Asset Income (continued)
Statement of investments as at 30 September 2023
(expressed in USD)

| Description | Quantity/ Face value | Currency | Evaluation | % net assets | Description | Quantity/ Face value | Currency | Evaluation | % net assets |
|---|----------------------------|----------|------------------|-----------------|--|----------------------------|----------|------------------|-----------------|
| EMPRESA NACIONAL DEL PETROLEO 6.15% 10/05/2033 | 200,000 | USD | 192,172 | 0.38 | KAZAKHSTAN | | | | |
| | | | 940,268 | 1.88 | KAZAKHSTAN (GOVT) 6.5% 21/07/2045 | 200,000 | USD | 203,589 | 0.41 |
| COLOMBIA | | | | | KAZMUNAYGAS NATIONAL 4.75% 19/04/2027 | 400,000 | USD | 375,383 | 0.75 |
| COLOMBIA (GOVT) 7% 26/03/2031 | 200,000,000 | COP | 38,795 | 0.08 | | | | 578,972 | 1.16 |
| COLOMBIA (GOVT) 7.5% 02/02/2034 | 30,000 | USD | 28,548 | 0.06 | LUXEMBOURG | | | | |
| COLOMBIA (GOVT) 8% 20/04/2033 | 200,000 | USD | 199,159 | 0.39 | ACU PETROLEO LUXEMBOURG 7.5% 13/07/2035 | 250,000 | USD | 224,972 | 0.45 |
| ECOPETROL 5.875% 28/05/2045 | 60,000 | USD | 40,059 | 0.08 | COSAN LUXEMBOURG 7.5% 27/06/2030 | 200,000 | USD | 198,928 | 0.40 |
| ECOPETROL 5.875% 02/11/2051 | 76,000 | USD | 48,623 | 0.10 | | | | 423,900 | 0.85 |
| ECOPETROL 8.625% 19/01/2029 | 100,000 | USD | 100,665 | 0.20 | MACAU | | | | |
| ECOPETROL 8.875% 13/01/2033 | 70,000 | USD | 68,584 | 0.13 | SANDS CHINA 5.125% 08/08/2025 | 761,000 | USD | 738,204 | 1.48 |
| TITULOS DE TESORERIA B 7.5% 26/08/2026 | 650,000,000 | COP | 147,927 | 0.30 | | | | 738,204 | 1.48 |
| TITULOS DE TESORERIA B 7.75% 18/09/2030 | 1,635,100,000 | COP | 337,922 | 0.67 | MALAYSIA | | | | |
| | | | 1,010,282 | 2.01 | MALAYSIA (GOVT) 3.465% 15/10/2030 | 595,000 | MYR | 123,253 | 0.25 |
| EGYPT | | | | | MALAYSIA (GOVT) 3.899% 16/11/2027 | 1,480,000 | MYR | 317,720 | 0.63 |
| EGYPT (GOVT) 8.7002% 01/03/2049 | 200,000 | USD | 108,034 | 0.22 | MALAYSIA (GOVT) 4.065% 15/06/2050 | 200,000 | MYR | 40,163 | 0.08 |
| | | | 108,034 | 0.22 | MALAYSIA (GOVT) 4.254% 31/05/2035 | 600,000 | MYR | 129,670 | 0.26 |
| HUNGARY | | | | | | | | 610,806 | 1.22 |
| HUNGARY (GOVT) 4.5% 23/03/2028 | 62,500,000 | HUF | 150,928 | 0.30 | MEXICO | | | | |
| HUNGARY (GOVT) 4.75% 24/11/2032 | 50,500,000 | HUF | 114,343 | 0.23 | BBVA BANCOMER 8.45% VRN 29/06/2038 | 200,000 | USD | 197,084 | 0.39 |
| HUNGARY (GOVT) 5.25% 16/06/2029 | 200,000 | USD | 191,341 | 0.38 | COMISION FEDERAL DE ELECTRICIDA 4.688% 15/05/2029 | 200,000 | USD | 180,526 | 0.36 |
| HUNGARY (GOVT) 6.75% 25/09/2052 | 200,000 | USD | 190,189 | 0.38 | MEX BONOS DESARR 5.75% 05/03/2026 | 26,000 | MXN | 134,769 | 0.27 |
| | | | 646,801 | 1.29 | MEXICO (GOVT) 6.35% 09/02/2035 | 200,000 | USD | 197,141 | 0.39 |
| INDONESIA | | | | | MEXICO (GOVT) 7.5% 03/06/2027 | 248,000 | MXN | 1,306,475 | 2.62 |
| INDONESIA (GOVT) 3.2% 23/09/2061 | 200,000 | USD | 119,389 | 0.24 | MEXICO (GOVT) 8.5% 18/11/2038 | 82,000 | MXN | 420,029 | 0.84 |
| INDONESIA (GOVT) 4.2% 15/10/2050 | 350,000 | USD | 269,259 | 0.54 | MEXICO CITY AIRPORT TRUST 5.5% 31/07/2047 | 200,000 | USD | 154,276 | 0.31 |
| INDONESIA (GOVT) 4.85% 11/01/2033 | 200,000 | USD | 190,766 | 0.38 | PEMEX 6.5% 02/06/2041 | 65,000 | USD | 39,256 | 0.08 |
| INDONESIA (GOVT) 6.625% 15/05/2033 | 2,680,000,000 | IDR | 171,462 | 0.34 | PETROLEOS MEXICANOS 6.5% 13/03/2027 | 235,000 | USD | 208,056 | 0.42 |
| INDONESIA (GOVT) 7% 15/02/2033 | 3,500,000,000 | IDR | 228,375 | 0.46 | PETROLEOS MEXICANOS 10% 07/02/2033 | 50,000 | USD | 44,668 | 0.09 |
| INDONESIA (GOVT) 7.5% 15/06/2035 | 5,758,000,000 | IDR | 390,624 | 0.78 | | | | 2,882,280 | 5.77 |
| INDONESIA (GOVT) 7.5% 15/05/2038 | 2,000,000,000 | IDR | 135,400 | 0.27 | NETHERLANDS | | | | |
| | | | 1,505,275 | 3.01 | PETROBRAS GLOBAL FINANCE 8.75% 23/05/2026 | 50,000 | USD | 53,303 | 0.11 |
| | | | | | | | | 53,303 | 0.11 |

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

Portfolio of Investments and Other Net Assets

as at 30 September 2023

Global Emerging Markets Multi-Asset Income (continued)
Statement of investments as at 30 September 2023
(expressed in USD)

| Description | Quantity/ Face value | Currency | Evaluation | % net assets | Description | Quantity/ Face value | Currency | Evaluation | % net assets |
|------------------------|----------------------------|----------|------------------|-----------------|--------------------------------|----------------------------|----------|----------------|-----------------|
| NIGERIA | | | | | GACI FIRST INVESTMENT | | | | |
| NIGERIA (GOVT) 7.625% | | | | | 5% 13/10/2027 | 200,000 | USD | 195,441 | 0.39 |
| 28/11/2047 | 200,000 | USD | 133,648 | 0.27 | KSA SUKUK 4.27% | | | | |
| | | | 133,648 | 0.27 | 22/05/2029 | 200,000 | USD | 190,899 | 0.38 |
| OMAN | | | | | SAUDI (GOVT) 4.875% | | | | |
| LAMAR FUNDING 3.958% | | | | | 18/07/2033 | 200,000 | USD | 190,501 | 0.38 |
| 07/05/2025 | 200,000 | USD | 191,207 | 0.38 | SAUDI ARABIA (GOVT) | | | | |
| OMGRID FUNDING 5.196% | | | | | 3.45% 02/02/2061 | 200,000 | USD | 122,923 | 0.25 |
| 16/05/2027 | 200,000 | USD | 190,629 | 0.38 | SAUDI ARABIA (GOVT) | | | | |
| | | | 381,836 | 0.76 | 5.25% 16/01/2050 | 200,000 | USD | 174,327 | 0.35 |
| PANAMA | | | | | SOUTH AFRICA | | | | |
| PANAMA (GOVT) 6.853% | | | | | ABSA GROUP 6.375% VRN | | | | |
| 28/03/2054 | 360,000 | USD | 336,744 | 0.67 | PERP | 200,000 | USD | 183,119 | 0.37 |
| | | | 336,744 | 0.67 | REPUBLIC OF SOUTH | | | | |
| PERU | | | | | AFRICA 8.75% 31/01/2044 | | | | |
| PETROLEOS DEL PERU | | | | | SOUTH AFRICA (GOVT) | 3,700,000 | ZAR | 137,337 | 0.27 |
| 4.75% 19/06/2032 | 260,000 | USD | 184,374 | 0.37 | 8.5% 31/01/2037 | 700,000 | ZAR | 27,221 | 0.05 |
| | | | 184,374 | 0.37 | SOUTH AFRICA (GOVT) 9% | | | | |
| PHILIPPINES | | | | | 31/01/2040 | | | | |
| PHILIPPINES (GOVT) | | | | | 6,400,000 | ZAR | 250,558 | 0.50 | |
| 5.609% 13/04/2033 | 200,000 | USD | 200,992 | 0.40 | TRANSNET 8.25% 06/02/2028 | 200,000 | USD | 191,959 | 0.39 |
| | | | 200,992 | 0.40 | | | | 790,194 | 1.58 |
| POLAND | | | | | THAILAND | | | | |
| POLAND (GOVT) 0.25% | | | | | THAILAND (GOVT) 1.585% | | | | |
| 25/10/2026 | 3,100,000 | PLN | 615,742 | 1.22 | 17/12/2035 | 9,100,000 | THB | 208,050 | 0.42 |
| POLAND (GOVT) 1.75% | | | | | THAILAND (GOVT) 3.3% | | | | |
| 25/04/2032 | 3,100,000 | PLN | 518,638 | 1.04 | 17/06/2038 | 8,900,000 | THB | 240,388 | 0.48 |
| POLAND (GOVT) 2.5% | | | | | | | | 448,438 | 0.90 |
| 25/07/2026 | 900,000 | PLN | 192,910 | 0.39 | TRINIDAD & TOBAGO | | | | |
| | | | 1,327,290 | 2.65 | TRINIDAD & TOBAGO | | | | |
| QATAR | | | | | (GOVT) 5.95% 14/01/2031 | | | | |
| QATAR (GOVT) 4.817% | | | | | 200,000 | USD | 197,959 | 0.40 | |
| 14/03/2049 | 255,000 | USD | 221,948 | 0.44 | | | | 197,959 | 0.40 |
| QATAR (GOVT) 5.103% | | | | | TURKEY | | | | |
| 23/04/2048 | 310,000 | USD | 281,017 | 0.56 | TURKEY (GOVT) 10.5% | | | | |
| QATAR PETROLEUM 3.125% | | | | | 11/08/2027 | | | | |
| 12/07/2041 | 200,000 | USD | 138,381 | 0.28 | TURKEY (GOVT) 16.9% | | | | |
| | | | 641,346 | 1.28 | 02/09/2026 | | | | |
| ROMANIA | | | | | UKRAINE | | | | |
| ROMANIA (GOVT) 3.65% | | | | | UKRAINE (GOVT) 0% VRN | | | | |
| 24/09/2031 | 400,000 | RON | 69,026 | 0.14 | 31/05/2040 | | | | |
| ROMANIA (GOVT) 5.125% | | | | | UKRAINE (GOVT) 7.75% | | | | |
| 15/06/2048 | 74,000 | USD | 58,025 | 0.12 | 01/09/2027 | | | | |
| ROMANIA (GOVT) 5.8% | | | | | UNITED ARAB EMIRATES | | | | |
| 26/07/2027 | 1,700,000 | RON | 352,676 | 0.70 | ABU DHABI (GOVT) 3.875% | | | | |
| ROMANIA (GOVT) 7.625% | | | | | 16/04/2050 | | | | |
| 17/01/2053 | 130,000 | USD | 133,024 | 0.27 | ABU DHABI NATIONAL | | | | |
| | | | 612,751 | 1.23 | ENERGY 4% 03/10/2049 | | | | |
| SAUDI ARABIA | | | | | 200,000 | | | | |
| GACI FIRST INVESTMENT | | | | | 154,872 | | | | |
| 4.75% 14/02/2030 | 200,000 | USD | 190,572 | 0.38 | 305,210 | | | | |
| | | | | | 0.61 | | | | |

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

Portfolio of Investments and Other Net Assets

as at 30 September 2023

Global Emerging Markets Multi-Asset Income (continued)
Statement of investments as at 30 September 2023
(expressed in USD)

| Description | Quantity/ Face value | Currency | Evaluation | % net assets | Description | Quantity/ Face value | Currency | Evaluation | % net assets |
|---|----------------------------|----------|-------------------|-----------------|---|----------------------------|----------|----------------|-----------------|
| URUGUAY | | | | | BONDS | | | | |
| URUGUAY (GOVT) 5.75% 28/10/2034 | 200,000 | USD | 205,419 | 0.41 | ARGENTINA | | | | |
| | | | 205,419 | 0.41 | ARGENTINA (GOVT) 0.125% 09/07/2030 | 67,630 | USD | 19,524 | 0.04 |
| UZBEKISTAN | | | | | ARGENTINA (GOVT) 0.125% 09/07/2041 | 3,178 | USD | 829 | - |
| UZBEKNEFTEGAZ 4.75% 16/11/2028 | 200,000 | USD | 161,621 | 0.32 | | | | 20,353 | 0.04 |
| | | | 161,621 | 0.32 | BRAZIL | | | | |
| TOTAL BONDS | | | 18,378,872 | 36.76 | BRAZIL (GOVT) 0% 01/01/2024 | 5,070 | BRL | 984,514 | 1.96 |
| DEPOSITARY RECEIPTS | | | | | | | | 984,514 | 1.96 |
| BRAZIL | | | | | CHILE | | | | |
| AMBEV | 24,994 | USD | 64,984 | 0.13 | CHILE (GOVT) 4.34% 07/03/2042 | 200,000 | USD | 162,882 | 0.33 |
| | | | 64,984 | 0.13 | CHILE (GOVT) 4.95% 05/01/2036 | 200,000 | USD | 184,467 | 0.37 |
| CHINA | | | | | EMPRESA NACIONAL DEL PETROLEO 3.75% 05/08/2026 | 400,000 | USD | 372,967 | 0.75 |
| KANZHUN | 502 | USD | 7,555 | 0.02 | | | | 720,316 | 1.45 |
| PINDUODUO | 879 | USD | 86,257 | 0.17 | COLOMBIA | | | | |
| | | | 93,812 | 0.19 | ECOPETROL 5.375% 26/06/2026 | 25,000 | USD | 24,098 | 0.05 |
| TOTAL DEPOSITARY RECEIPTS | | | 158,796 | 0.32 | | | | 24,098 | 0.05 |
| PREFERRED SHARES | | | | | COSTA RICA | | | | |
| BRAZIL | | | | | COSTA RICA (GOVT) 6.125% 19/02/2031 | 200,000 | USD | 193,499 | 0.39 |
| BANCO BRADESCO | 32,538 | BRL | 92,962 | 0.18 | | | | 193,499 | 0.39 |
| | | | 92,962 | 0.18 | CZECH REPUBLIC | | | | |
| COLOMBIA | | | | | CZECH (GOVT) 1% 26/06/2026 | 11,000,000 | CZK | 431,039 | 0.86 |
| BANCOLOMBIA | 7,264 | COP | 48,206 | 0.10 | CZECH (GOVT) 1.75% 23/06/2032 | 5,900,000 | CZK | 203,151 | 0.41 |
| | | | 48,206 | 0.10 | CZECH (GOVT) 4.2% 04/12/2036 | 2,400,000 | CZK | 98,423 | 0.20 |
| SOUTH KOREA | | | | | | | | 732,613 | 1.47 |
| SAMSUNG ELECTRONICS | 840 | KRW | 33,926 | 0.07 | DOMINICAN REPUBLIC | | | | |
| | | | 33,926 | 0.07 | DOMINIC (GOVT) 5.5% 22/02/2029 | 150,000 | USD | 137,706 | 0.28 |
| TOTAL PREFERRED SHARES | | | 175,094 | 0.35 | | | | 137,706 | 0.28 |
| TOTAL TRANSFERABLE SECURITIES ADMITTED TO AN OFFICIAL STOCK EXCHANGE LISTING | | | | | INDONESIA | | | | |
| | | | 27,883,660 | 55.77 | INDONESIA (GOVT) 5.35% 11/02/2049 | 200,000 | USD | 183,875 | 0.37 |
| TRANSFERABLE SECURITIES TRADED ON ANOTHER REGULATED MARKET | | | | | | | | 183,875 | 0.37 |
| SHARES | | | | | LUXEMBOURG | | | | |
| CHINA | | | | | CHILE ELECTRICITY 6.01% 20/01/2033 | 200,000 | USD | 199,155 | 0.40 |
| NEW ORIENTAL EDUCATION AND TECHNOLOGY | 2,160 | HKD | 13,156 | 0.03 | EIG PEARL HOLDINGS 3.545% 31/08/2036 | 200,000 | USD | 162,414 | 0.32 |
| | | | 13,156 | 0.03 | | | | 361,569 | 0.72 |
| SOUTH KOREA | | | | | TOTAL SHARES | | | | |
| INDUSTRIAL BANK OF KOREA | 10,311 | KRW | 85,657 | 0.17 | | | | 98,813 | 0.20 |
| | | | 85,657 | 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

Global Emerging Markets Multi-Asset Income (continued)
Statement of investments as at 30 September 2023
(expressed in USD)

| Description | Quantity/ Face value | Currency | Evaluation | % net assets | Description | Quantity/ Face value | Currency | Evaluation | % net assets |
|---|----------------------------|----------|------------------|-----------------|---|----------------------------|----------|------------------|-----------------|
| MALAYSIA | | | | | TOTAL TRANSFERABLE SECURITIES TRADED ON ANOTHER REGULATED MARKET | | | 6,937,718 | 13.88 |
| MALAYSIA (GOVT) 3.757% 22/05/2040 | 900,000 | MYR | 180,917 | 0.36 | | | | | |
| PETRONAS CAPITAL 4.8% 21/04/2060 | 205,000 | USD | 169,816 | 0.34 | COLLECTIVE INVESTMENT SCHEMES | | | | |
| | | | 350,733 | 0.70 | IRELAND | | | | |
| MEXICO | | | | | HSBC GLOBAL LIQUIDITY FUND | 3,509,106 | USD | 3,509,105 | 7.02 |
| BANCO MERCANTIL DEL NORTE SAGRAN 5.875% VRN PERP | 200,000 | USD | 172,828 | 0.35 | HSBC MSCI KOREA ETF | 7,584 | USD | 359,027 | 0.72 |
| MEXICO (GOVT) 4.5% 22/04/2029 | 380,000 | USD | 356,072 | 0.71 | L&G INDIA INR GOVERNMENT BOND UCITS ETF | 170,963 | USD | 1,501,910 | 3.00 |
| PETROLEOS MEXICANOS 6.875% 04/08/2026 | 100,000 | USD | 92,061 | 0.18 | | | | 5,370,042 | 10.74 |
| PETROLEOS MEXICANOS 7.69% 23/01/2050 | 140,000 | USD | 90,986 | 0.18 | LUXEMBOURG | | | | |
| | | | 711,947 | 1.42 | HGIF ASIA HIGH YIELD BOND INC | 253,020 | USD | 1,272,438 | 2.55 |
| NETHERLANDS | | | | | | | | 1,272,438 | 2.55 |
| PROSUS 3.257% 19/01/2027 | 200,000 | USD | 177,391 | 0.36 | TOTAL COLLECTIVE INVESTMENT SCHEMES | | | 6,642,480 | 13.29 |
| PROSUS 4.987% 19/01/2052 | 200,000 | USD | 132,024 | 0.26 | MONEY MARKET INSTRUMENTS | | | | |
| | | | 309,415 | 0.62 | TREASURY BILLS | | | | |
| PERU | | | | | UNITED STATES | | | | |
| FONDO MIVIVIENDA 4.625% 12/04/2027 | 200,000 | USD | 189,425 | 0.38 | US (GOVT) 0% 12/10/2023 | 1,100,000 | USD | 1,098,391 | 2.20 |
| PERU (GOVT) 2.78% 01/12/2060 | 150,000 | USD | 81,174 | 0.16 | US (GOVT) 0% 26/10/2023 | 400,000 | USD | 398,596 | 0.80 |
| PERU (GOVT) 3% 15/01/2034 | 265,000 | USD | 205,916 | 0.41 | US (GOVT) 0% 16/11/2023 | 1,400,000 | USD | 1,390,730 | 2.78 |
| PERU (GOVT) 6.95% 12/08/2031 | 1,000,000 | PEN | 261,934 | 0.51 | US (GOVT) 0% 14/12/2023 | 1,200,000 | USD | 1,187,090 | 2.37 |
| | | | 738,449 | 1.46 | US (GOVT) 0% 25/01/2024 | 1,400,000 | USD | 1,376,325 | 2.75 |
| PHILIPPINES | | | | | | | | 5,451,132 | 10.90 |
| PHILIPPINES (GOVT) 3.95% 20/01/2040 | 275,000 | USD | 218,715 | 0.44 | TOTAL TREASURY BILLS | | | 5,451,132 | 10.90 |
| | | | 218,715 | 0.44 | TOTAL MONEY MARKET INSTRUMENTS | | | 5,451,132 | 10.90 |
| SOUTH AFRICA | | | | | OTHER TRANSFERABLE SECURITIES | | | | |
| SOUTH AFRICA (GOVT) 8.25% 31/03/2032 | 1,600,000 | ZAR | 69,367 | 0.14 | SHARES | | | | |
| SOUTH AFRICA (GOVT) 8.875% 28/02/2035 | 13,200,000 | ZAR | 553,251 | 1.11 | RUSSIAN FEDERATION | | | | |
| | | | 622,618 | 1.25 | GAZPROM* | 17,530 | RUB | - | 0.00 |
| UNITED ARAB EMIRATES | | | | | POLYUS GOLD* | 613 | RUB | - | 0.00 |
| DP WORLD CRESCENT 5.5% 13/09/2033 | 200,000 | USD | 194,958 | 0.39 | SBERBANK* | 66,813 | RUB | - | 0.00 |
| | | | 194,958 | 0.39 | TATNEFT* | 20,867 | RUB | - | 0.00 |
| URUGUAY | | | | | | | | - | 0.00 |
| URUGUAY (GOVT) 5.1% 18/06/2050 | 350,000 | USD | 314,010 | 0.63 | TOTAL SHARES | | | - | 0.00 |
| URUGUAY (GOVT) 8.25% 21/05/2031 | 800,000 | UYU | 19,517 | 0.04 | BONDS | | | | |
| | | | 333,527 | 0.67 | CHILE | | | | |
| TOTAL BONDS | | | 6,838,905 | 13.68 | CORP NACIONAL DEL COBRE DE CHILE 3% 30/09/2029 | 240,000 | USD | 204,706 | 0.41 |
| | | | | | | | | 204,706 | 0.41 |

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

Portfolio of Investments and Other Net Assets

as at 30 September 2023

Global Emerging Markets Multi-Asset Income (continued)
Statement of investments as at 30 September 2023
(expressed in USD)

| Description | Quantity/ Face value | Currency | Evaluation | % net assets |
|--|----------------------------|----------|-------------------|-----------------|
| GUATEMALA | | | | |
| GUATEMALA (GOVT) 7.05% | | | | |
| 04/10/2032 | 200,000 | USD | 200,862 | 0.40 |
| | | | 200,862 | 0.40 |
| MALAYSIA | | | | |
| MALAYSIA (GOVT) 3.955% | | | | |
| 15/09/2025 | 1,675,000 | MYR | 360,365 | 0.72 |
| | | | 360,365 | 0.72 |
| PANAMA | | | | |
| PANAMA (GOVT) 6.875% | | | | |
| 31/01/2036 | 200,000 | USD | 201,201 | 0.40 |
| | | | 201,201 | 0.40 |
| PERU | | | | |
| PERU (GOVT) 6.35% | | | | |
| 12/08/2028 | 200,000 | PEN | 53,018 | 0.11 |
| | | | 53,018 | 0.11 |
| POLAND | | | | |
| POLAND (GOVT) 2.5% | | | | |
| 25/07/2027 | 4,100,000 | PLN | 855,993 | 1.71 |
| | | | 855,993 | 1.71 |
| TOTAL BONDS | | | 1,876,145 | 3.75 |
| PREFERRED SHARES | | | | |
| RUSSIAN FEDERATION | | | | |
| SURGUTNEFTEGAZ* | 218,700 | RUB | - | 0.00 |
| | | | - | 0.00 |
| TOTAL PREFERRED SHARES | | | - | 0.00 |
| TOTAL OTHER TRANSFERABLE SECURITIES | | | 1,876,145 | 3.75 |
| TOTAL INVESTMENTS | | | 48,791,135 | 97.59 |
| OTHER NET ASSETS | | | 1,203,628 | 2.41 |
| TOTAL NET ASSETS | | | 49,994,763 | 100.00 |

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

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

Portfolio of Investments and Other Net Assets

as at 30 September 2023

Managed Solutions - Asia Focused Conservative
Statement of investments as at 30 September 2023
(expressed in USD)

| Description | Quantity/ Face value | Currency | Evaluation | % net assets | Description | Quantity/ Face value | Currency | Evaluation | % net assets |
|---|----------------------------|----------|------------------|-----------------|--------------------------------------|----------------------------|----------|------------|-----------------|
| INVESTMENTS | | | | | HONG KONG | | | | |
| TRANSFERABLE SECURITIES ADMITTED TO AN OFFICIAL STOCK EXCHANGE LISTING | | | | | AIA GROUP 2.7% VRN PERP | | | | |
| BONDS | | | | | AIA GROUP 3.2% 16/09/2040 | | | | |
| AUSTRALIA | | | | | BANK OF EAST ASIA | | | | |
| WESTPAC BANKING 2.894% | | | | | 4% VRN 29/05/2030 | | | | |
| VRN 04/02/2030 | | | | | CHINA CHINDA FINANCE | | | | |
| | 200,000 | USD | 189,027 | 0.51 | 5.625% 14/05/2024 | | | | |
| | | | 189,027 | 0.51 | CHINA OVERSEA FINANCE | | | | |
| CHINA | | | | | 6.375% 29/10/2043 | | | | |
| ALIBABA GROUP HOLDING | | | | | CHINA OVERSEAS GRAND OCEANS | | | | |
| 3.4% 06/12/2027 | | | | | FINANCE 2.45% 09/02/2026 | | | | |
| ALIBABA GROUP HOLDING | | | | | CHINA OVERSEAS VIII | | | | |
| 4% 06/12/2037 | | | | | 3.05% 27/11/2029 | | | | |
| ALIBABA GROUP HOLDING | | | | | CITIC 2.85% 25/02/2030 | | | | |
| 4.2% 06/12/2047 | | | | | CK HUTCHISON INTERNATIONAL | | | | |
| CCBL CAYMAN 1.6% | | | | | 4.75% 21/04/2028 | | | | |
| 15/09/2026 | | | | | CK HUTCHISON INTERNATIONAL | | | | |
| CHINA MODERN DAIRY HOLDINGS | | | | | 4.875% 21/04/2033 | | | | |
| 2.125% 14/07/2026 | | | | | CMB INTERNATIONAL LEASING MANAGEMENT | | | | |
| CNOOC FINANCE 5% | | | | | 2.75% 12/08/2030 | | | | |
| 02/05/2042 | | | | | CNAC HK FINBRIDGE 3% | | | | |
| CONTEMPORARY RUIDING DEVELOPMENT | | | | | 22/09/2030 | | | | |
| 1.5% 09/09/2026 | | | | | HONG KONG (GOVT) 0.8% | | | | |
| INDUSTRIAL AND COMMERCIAL BANK | | | | | 27/08/2027 | | | | |
| OF CHINA 4.875% 21/09/2025 | | | | | HONGKONG LAND FINANCE | | | | |
| SF HOLDING INVESTMENT | | | | | 5.25% 14/07/2033 | | | | |
| 2021 3.125% 17/11/2031 | | | | | HUARONG FINANCE 2019 | | | | |
| TENCENT HOLDINGS 3.925% | | | | | 3.25% 13/11/2024 | | | | |
| 19/01/2038 | | | | | HUARONG FINANCE 3.75% | | | | |
| TENCENT MUSIC ENTERTAINMENT | | | | | 29/05/2024 | | | | |
| 2.00% 03/09/2030 | | | | | NANYANG COMMERCIAL BANK | | | | |
| YONGDA INVESTMENT 2.25% | | | | | 3.8% VRN 20/11/2029 | | | | |
| 16/06/2025 | | | | | SHANGHAI PORT GROUP DEVELOPMENT | | | | |
| YUNDA HOLDING INVESTMENT | | | | | 2.375% 13/07/2030 | | | | |
| 2.25% 19/08/2025 | | | | | SUNNY EXPRESS ENTERPRISES | | | | |
| ZHONGSHENG GROUP | | | | | 3.125% 23/04/2030 | | | | |
| HOLDINGS 3% 13/01/2026 | | | | | VANKE REAL ESTATE HONG | | | | |
| | 200,000 | USD | 182,626 | 0.49 | KONG 5.35% 11/03/2024 | | | | |
| | | | 2,530,750 | 6.79 | | | | | |
| GREAT BRITAIN | | | | | INDIA | | | | |
| PRUDENTIAL 2.95% VRN | | | | | HDFC BANK 5.686% | | | | |
| 03/11/2033 | | | | | 02/03/2026 | | | | |
| STANDARD CHARTERED | | | | | 200,000 | | | | |
| 2.678% VRN 29/06/2032 | | | | | USD | | | | |
| STANDARD CHARTERED | | | | | 200,103 | | | | |
| 3.265% VRN 18/02/2036 | | | | | 0.54 | | | | |
| STANDARD CHARTERED | | | | | ICICI BANK DUBAI 4% | | | | |
| 6.187% VRN 06/07/2027 | | | | | 18/03/2026 | | | | |
| STANDARD CHARTERED | | | | | 200,000 | | | | |
| 6.301% VRN 09/01/2029 | | | | | USD | | | | |
| | 400,000 | USD | 398,774 | 1.07 | NTPC 4.5% 19/03/2028 | | | | |
| | | | 1,070,219 | 2.87 | REC 2.75% 13/01/2027 | | | | |
| | | | | | 763,618 | | | | |
| | | | | | 2.05 | | | | |
| | | | | | INDONESIA | | | | |
| | | | | | 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 5.1% VRN PERP | 200,000 | USD | 196,936 | 0.53 | HYUNDAI CAPITAL AMERICA 5.8% 26/06/2025 | 33,000 | USD | 32,891 | 0.09 |
| MITSUBISHI UFJ FINANCIAL 2.193% 25/02/2025 | 200,000 | USD | 189,760 | 0.51 | | | | 32,891 | 0.09 |
| SUMITOMO MITSUI FINANCIAL 6.184% 13/07/2043 | 66,000 | USD | 63,598 | 0.17 | TOTAL BONDS | | | 17,118,010 | 45.91 |
| | | | 450,294 | 1.21 | TOTAL TRANSFERABLE SECURITIES ADMITTED TO AN OFFICIAL STOCK EXCHANGE LISTING | | | 17,118,010 | 45.91 |
| SINGAPORE | | | | | TRANSFERABLE SECURITIES TRADED ON ANOTHER REGULATED MARKET | | | | |
| BOC AVIATION 1.75% 21/01/2026 | 200,000 | USD | 182,568 | 0.49 | BONDS | | | | |
| BOC AVIATION 3.25% 29/04/2025 | 200,000 | USD | 191,514 | 0.51 | CHINA | | | | |
| DBS GROUP HOLDINGS 3.3% VRN PERP | 400,000 | USD | 380,040 | 1.02 | BAIDU 1.625% 23/02/2027 | 200,000 | USD | 175,144 | 0.47 |
| DBS GROUP HOLDINGS 5.479% 12/09/2025 | 200,000 | USD | 200,693 | 0.54 | CDBL FUNDING 3.5% 24/10/2027 | 200,000 | USD | 185,174 | 0.50 |
| ONGC VIDESH VANKORNEFT 3.75% 27/07/2026 | 200,000 | USD | 189,677 | 0.51 | CHINA CINDA FINANCE 4.25% 23/04/2025 | 200,000 | USD | 192,931 | 0.52 |
| OVERSEACHINESE BANKING 1.832% VRN 10/09/2030 | 200,000 | USD | 183,936 | 0.49 | ENN ENERGY HOLDINGS 4.625% 17/05/2027 | 200,000 | USD | 192,521 | 0.52 |
| UNITED OVERSEAS BANK 3.875% VRN PERP | 400,000 | USD | 399,598 | 1.07 | MEITUAN DIANPING 2.125% 28/10/2025 | 200,000 | USD | 184,106 | 0.49 |
| | | | 1,728,026 | 4.63 | SANDS CHINA 3.8% 08/01/2026 | 200,000 | USD | 187,445 | 0.50 |
| SOUTH KOREA | | | | | INDIA | | | | |
| GS CALTEX 5.375% 07/08/2028 | 200,000 | USD | 195,812 | 0.53 | RELIANCE INDUSTRIES 3.667% 30/11/2027 | 250,000 | USD | 231,959 | 0.62 |
| HANA BANK 3.5% VRN PERP | 200,000 | USD | 178,054 | 0.48 | | | | 231,959 | 0.62 |
| KODIT GLOBAL 3.619% 27/05/2025 | 200,000 | USD | 192,815 | 0.52 | INDONESIA | | | | |
| KOOKMIN BANK 4.35% VRN PERP | 400,000 | USD | 390,837 | 1.04 | FREEPORT INDONESIA 6.2% 14/04/2052 | 200,000 | USD | 168,341 | 0.45 |
| LG ENERGY SOLUTION 5.75% 25/09/2028 | 200,000 | USD | 199,031 | 0.53 | | | | 168,341 | 0.45 |
| NONGHYUP BANK 4.875% 03/07/2028 | 200,000 | USD | 194,252 | 0.52 | MACAU | | | | |
| POSCO 5.625% 17/01/2026 | 200,000 | USD | 199,253 | 0.53 | SANDS CHINA 5.4% 08/08/2028 | 400,000 | USD | 376,662 | 1.01 |
| SHINHAN BANK 3.875% 24/03/2026 | 200,000 | USD | 189,284 | 0.51 | | | | 376,662 | 1.01 |
| SHINHAN FINANCIAL GROUP 3.34% VRN 05/02/2030 | 400,000 | USD | 383,344 | 1.03 | TAIWAN | | | | |
| | | | 2,122,682 | 5.69 | TSMC GLOBAL 1.75% 23/04/2028 | 200,000 | USD | 171,032 | 0.46 |
| TAIWAN | | | | | UNITED ARAB EMIRATES | | | | |
| TSMC GLOBAL 2.25% 23/04/2031 | 400,000 | USD | 320,736 | 0.86 | FIRST ABU DHABI BANK 6.32% VRN 04/04/2034 | 208,000 | USD | 208,021 | 0.56 |
| | | | 320,736 | 0.86 | | | | 208,021 | 0.56 |
| THAILAND | | | | | TOTAL BONDS | | | | |
| MINOR INTERNATIONAL 2.7% VRN PERP | 200,000 | USD | 182,269 | 0.49 | | | | 3,229,657 | 8.66 |
| THAI OIL TREASURY CENTER 4.875% 23/01/2043 | 200,000 | USD | 154,451 | 0.41 | TOTAL TRANSFERABLE SECURITIES TRADED ON ANOTHER REGULATED MARKET | | | 3,229,657 | 8.66 |
| | | | 336,720 | 0.90 | | | | | |

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

Portfolio of Investments and Other Net Assets

as at 30 September 2023

Managed Solutions - Asia Focused Conservative (continued)
Statement of investments as at 30 September 2023
(expressed in USD)

| Description | Quantity/ Face value | Currency | Evaluation | % net assets |
|---|----------------------------|----------|-------------------|-----------------|
| COLLECTIVE INVESTMENT SCHEMES | | | | |
| GREAT BRITAIN | | | | |
| HSBC JAPAN INDEX FUND INSTITUTIONAL ACCUMULATION | | | | |
| | 292,712 | GBP | 575,561 | 1.54 |
| | | | 575,561 | 1.54 |
| IRELAND | | | | |
| HSBC MSCI INDONESIA UCITS ETF | | | | |
| | 3,400 | USD | 269,008 | 0.72 |
| HSBC MSCI KOREA ETF | | | | |
| | 7,535 | USD | 356,707 | 0.96 |
| | | | 625,715 | 1.68 |
| LUXEMBOURG | | | | |
| HGIF ASIA EX JAPAN EQUITY "ZD" | | | | |
| | 84,641 | USD | 4,705,612 | 12.62 |
| HGIF ASIA HIGH YIELD BOND INC | | | | |
| | 887,354 | USD | 4,462,502 | 11.97 |
| HGIF ASIAN CURRENCY BOND "ZD" | | | | |
| | 572,522 | USD | 3,984,183 | 10.69 |
| HGIF GEM LOCAL CURRENCY RATES "ZD" | | | | |
| | 114,465 | USD | 811,784 | 2.18 |
| HGIF GLOBAL EMERGING MARKETS BOND "ZQ" | | | | |
| | 56,200 | USD | 383,568 | 1.03 |
| HGIF INDIA FIXED INCOME "ZD" | | | | |
| | 67,728 | USD | 582,259 | 1.56 |
| | | | 14,929,908 | 40.05 |
| TOTAL COLLECTIVE INVESTMENT SCHEMES | | | 16,131,184 | 43.27 |
| OTHER TRANSFERABLE SECURITIES | | | | |
| BONDS | | | | |
| SOUTH KOREA | | | | |
| KOREA GAS 4% 15/01/2024 | | | | |
| | 200,000 | USD | 198,671 | 0.53 |
| | | | 198,671 | 0.53 |
| TOTAL BONDS | | | 198,671 | 0.53 |
| TOTAL OTHER TRANSFERABLE SECURITIES | | | 198,671 | 0.53 |
| TOTAL INVESTMENTS | | | 36,677,522 | 98.37 |
| OTHER NET ASSETS | | | 608,937 | 1.63 |
| TOTAL NET ASSETS | | | 37,286,459 | 100.00 |

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

Portfolio of Investments and Other Net Assets

as at 30 September 2023

Managed Solutions - Asia Focused Growth
Statement of investments as at 30 September 2023
(expressed in USD)

| Description | Quantity | Currency | Evaluation | % net assets | Description | Quantity | Currency | Evaluation | % net assets |
|---|-----------|----------|------------------|--------------|---|----------|----------|------------|--------------|
| INVESTMENTS | | | | | SINGAPORE | | | | |
| TRANSFERABLE SECURITIES ADMITTED TO AN OFFICIAL STOCK EXCHANGE LISTING | | | | | DBS GROUP | | | | |
| SHARES | | | | | 12,600 SGD | | | | |
| CHINA | | | | | 310,546 1.39 | | | | |
| ALIBABA GROUP HOLDING | 63,400 | HKD | 692,945 | 3.09 | 310,546 1.39 | | | | |
| BAIDU | 15,100 | HKD | 257,198 | 1.15 | SOUTH KOREA | | | | |
| BYD "H" | 7,500 | HKD | 231,746 | 1.03 | HYUNDAI MOTOR | | | | |
| CHINA CONSTRUCTION BANK "H" | 312,000 | HKD | 176,081 | 0.79 | 2,250 KRW | | | | |
| CHINA LONGYUAN POWER "H" | 208,000 | HKD | 181,127 | 0.81 | KB FINANCIAL GROUP | | | | |
| CONTEMPORARY AMPEREX TECHNOLOGY | 9,680 | CNY | 269,750 | 1.20 | 2,269 KRW | | | | |
| LI AUTO | 4,400 | HKD | 77,698 | 0.35 | 18,734 KRW | | | | |
| MEITUAN DIANPING | 31,390 | HKD | 459,316 | 2.05 | SAMSUNG ELECTRONICS | | | | |
| NARI TECHNOLOGY DEVELOPMENT | 81,908 | CNY | 249,465 | 1.11 | 427 KRW | | | | |
| PING AN INSURANCE "H" | 79,500 | HKD | 455,266 | 2.03 | SK HYNIX | | | | |
| SHENZHEN MINDRAY BIO MEDICAL ELECTRONICS | 6,900 | CNY | 255,525 | 1.14 | 5,727 KRW | | | | |
| TENCENT HOLDINGS | 23,200 | HKD | 907,045 | 4.06 | 486,799 2.17 | | | | |
| TRIP COM GROUP | 6,150 | HKD | 219,243 | 0.98 | 2,010,054 8.97 | | | | |
| ZHEJIANG SANHUA | 43,900 | CNY | 178,956 | 0.80 | TAIWAN | | | | |
| | | | 4,611,361 | 20.59 | HON HAI PRECISION | | | | |
| HONG KONG | | | | | INDUSTRIES | | | | |
| AIA GROUP | 58,200 | HKD | 474,482 | 2.12 | 123,000 TWD | | | | |
| BUDWEISER BREWING | 90,600 | HKD | 178,844 | 0.80 | 13,000 TWD | | | | |
| CHINA RESOURCES GAS GROUP | 80,200 | HKD | 235,013 | 1.05 | MEDIATEK | | | | |
| | | | 888,339 | 3.97 | QUANTA COMPUTER | | | | |
| INDIA | | | | | TAIWAN SEMICONDUCTOR | | | | |
| BHARTI AIRTEL | 32,244 | INR | 359,711 | 1.61 | 79,000 TWD | | | | |
| DLF | 58,813 | INR | 376,004 | 1.68 | 51,000 TWD | | | | |
| EICHER MOTORS | 5,255 | INR | 218,129 | 0.97 | 16,000 TWD | | | | |
| HDFC BANK | 13,188 | INR | 242,396 | 1.08 | 260,219 1.16 | | | | |
| HINDUSTAN UNILEVER | 10,739 | INR | 318,855 | 1.42 | 2,580,738 11.52 | | | | |
| ICICI BANK | 33,757 | INR | 386,956 | 1.73 | THAILAND | | | | |
| POWER GRID CORPORATION OF INDIA | 24,392 | INR | 58,673 | 0.26 | CP ALL | | | | |
| RELIANCE INDUSTRIES | 18,149 | INR | 512,509 | 2.29 | 43,800 THB | | | | |
| SHRIRAM TRANSPORT FINANCE | 17,352 | INR | 401,060 | 1.79 | 72,774 0.32 | | | | |
| | | | 2,874,293 | 12.83 | 72,774 0.32 | | | | |
| INDONESIA | | | | | TOTAL SHARES | | | | |
| BANK RAKYAT INDONESIA | 1,452,500 | IDR | 491,059 | 2.19 | 14,016,938 62.57 | | | | |
| | | | 491,059 | 2.19 | DEPOSITARY RECEIPTS | | | | |
| LUXEMBOURG | | | | | SINGAPORE | | | | |
| L'OCCITANE INTERNATIONAL | 59,500 | HKD | 177,774 | 0.79 | SEA LTD | | | | |
| | | | 177,774 | 0.79 | 2,998 USD | | | | |
| | | | | | 134,101 0.60 | | | | |
| | | | | | 134,101 0.60 | | | | |
| | | | | | TOTAL DEPOSITARY RECEIPTS | | | | |
| | | | | | 134,101 0.60 | | | | |
| | | | | | PREFERRED SHARES | | | | |
| | | | | | SOUTH KOREA | | | | |
| | | | | | SAMSUNG ELECTRONICS | | | | |
| | | | | | 2,924 KRW | | | | |
| | | | | | 118,095 0.53 | | | | |
| | | | | | 118,095 0.53 | | | | |
| | | | | | TOTAL PREFERRED SHARES | | | | |
| | | | | | 118,095 0.53 | | | | |
| | | | | | TOTAL TRANSFERABLE SECURITIES ADMITTED TO AN OFFICIAL STOCK EXCHANGE LISTING | | | | |
| | | | | | 14,269,134 63.70 | | | | |
| | | | | | TRANSFERABLE SECURITIES TRADED ON ANOTHER REGULATED MARKET | | | | |
| | | | | | SHARES | | | | |
| | | | | | TAIWAN | | | | |
| | | | | | E INK HOLDINGS | | | | |
| | | | | | 38,000 TWD | | | | |
| | | | | | 211,304 0.94 | | | | |
| | | | | | 211,304 0.94 | | | | |
| | | | | | TOTAL SHARES | | | | |
| | | | | | 211,304 0.94 | | | | |
| | | | | | TOTAL TRANSFERABLE SECURITIES TRADED ON ANOTHER REGULATED MARKET | | | | |
| | | | | | 211,304 0.94 | | | | |

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 |
| AUSTRALIA | | | | | TAIWAN | | | | |
| BHP BILLITON | 97,569 | AUD | 2,786,468 | 0.86 | KINSUS INTERCONNECT TECHNOLOGY | 356,000 | TWD | 1,196,574 | 0.37 |
| NATIONAL AUSTRALIA BANK | 255,387 | AUD | 4,791,513 | 1.47 | MEDIATEK | 125,000 | TWD | 2,846,146 | 0.87 |
| SANTOS | 751,164 | AUD | 3,829,929 | 1.18 | TAIWAN SEMICONDUCTOR MANUFACTURING | 544,000 | TWD | 8,813,741 | 2.71 |
| SOUTH32 | 1,802,984 | AUD | 3,944,759 | 1.21 | UNITED MICRO ELECTRONICS | 1,484,000 | TWD | 2,077,936 | 0.64 |
| TELSTRA CORP | 1,447,674 | AUD | 3,597,165 | 1.11 | | | | 14,934,397 | 4.59 |
| | | | 18,949,834 | 5.83 | TOTAL SHARES | | | 103,942,752 | 31.94 |
| CHINA | | | | | BONDS | | | | |
| ALIBABA GROUP HOLDING | 308,000 | HKD | 3,366,357 | 1.03 | AUSTRALIA | | | | |
| BAIDU | 264,350 | HKD | 4,502,677 | 1.38 | PERENTI FINANCE 6.5% 07/10/2025 | 213,000 | USD | 209,478 | 0.06 |
| CHINA CONSTRUCTION BANK "H" | 5,901,000 | HKD | 3,330,301 | 1.02 | | | | 209,478 | 0.06 |
| CHINA STATE CONSTRUCTION INTERNATIONAL | 2,148,000 | HKD | 2,259,941 | 0.69 | CANADA | | | | |
| ICBC "H" | 1,736,000 | HKD | 835,654 | 0.26 | NEXEN 6.4% 15/05/2037 | 1,000,000 | USD | 1,037,234 | 0.32 |
| PING AN INSURANCE "H" | 716,000 | HKD | 4,100,257 | 1.26 | NEXEN 7.5% 30/07/2039 | 1,500,000 | USD | 1,703,881 | 0.52 |
| TINGYI | 4,020,000 | HKD | 5,615,379 | 1.74 | | | | 2,741,115 | 0.84 |
| UNI-PRESIDENT CHINA HOLDINGS | 3,091,000 | HKD | 2,170,688 | 0.67 | CHINA | | | | |
| | | | 26,181,254 | 8.05 | ALIBABA GROUP HOLDING 3.4% 06/12/2027 | 1,500,000 | USD | 1,380,438 | 0.43 |
| HONG KONG | | | | | ALIBABA GROUP HOLDING 4% 06/12/2037 | 600,000 | USD | 466,310 | 0.14 |
| AIA GROUP | 757,800 | HKD | 6,178,047 | 1.90 | ALIBABA GROUP HOLDING 4.2% 06/12/2047 | 1,000,000 | USD | 702,375 | 0.22 |
| HK EXCHANGES & CLEARING | 50,700 | HKD | 1,894,165 | 0.58 | BAIDU 1.72% 09/04/2026 | 600,000 | USD | 542,929 | 0.17 |
| | | | 8,072,212 | 2.48 | BAIDU 4.375% 14/05/2024 | 1,000,000 | USD | 990,905 | 0.30 |
| INDIA | | | | | BANK OF CHINA 5% 13/11/2024 | 600,000 | USD | 592,809 | 0.18 |
| INDIA GRID TRUST | 1,188,020 | INR | 1,968,129 | 0.60 | CHALCO HONG KONG INVESTMENT 2.1% 28/07/2026 | 740,000 | USD | 670,372 | 0.21 |
| INFOSYS | 109,801 | INR | 1,898,019 | 0.58 | CHINA CONSTRUCTION BANK CORP 4.25% VRN 27/02/2029 | 1,250,000 | USD | 1,240,814 | 0.38 |
| POWER GRID CORPORATION OF INDIA | 911,163 | INR | 2,191,740 | 0.68 | CHINA HONGQIAO GROUP 6.25% 08/06/2024 | 450,000 | USD | 439,918 | 0.14 |
| | | | 6,057,888 | 1.86 | CHINA HUANENG GROUP HONG KONG 2.85% VRN PERP | 500,000 | USD | 496,765 | 0.15 |
| INDONESIA | | | | | CHINA MODERN DAIRY HOLDINGS 2.125% 14/07/2026 | 1,300,000 | USD | 1,116,619 | 0.34 |
| TELEKOMUNIKASI INDONESIA PERSERO "B" | 22,558,600 | IDR | 5,473,617 | 1.68 | CHINA RESOURCES LAND 3.75% VRN PERP | 1,010,000 | USD | 971,801 | 0.30 |
| | | | 5,473,617 | 1.68 | CHINALCO CAPITAL HOLDINGS 4.1% VRN PERP | 200,000 | USD | 196,027 | 0.06 |
| LUXEMBOURG | | | | | CHINDATA GROUP HOLDINGS 10.5% 23/02/2026 | 400,000 | USD | 413,377 | 0.13 |
| L'OCCITANE INTERNATIONAL | 1,224,500 | HKD | 3,658,561 | 1.12 | CNOOC FINANCE 5% 02/05/2042 | 500,000 | USD | 445,054 | 0.14 |
| | | | 3,658,561 | 1.12 | | | | | |
| SINGAPORE | | | | | | | | | |
| DBS GROUP | 212,800 | SGD | 5,244,774 | 1.61 | | | | | |
| | | | 5,244,774 | 1.61 | | | | | |
| SOUTH KOREA | | | | | | | | | |
| HYUNDAI MARINE & FIRE INSURANCE | 83,768 | KRW | 2,014,430 | 0.62 | | | | | |
| KB FINANCIAL GROUP | 84,182 | KRW | 3,449,877 | 1.06 | | | | | |
| SAMSUNG ELECTRONICS | 56,755 | KRW | 2,876,865 | 0.88 | | | | | |

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

Portfolio of Investments and Other Net Assets

as at 30 September 2023

Managed Solutions - Asia Focused Income (continued)
Statement of investments as at 30 September 2023
(expressed in USD)

| Description | Quantity/ Face value | Currency | Evaluation | % net assets | Description | Quantity/ Face value | Currency | Evaluation | % net assets |
|----------------------------------|----------------------------|----------|------------|-----------------|--------------------------------------|----------------------------|----------|-------------------|-----------------|
| CONTEMPORARY RUIDING DEVELOPMENT | | | | | YUNDA HOLDING INVESTMENT | | | | |
| 1.875% 17/09/2025 | 600,000 | USD | 556,439 | 0.17 | 2.25% 19/08/2025 | 1,500,000 | USD | 1,341,091 | 0.41 |
| EHI CAR SERVICES 7.75% | | | | | ZHONGSHENG GROUP | | | | |
| 14/11/2024 | 200,000 | USD | 153,894 | 0.05 | HOLDINGS 3% 13/01/2026 | 616,000 | USD | 562,487 | 0.17 |
| ENN CLEAN ENERGY INTERNATIONAL | | | | | | | | 23,835,257 | 7.31 |
| 3.375% 12/05/2026 | 750,000 | USD | 688,826 | 0.21 | GREAT BRITAIN | | | | |
| GEEELY AUTOMOBILE | | | | | PRUDENTIAL 2.95% VRN | | | | |
| HOLDINGS 4% VRN PERP | 200,000 | USD | 191,491 | 0.06 | 03/11/2033 | 1,300,000 | USD | 1,079,756 | 0.33 |
| GREENTOWN CHINA | | | | | STANDARD CHARTERED | | | | |
| HOLDINGS 4.7% 29/04/2025 | 400,000 | USD | 310,765 | 0.10 | 2.678% VRN 29/06/2032 | 1,480,000 | USD | 1,134,470 | 0.35 |
| INDUSTRIAL AND COMMERCIAL BANK | | | | | STANDARD CHARTERED | | | | |
| OF CHINA 4.875% 21/09/2025 | 2,000,000 | USD | 1,963,114 | 0.60 | 3.265% VRN 18/02/2036 | 1,545,000 | USD | 1,178,688 | 0.36 |
| INVENTIVE GLOBAL INVESTMENTS | | | | | STANDARD CHARTERED | | | | |
| 1.65% 03/09/2025 | 800,000 | USD | 736,346 | 0.23 | 4.75% VRN PERP | 400,000 | USD | 285,735 | 0.09 |
| LONGFOR GROUP HOLDINGS | | | | | STANDARD CHARTERED | | | | |
| 3.375% 13/04/2027 | 400,000 | USD | 232,982 | 0.07 | 4.866% VRN 15/03/2033 | 1,300,000 | USD | 1,164,668 | 0.36 |
| LONGFOR PROPERTIES 4.5% | | | | | STANDARD CHARTERED | | | | |
| 16/01/2028 | 450,000 | USD | 254,092 | 0.08 | 6.301% VRN 09/01/2029 | 1,702,000 | USD | 1,696,783 | 0.51 |
| MODERN LAND CHINA 7% | | | | | STANDARD CHARTERED PLC | | | | |
| 30/12/2023 | 191,621 | USD | 6,108 | 0.00 | 6.187% VRN 06/07/2027 | 408,000 | USD | 406,859 | 0.13 |
| MODERN LAND CHINA 9% | | | | | VEDANTA RESOURCES | | | | |
| 30/12/2026 | 240,897 | USD | 8,037 | 0.00 | FINANCE 8.95% 11/03/2025 | 650,000 | USD | 481,014 | 0.15 |
| MODERN LAND CHINA 9% | | | | | | | | 7,427,973 | 2.28 |
| 30/12/2027 | 386,909 | USD | 14,015 | 0.00 | HONG KONG | | | | |
| RADIANCE HOLDINGS GROUP | | | | | AIA GROUP 2.7% VRN PERP | 732,000 | USD | 642,716 | 0.20 |
| 7.8% 20/03/2024 | 249,000 | USD | 138,195 | 0.04 | AIA GROUP 3.2% 16/09/2040 | 2,200,000 | USD | 1,485,850 | 0.47 |
| REDCO PROPERTIES 11% | | | | | AIRPORT AUTHORITY | | | | |
| 6/8/2023* | 410,634 | USD | 14,895 | 0.00 | 1.625% 04/02/31 | 800,000 | USD | 621,551 | 0.19 |
| REDCO PROPERTIES GROUP | | | | | AIRPORT AUTHORITY 2.5% | | | | |
| 9.9% 17/02/2024 | 200,000 | USD | 9,782 | 0.00 | 12/01/2032 | 200,000 | USD | 162,242 | 0.05 |
| SF HOLDING INVESTMENT | | | | | BANK OF EAST ASIA | | | | |
| 2.875% 20/02/2030 | 600,000 | USD | 503,726 | 0.15 | 4% VRN 29/05/2030 | 1,000,000 | USD | 919,328 | 0.28 |
| SF HOLDING INVESTMENT | | | | | BANK OF EAST ASIA | | | | |
| 2021 3.125% 17/11/2031 | 800,000 | USD | 654,233 | 0.20 | 5.875% VRN PERP | 350,000 | USD | 303,878 | 0.09 |
| SINOPEC GROUP OVERSEAS | | | | | CHINA CINDA FINANCE 4% | | | | |
| 4.875% 17/05/2042 | 400,000 | USD | 355,740 | 0.11 | 21/02/2024 | 400,000 | USD | 396,082 | 0.12 |
| TENCENT HOLDINGS 3.925% | | | | | CHINA OVERSEA FINANCE | | | | |
| 19/01/2038 | 500,000 | USD | 378,523 | 0.12 | 6.375% 29/10/2043 | 1,200,000 | USD | 1,110,654 | 0.34 |
| TENCENT HOLDINGS 3.94% | | | | | CHINA OVERSEAS GRAND OCEANS | | | | |
| 22/04/2061 | 1,000,000 | USD | 622,805 | 0.19 | FINANCE 2.45% 09/02/2026 | 636,000 | USD | 542,945 | 0.17 |
| TENCENT MUSIC ENTERTAINMENT | | | | | CHINA OVERSEAS VIII | | | | |
| 1.375% 03/09/2025 | 1,500,000 | USD | 1,374,471 | 0.42 | 3.05% 27/11/2029 | 1,000,000 | USD | 831,083 | 0.26 |
| TENCENT MUSIC ENTERTAINMENT | | | | | CITIC 2.875% 17/02/2027 | 500,000 | USD | 459,987 | 0.14 |
| 2.00% 03/09/2030 | 300,000 | USD | 228,543 | 0.07 | CK HUTCHISON INTERNATIONAL | | | | |
| WENS FOODSTUFFS GROUP | | | | | 4.75% 21/04/2028 | 635,000 | USD | 612,556 | 0.19 |
| 2.349% 29/10/2025 | 600,000 | USD | 534,566 | 0.16 | CK HUTCHISON INTERNATIONAL | | | | |
| WEST CHINA CEMENT 4.95% | | | | | 4.875% 21/04/2033 | 250,000 | USD | 233,673 | 0.07 |
| 08/07/2026 | 435,000 | USD | 311,065 | 0.10 | CMB INTERNATIONAL LEASING MANAGEMENT | | | | |
| WYNN MACAU 5.5% | | | | | 1.875% 12/08/2025 | 623,000 | USD | 578,312 | 0.18 |
| 01/10/2027 | 200,000 | USD | 178,568 | 0.05 | CMB INTERNATIONAL LEASING MANAGEMENT | | | | |
| YONGDA INVESTMENT 2.25% | | | | | 2.75% 12/08/2030 | 1,574,000 | USD | 1,263,347 | 0.39 |
| 16/06/2025 | 900,000 | USD | 843,945 | 0.26 | | | | | |

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

Portfolio of Investments and Other Net Assets

as at 30 September 2023

Managed Solutions - Asia Focused Income (continued)
Statement of investments as at 30 September 2023
(expressed in USD)

| Description | Quantity/ Face value | Currency | Evaluation | % net assets | Description | Quantity/ Face value | Currency | Evaluation | % net assets |
|---------------------------|----------------------------|----------|------------|-----------------|-------------------------------------|----------------------------|----------|-------------------|-----------------|
| CNAC HK FINBRIDGE 3% | | | | | NAN FUNG TREASURY | | | | |
| 22/09/2030 | 800,000 | USD | 655,221 | 0.20 | 3.625% 27/08/2030 | 774,000 | USD | 624,950 | 0.19 |
| CNAC HK FINBRIDGE | | | | | NANYANG COMMERCIAL BANK | | | | |
| 4.875% 14/03/2025 | 1,000,000 | USD | 981,529 | 0.30 | 3.8% VRN 20/11/2029 | 1,286,000 | USD | 1,236,664 | 0.38 |
| FEC FINANCE 5.1% | | | | | NWD FINANCE 4.125% VRN | | | | |
| 21/01/2024 | 230,000 | USD | 224,223 | 0.07 | PERP | 309,000 | USD | 153,767 | 0.05 |
| FORTUNE STAR 5% | | | | | NWD FINANCE 5.25% VRN | | | | |
| 18/05/2026 | 400,000 | USD | 281,368 | 0.09 | PERP | 350,000 | USD | 207,397 | 0.06 |
| FORTUNE STAR 5.05% | | | | | NWD FINANCE 6.15% VRN | | | | |
| 27/01/2027 | 200,000 | USD | 129,031 | 0.04 | PERP | 310,000 | USD | 223,557 | 0.07 |
| FORTUNE STAR 5.95% | | | | | RKPF OVERSEAS 6% | | | | |
| 19/10/2025 | 400,000 | USD | 314,346 | 0.10 | 04/09/2025 | 500,000 | USD | 229,545 | 0.07 |
| FRANSHION BRILLIANT | | | | | RKPF OVERSEAS 6.7% | | | | |
| 3.2% 09/04/2026 | 200,000 | USD | 155,175 | 0.05 | 30/09/2024 | 200,000 | USD | 136,390 | 0.04 |
| HEALTH HAPPINESS 5.625% | | | | | SHANGHAI COMMERCIAL | | | | |
| 24/10/2024 | 200,000 | USD | 191,751 | 0.06 | BANK 5% VRN 17/01/2029 | 500,000 | USD | 497,127 | 0.15 |
| HKT CAPITAL 3% 18/01/2032 | 311,000 | USD | 251,564 | 0.08 | SHANGHAI COMMERCIAL | | | | |
| HKT CAPITAL NO 4 | | | | | BANK 6.375% VRN 28/02/2033 | 500,000 | USD | 490,853 | 0.15 |
| 3% 14/07/2026 | 1,200,000 | USD | 1,112,897 | 0.34 | SHANGHAI PORT GROUP BVI DEVELOPMENT | | | | |
| HONGKONG ELECTRIC | | | | | 1.5% 13/07/2025 | 400,000 | USD | 370,734 | 0.11 |
| FINANCE 2.25% 09/06/2030 | 1,000,000 | USD | 814,924 | 0.25 | SHANGHAI PORT GROUP DEVELOPMENT | | | | |
| HONGKONG LAND FINANCE | | | | | 2.375% 13/07/2030 | 500,000 | USD | 415,944 | 0.13 |
| 2.25% 15/07/2031 | 600,000 | USD | 466,576 | 0.14 | SHUI ON DEVELOPMENT | | | | |
| HONGKONG LAND FINANCE | | | | | HOLDING 6.15% 24/08/2024 | 250,000 | USD | 160,660 | 0.05 |
| 5.25% 14/07/2033 | 226,000 | USD | 212,816 | 0.07 | SHUI ON DEVELOPMENT | | | | |
| HOPSON DEVELOPMENT | | | | | HOLDINGS 5.75% 12/11/2023 | 600,000 | USD | 563,494 | 0.17 |
| HOLDINGS 6.8% 28/12/2023 | 400,000 | USD | 370,096 | 0.11 | STUDIO CITY FINANCE 5% | | | | |
| HUARONG FINANCE 2017 | | | | | 15/01/2029 | 280,000 | USD | 211,237 | 0.06 |
| 4.75% 27/04/2027 | 820,000 | USD | 703,236 | 0.22 | STUDIO CITY FINANCE 6% | | | | |
| HUARONG FINANCE 2019 | | | | | 15/07/2025 | 675,000 | USD | 641,629 | 0.20 |
| 3.25% 13/11/2024 | 1,400,000 | USD | 1,313,856 | 0.40 | STUDIO CITY FINANCE | | | | |
| HUARONG FINANCE 3.75% | | | | | 6.5% 15/01/2028 | 300,000 | USD | 254,420 | 0.08 |
| 29/05/2024 | 1,000,000 | USD | 967,523 | 0.30 | SUN HUNG KAI PROPERTIES | | | | |
| HUARONG FINANCE 4.25% | | | | | CAPITAL 3.75% 25/02/2029 | 1,000,000 | USD | 906,339 | 0.28 |
| 07/11/2027 | 200,000 | USD | 166,719 | 0.05 | TCCL FINANCE 4% | | | | |
| HUARONG FINANCE 4.25% | | | | | 26/04/2027 | 500,000 | USD | 466,240 | 0.14 |
| VRN PERP | 400,000 | USD | 341,569 | 0.10 | VANKE REAL ESTATE HONG | | | | |
| HUARONG FINANCE 4.625% | | | | | KONG 3.975% 09/11/2027 | 400,000 | USD | 282,940 | 0.09 |
| 03/06/2026 | 220,000 | USD | 193,363 | 0.06 | VANKE REAL ESTATE HONG | | | | |
| HUTCHINSON WHAM 7.45% | | | | | KONG 4.2% 07/06/2024 | 800,000 | USD | 749,997 | 0.23 |
| 24/11/2033 | 300,000 | USD | 333,810 | 0.10 | VANKE REAL ESTATE HONG | | | | |
| JOY TREASURE ASSETS | | | | | KONG 5.35% 11/03/2024 | 600,000 | USD | 575,986 | 0.18 |
| HOLDINGS 2.75% 17/11/2030 | 400,000 | USD | 296,822 | 0.09 | YANGO JUSTICE INTERNATIONAL | | | | |
| LI AND FUNG 5.25% PERP | 200,000 | USD | 74,634 | 0.02 | 8.25% 25/11/2023 | 470,000 | USD | 6,222 | 0.00 |
| LINK FINANCE 2.75% | | | | | YANLORD LAND 5.125% | | | | |
| 19/01/2032 | 300,000 | USD | 239,659 | 0.07 | 20/05/2026 | 300,000 | USD | 174,804 | 0.05 |
| MELCO RESORTS FINANCE | | | | | | | | 32,395,269 | 9.95 |
| 4.875% 06/06/2025 | 1,200,000 | USD | 1,139,112 | 0.35 | INDIA | | | | |
| MELCO RESORTS FINANCE | | | | | AXIS BANK 4.1% VRN PERP | 400,000 | USD | 346,687 | 0.11 |
| 5.25% 26/04/2026 | 210,000 | USD | 194,540 | 0.06 | DELHI INTERNATIONAL | | | | |
| MELCO RESORTS FINANCE | | | | | AIRPORT 6.125% 31/10/2026 | 200,000 | USD | 193,118 | 0.06 |
| 5.75% 21/07/2028 | 600,000 | USD | 523,809 | 0.16 | | | | | |

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

Portfolio of Investments and Other Net Assets

as at 30 September 2023

Managed Solutions - Asia Focused Income (continued)
Statement of investments as at 30 September 2023
(expressed in USD)

| Description | Quantity/ Face value | Currency | Evaluation | % net assets | Description | Quantity/ Face value | Currency | Evaluation | % net assets |
|-----------------------------|----------------------------|----------|------------------|-----------------|-----------------------------|----------------------------|----------|------------------|-----------------|
| DELHI INTERNATIONAL | | | | | INDONESIA (GOVT) 6.125% | | | | |
| AIRPORT 6.45% 04/06/2029 | 350,000 | USD | 326,914 | 0.10 | 15/05/2028 | 2,000,000,000 | IDR | 128,242 | 0.04 |
| GMR HYDERABAD INTERNATIONAL | | | | | INDONESIA (GOVT) 6.25% | | | | |
| 4.75% 02/02/2026 | 750,000 | USD | 711,230 | 0.22 | 15/06/2036 | 1,700,000,000 | IDR | 105,922 | 0.03 |
| HDFC BANK 5.686% | | | | | INDONESIA (GOVT) 6.375% | | | | |
| 02/03/2026 | 358,000 | USD | 358,184 | 0.11 | 15/08/2028 | 2,000,000,000 | IDR | 128,599 | 0.04 |
| HPCL MITTAL ENERGY | | | | | INDONESIA (GOVT) 6.375% | | | | |
| 5.25% 28/04/2027 | 371,000 | USD | 353,888 | 0.11 | 15/04/2032 | 2,000,000,000 | IDR | 126,202 | 0.04 |
| HPCLMITTAL ENERGY 5.45% | | | | | INDONESIA (GOVT) 6.375% | | | | |
| 22/10/2026 | 420,000 | USD | 403,356 | 0.12 | 15/07/2037 | 2,000,000,000 | IDR | 124,270 | 0.04 |
| ICICI BANK DUBAI 4% | | | | | INDONESIA (GOVT) 6.5% | | | | |
| 18/03/2026 | 1,000,000 | USD | 961,146 | 0.30 | 15/02/2031 | 500,000,000 | IDR | 32,065 | 0.01 |
| JSW INFRASTRUCTURE | | | | | INDONESIA (GOVT) 6.625% | | | | |
| 4.95% 21/01/2029 | 505,000 | USD | 444,586 | 0.14 | 15/05/2033 | 3,850,000,000 | IDR | 246,317 | 0.08 |
| JSW STEEL 5.375% | | | | | INDONESIA (GOVT) 6.875% | | | | |
| 04/04/2025 | 500,000 | USD | 487,380 | 0.15 | 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% | | | | |
| POWER FINANCE 3.35% | | | | | 15/05/2027 | 2,000,000,000 | IDR | 131,193 | 0.04 |
| 16/05/2031 | 1,000,000 | USD | 816,749 | 0.25 | INDONESIA (GOVT) 7% | | | | |
| REC 2.25% 01/09/2026 | 579,000 | USD | 521,634 | 0.16 | 15/09/2030 | 2,000,000,000 | IDR | 130,919 | 0.04 |
| REC 2.75% 13/01/2027 | 979,000 | USD | 880,083 | 0.27 | INDONESIA (GOVT) 7% | | | | |
| REC 3.375% 25/07/2024 | 500,000 | USD | 488,851 | 0.15 | 15/02/2033 | 5,000,000,000 | IDR | 326,251 | 0.10 |
| REC 5.625% 11/04/2028 | 287,000 | USD | 280,219 | 0.09 | INDONESIA (GOVT) 7.125% | | | | |
| RENEW POWER 5.875% | | | | | 15/06/2038 | 2,000,000,000 | IDR | 130,786 | 0.04 |
| 05/03/2027 | 180,000 | USD | 166,552 | 0.05 | INDONESIA (GOVT) 7.125% | | | | |
| STATE BANK OF INDIA | | | | | 15/06/2042 | 2,000,000,000 | IDR | 131,969 | 0.04 |
| LONDON 4.375% 24/01/2024 | 700,000 | USD | 696,375 | 0.21 | INDONESIA (GOVT) 7.375% | | | | |
| STATE BANK OF INDIA | | | | | 15/05/2048 | 1,300,000,000 | IDR | 89,033 | 0.03 |
| LONDON 4.875% 05/05/2028 | 485,000 | USD | 468,862 | 0.14 | INDONESIA (GOVT) 7.5% | | | | |
| TATA MOTORS 5.875% | | | | | 15/08/2032 | 1,000,000,000 | IDR | 67,514 | 0.02 |
| 20/05/2025 | 200,000 | USD | 196,366 | 0.06 | INDONESIA (GOVT) 7.5% | | | | |
| | | | 9,794,186 | 3.01 | 15/06/2035 | 2,000,000,000 | IDR | 135,680 | 0.04 |
| INDONESIA | | | | | INDONESIA (GOVT) 7.5% | | | | |
| ALAM SUTERA REALTY | | | | | 15/05/2038 | 2,250,000,000 | IDR | 152,325 | 0.05 |
| 6.25% 02/11/2025 | 150,000 | USD | 125,316 | 0.04 | INDONESIA (GOVT) 7.5% | | | | |
| BANK MANDIRI PERSERO | | | | | 15/04/2040 | 2,500,000,000 | IDR | 168,984 | 0.05 |
| 3.75% 11/04/2024 | 1,274,000 | USD | 1,258,617 | 0.39 | INDONESIA (GOVT) 8.25% | | | | |
| BANK MANDIRI PERSERO | | | | | 15/05/2029 | 1,600,000,000 | IDR | 110,926 | 0.03 |
| 5.5% 04/04/2026 | 200,000 | USD | 198,162 | 0.06 | INDONESIA (GOVT) 8.375% | | | | |
| BANK NEGARA INDONESIA | | | | | 15/09/2026 | 3,200,000,000 | IDR | 218,365 | 0.07 |
| 4.3% VRN PERP | 250,000 | USD | 205,341 | 0.06 | INDONESIA (GOVT) 8.375% | | | | |
| BUKIT MAKMUR MANDIRI | | | | | 15/03/2034 | 1,000,000,000 | IDR | 72,057 | 0.02 |
| UTAMA 7.75% 10/02/2026 | 200,000 | USD | 174,449 | 0.05 | INDONESIA (GOVT) 8.375% | | | | |
| HYUNDAI MOTOR MANUFACTURING | | | | | 15/04/2039 | 2,000,000,000 | IDR | 147,638 | 0.05 |
| 1.75% 06/05/2026 | 400,000 | USD | 357,632 | 0.11 | JAPFA COMFEED INDONESIA | | | | |
| INDOFOOD CBP SUKSES | | | | | 5.375% 23/03/2026 | 316,000 | USD | 262,886 | 0.08 |
| MAKMUR 3.541% 27/04/2032 | 418,000 | USD | 335,297 | 0.10 | PAKUWON JATI 4.875% | | | | |
| INDONESIA (GOVT) 5.125% | | | | | 29/04/2028 | 624,000 | USD | | 0.17 |
| 15/04/2027 | 2,000,000,000 | IDR | 124,597 | 0.04 | PERTAMINA GEOTHERMAL | | | | |
| INDONESIA (GOVT) 5.5% | | | | | ENERGY 5.15% 27/04/2028 | 210,000 | USD | 205,255 | 0.06 |
| 15/04/2026 | 6,000,000,000 | IDR | 380,259 | 0.12 | STAR ENGY GEOTHERMAL WAYANG | | | | |
| | | | | | WINDU 6.75% 24/04/2033 | 700,000 | USD | 547,249 | 0.17 |
| | | | | | | | | 7,834,762 | 2.41 |

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

Portfolio of Investments and Other Net Assets

as at 30 September 2023

Managed Solutions - Asia Focused Income (continued)
Statement of investments as at 30 September 2023
(expressed in USD)

| Description | Quantity/ Face value | Currency | Evaluation | % net assets | Description | Quantity/ Face value | Currency | Evaluation | % net assets |
|-----------------------------|----------------------------|----------|------------------|-----------------|-------------------------------|----------------------------|----------|------------------|-----------------|
| IRELAND | | | | | MALAYSIA (GOVT) 4.921% | | | | |
| CCBL CAYMAN 1.99% | | | | | 06/07/2048 | 600,000 | MYR | 137,268 | 0.04 |
| 21/07/2025 | 1,000,000 | USD | 934,233 | 0.29 | | | | 3,038,391 | 0.93 |
| | | | 934,233 | 0.29 | MAURITIUS | | | | |
| JAPAN | | | | | CLEAN RENEWABLE POWER | | | | |
| DAI ICHI LIFE INSURANCE | | | | | 4.25% 25/03/2027 | 450,000 | USD | 352,285 | 0.11 |
| 5.1% VRN PERP | 950,000 | USD | 935,442 | 0.29 | DIAMOND 7.95% 28/07/2026 | 400,000 | USD | 394,779 | 0.12 |
| MITSUBISHI UFJ | | | | | GREENKO POWER 4.3% | | | | |
| FINANCIAL 2.193% 25/02/2025 | 1,100,000 | USD | 1,043,682 | 0.32 | 13/12/2028 | 300,000 | USD | 239,609 | 0.07 |
| MIZUHO FINANCIAL GROUP | | | | | GREENKO SOLAR MAURITIUS | | | | |
| 5.748% VRN 06/07/2034 | 600,000 | USD | 575,035 | 0.18 | 5.55% 29/01/2025 | 256,000 | USD | 247,773 | 0.08 |
| SUMITOMO MITSUI | | | | | GREENKO SOLAR MAURITIUS | | | | |
| FINANCIAL 5.8% 13/07/2028 | 400,000 | USD | 397,917 | 0.12 | 5.95% 29/07/2026 | 700,000 | USD | 653,934 | 0.20 |
| SUMITOMO MITSUI | | | | | INDIA AIRPORT INFRA | | | | |
| FINANCIAL 6.184% 13/07/2043 | 411,000 | USD | 396,043 | 0.12 | 6.25% 25/10/2025 | 750,000 | USD | 733,237 | 0.23 |
| | | | 3,348,119 | 1.03 | INDIA GREEN ENERGY | | | | |
| MACAU | | | | | HOLDINGS 5.375% 29/04/2024 | | | | |
| MGM CHINA HOLDINGS | | | | | INDIA GREEN POWER | | | | |
| 4.75% 01/02/2027 | 565,000 | USD | 509,804 | 0.16 | HOLDINGS 4% 22/02/2027 | 500,000 | USD | 439,146 | 0.13 |
| MGM CHINA HOLDINGS | | | | | | | | 3,307,169 | 1.02 |
| 5.875% 15/05/2026 | 600,000 | USD | 572,951 | 0.18 | MONGOLIA | | | | |
| SANDS CHINA 5.125% | | | | | MONGOLIAN MINING CORPENENERGY | | | | |
| 08/08/2025 | 350,000 | USD | 339,515 | 0.10 | 12.5% 13/09/2026 | 280,000 | USD | 275,237 | 0.08 |
| WYNN MACAU 5.625% | | | | | | | | 275,237 | 0.08 |
| 26/08/2028 | 900,000 | USD | 780,869 | 0.24 | NETHERLANDS | | | | |
| | | | 2,203,139 | 0.68 | ROYAL CAPITAL 4.875% | | | | |
| MALAYSIA | | | | | VRN PERP | | | | |
| KHAZANAH CAPITAL 4.876% | | | | | | 300,000 | USD | 295,496 | 0.09 |
| 01/06/2033 | 200,000 | USD | 188,850 | 0.06 | ROYAL CAPITAL | | | | |
| MALAYSIA (GOVT) 2.632% | | | | | 5% VRN PERP | 300,000 | USD | 290,502 | 0.09 |
| 15/04/2031 | 2,000,000 | MYR | 389,990 | 0.12 | | | | 585,998 | 0.18 |
| MALAYSIA (GOVT) 3.502% | | | | | PHILIPPINES | | | | |
| 31/05/2027 | 750,000 | MYR | 158,934 | 0.05 | GLOBE TELECOM 4.2% VRN | | | | |
| MALAYSIA (GOVT) 3.733% | | | | | PERP | | | | |
| 15/06/2028 | 2,000,000 | MYR | 425,759 | 0.12 | | 303,000 | USD | 282,652 | 0.09 |
| MALAYSIA (GOVT) 3.882% | | | | | METROPOLITAN BANK TRUST | | | | |
| 14/03/2025 | 1,300,000 | MYR | 279,012 | 0.09 | 2.125% 15/01/2026 | 1,000,000 | USD | 925,419 | 0.27 |
| MALAYSIA (GOVT) 3.899% | | | | | PHILIPPINE (GOVT) | | | | |
| 16/11/2027 | 1,500,000 | MYR | 322,015 | 0.10 | 2.625% 12/08/2025 | 5,000,000 | PHP | 82,731 | 0.03 |
| MALAYSIA (GOVT) 3.906% | | | | | PHILIPPINE (GOVT) | | | | |
| 15/07/2026 | 1,500,000 | MYR | 322,590 | 0.10 | 2.875% 09/07/2030 | 24,000,000 | PHP | 344,411 | 0.11 |
| MALAYSIA (GOVT) 4.065% | | | | | PHILIPPINE (GOVT) | | | | |
| 15/06/2050 | 900,000 | MYR | 180,734 | 0.06 | 4.625% 09/09/2040 | 3,000,000 | PHP | 42,811 | 0.01 |
| MALAYSIA (GOVT) 4.642% | | | | | PHILIPPINE (GOVT) 4.75% | | | | |
| 07/11/2033 | 1,100,000 | MYR | 247,603 | 0.08 | 04/05/2027 | 10,000,000 | PHP | 168,214 | 0.05 |
| MALAYSIA (GOVT) 4.709% | | | | | PHILIPPINE (GOVT) | | | | |
| 15/09/2026 | 500,000 | MYR | 109,905 | 0.03 | 4.875% 20/01/2032 | 5,000,000 | PHP | 79,521 | 0.02 |
| MALAYSIA (GOVT) 4.762% | | | | | PHILIPPINE (GOVT) 5.25% | | | | |
| 07/04/2037 | 300,000 | MYR | 68,009 | 0.02 | 18/05/2037 | 3,500,000 | PHP | 54,739 | 0.02 |
| MALAYSIA (GOVT) 4.893% | | | | | PHILIPPINE (GOVT) 5.75% | | | | |
| 08/06/2038 | 900,000 | MYR | 207,722 | 0.06 | 12/04/2025 | 10,000,000 | PHP | 175,775 | 0.05 |
| | | | | | PHILIPPINE (GOVT) 6.25% | | | | |
| | | | | | 20/04/2036 | 10,000,000 | PHP | 171,688 | 0.05 |
| | | | | | PHILIPPINE (GOVT) 6.75% | | | | |
| | | | | | 15/09/2032 | 5,000,000 | PHP | 89,959 | 0.03 |

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

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

Portfolio of Investments and Other Net Assets

as at 30 September 2023

Managed Solutions - Asia Focused Income (continued)
Statement of investments as at 30 September 2023
(expressed in USD)

| Description | Quantity/ Face value | Currency | Evaluation | % net assets | Description | Quantity/ Face value | Currency | Evaluation | % net assets |
|---------------------|----------------------------|----------|------------|-----------------|------------------------------|----------------------------|----------|-------------------|-----------------|
| KOREA (GOVT) 1.125% | | | | | KOREA (GOVT) 2.375% | | | | |
| 10/09/2025 | 500,000,000 | KRW | 351,954 | 0.11 | 10/09/2038 | 25,000,000 | KRW | 15,249 | 0.00 |
| KOREA (GOVT) 1.25% | | | | | KOREA (GOVT) 2.625% | | | | |
| 10/03/2026 | 500,000,000 | KRW | 348,159 | 0.11 | 10/09/2035 | 150,000,000 | KRW | 96,797 | 0.03 |
| KOREA (GOVT) 1.125% | | | | | KOREA (GOVT) 2.625% | | | | |
| 10/09/2039 | 150,000,000 | KRW | 75,077 | 0.02 | 10/03/2048 | 300,000,000 | KRW | 178,233 | 0.05 |
| KOREA (GOVT) 1.375% | | | | | KOREA (GOVT) 3% | | | | |
| 10/09/2024 | 400,000,000 | KRW | 290,431 | 0.09 | 10/09/2024 | 400,000,000 | KRW | 294,922 | 0.09 |
| KOREA (GOVT) 1.375% | | | | | KOREA (GOVT) 3.25% | | | | |
| 10/12/2029 | 250,000,000 | KRW | 158,946 | 0.05 | 10/09/2042 | 200,000,000 | KRW | 134,970 | 0.04 |
| KOREA (GOVT) 1.375% | | | | | KOREA (GOVT) 3.25% | | | | |
| 10/06/2030 | 300,000,000 | KRW | 188,609 | 0.06 | 10/03/2053 | 475,000,000 | KRW | 313,120 | 0.10 |
| KOREA (GOVT) 1.5% | | | | | KOREA (GOVT) 3.375% | | | | |
| 10/03/2025 | 600,000,000 | KRW | 430,690 | 0.13 | 10/06/2032 | 350,000,000 | KRW | 247,409 | 0.08 |
| KOREA (GOVT) 1.5% | | | | | KOREA (GOVT) 4.25% | | | | |
| 10/12/2026 | 300,000,000 | KRW | 206,594 | 0.06 | 10/12/2032 | 200,000,000 | KRW | 150,928 | 0.05 |
| KOREA (GOVT) 1.5% | | | | | LG ENERGY SOLUTION | | | | |
| 10/12/2030 | 350,000,000 | KRW | 219,350 | 0.07 | 5.75% 25/09/2028 | 255,000 | USD | 253,765 | 0.08 |
| KOREA (GOVT) 1.50% | | | | | NONGHYUP BANK 4.875% | | | | |
| 10/09/2036 | 200,000,000 | KRW | 111,355 | 0.03 | 03/07/2028 | 616,000 | USD | 598,297 | 0.18 |
| KOREA (GOVT) 1.5% | | | | | POSCO 5.75% 17/01/2028 | 200,000 | USD | 199,030 | 0.06 |
| 10/09/2040 | 140,000,000 | KRW | 73,607 | 0.02 | SHINHAN BANK 3.875% | | | | |
| KOREA (GOVT) 1.5% | | | | | 24/03/2026 | 1,500,000 | USD | 1,419,629 | 0.44 |
| 10/03/2050 | 400,000,000 | KRW | 186,616 | 0.06 | SHINHAN CARD 2.5% | | | | |
| KOREA (GOVT) 1.875% | | | | | 27/01/2027 | 700,000 | USD | 625,628 | 0.19 |
| 10/06/2029 | 200,000,000 | KRW | 132,612 | 0.04 | SK BROADBAND 4.875% | | | | |
| KOREA (GOVT) 1.875% | | | | | 28/06/2028 | 200,000 | USD | 194,490 | 0.06 |
| 10/09/2041 | 150,000,000 | KRW | 81,588 | 0.03 | SK ON 5.375% 11/05/2026 | 200,000 | USD | 198,463 | 0.06 |
| KOREA (GOVT) 1.875% | | | | | WOORI BANK 4.875% | | | | |
| 10/03/2051 | 500,000,000 | KRW | 250,154 | 0.08 | 26/01/2028 | 200,000 | USD | 195,212 | 0.06 |
| KOREA (GOVT) 2% | | | | | | | | 17,009,616 | 5.23 |
| 10/06/2031 | 300,000,000 | KRW | 192,583 | 0.06 | TAIWAN | | | | |
| KOREA (GOVT) 2% | | | | | TSMC GLOBAL 1.375% | | | | |
| 10/03/2046 | 220,000,000 | KRW | 116,929 | 0.04 | 28/09/2030 | 600,000 | USD | 459,099 | 0.14 |
| KOREA (GOVT) 2% | | | | | TSMC GLOBAL 2.25% | | | | |
| 10/03/2049 | 420,000,000 | KRW | 217,223 | 0.07 | 23/04/2031 | 1,000,000 | USD | 801,840 | 0.25 |
| KOREA (GOVT) 2.125% | | | | | | | | 1,260,939 | 0.39 |
| 10/06/2027 | 700,000,000 | KRW | 487,271 | 0.15 | THAILAND | | | | |
| KOREA (GOVT) 2.125% | | | | | BANGKOK BANK 5% VRN | 400,000 | USD | 376,677 | 0.12 |
| 10/03/2047 | 480,000,000 | KRW | 259,466 | 0.08 | PERP GC TREASURY CENTER 4.4% | | | | |
| KOREA (GOVT) 2.25% | | | | | 30/03/2032 | 400,000 | USD | 343,056 | 0.11 |
| 10/06/2025 | 400,000,000 | KRW | 288,790 | 0.09 | KASIKORNBANK 5.275% VRN | | | | |
| KOREA (GOVT) 2.25% | | | | | PERP | 500,000 | USD | 471,432 | 0.14 |
| 10/12/2025 | 600,000,000 | KRW | 429,569 | 0.13 | KRUNG THAI BANK 4.4% | | | | |
| KOREA (GOVT) 2.25% | | | | | VRN PERP | 210,000 | USD | 189,804 | 0.06 |
| 10/09/2037 | 110,000,000 | KRW | 66,575 | 0.02 | MINOR INTERNATIONAL | | | | |
| KOREA (GOVT) 2.375% | | | | | 2.7% VRN PERP | 802,000 | USD | 730,897 | 0.22 |
| 10/03/2027 | 700,000,000 | KRW | 493,679 | 0.15 | THAILAND (GOVT) 0.95% | | | | |
| KOREA (GOVT) 2.375% | | | | | 17/06/2025 | 12,000,000 | THB | 320,951 | 0.10 |
| 10/12/2028 | 100,000,000 | KRW | 68,575 | 0.02 | THAILAND (GOVT) 1.45% | | | | |
| KOREA (GOVT) 2.375% | | | | | 17/12/2024 | 5,000,000 | THB | 135,637 | 0.04 |
| 10/12/2031 | 100,000,000 | KRW | 65,680 | 0.02 | | | | | |

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

Portfolio of Investments and Other Net Assets

as at 30 September 2023

Managed Solutions - Asia Focused Income (continued)
Statement of investments as at 30 September 2023
(expressed in USD)

| Description | Quantity/ Face value | Currency | Evaluation | % net assets | Description | Quantity/ Face value | Currency | Evaluation | % net assets |
|----------------------------|----------------------------|----------|------------------|-----------------|---|----------------------------|----------|--------------------|-----------------|
| THAILAND (GOVT) 1.585% | | | | | TOTAL BONDS | | | 143,992,601 | 44.23 |
| 17/12/2035 | 2,000,000 | THB | 45,725 | 0.01 | DEPOSITARY RECEIPTS | | | | |
| THAILAND (GOVT) 1.60% | | | | | INDIA | | | | |
| 17/12/2029 | 8,000,000 | THB | 203,777 | 0.06 | HDFC BANK | 35,040 | USD | 2,073,667 | 0.64 |
| THAILAND (GOVT) 1.6% | | | | | INFOSYS | 43,366 | USD | 747,630 | 0.23 |
| 17/06/2035 | 6,000,000 | THB | 138,519 | 0.04 | TOTAL DEPOSITARY RECEIPTS | | | 2,821,297 | 0.87 |
| THAILAND (GOVT) 1.875% | | | | | PREFERRED SHARES | | | | |
| 17/06/2049 | 6,500,000 | THB | 126,583 | 0.04 | SOUTH KOREA | | | | |
| THAILAND (GOVT) 2% | | | | | SAMSUNG ELECTRONICS | 116,768 | KRW | 4,716,063 | 1.45 |
| 17/12/2031 | 7,000,000 | THB | 177,141 | 0.05 | TOTAL PREFERRED SHARES | | | 4,716,063 | 1.45 |
| THAILAND (GOVT) 2% | | | | | TOTAL TRANSFERABLE SECURITIES ADMITTED TO AN OFFICIAL STOCK EXCHANGE LISTING | | | 255,472,713 | 78.49 |
| 17/06/2042 | 3,500,000 | THB | 75,957 | 0.02 | TRANSFERABLE SECURITIES TRADED ON ANOTHER REGULATED MARKET | | | | |
| THAILAND (GOVT) 2.125% | | | | | BONDS | | | | |
| 17/12/2026 | 6,000,000 | THB | 162,171 | 0.05 | CHINA | | | | |
| THAILAND (GOVT) 2.75% | | | | | ALIBABA GROUP 3.15% | | | | |
| 17/06/2052 | 3,000,000 | THB | 69,154 | 0.02 | 09/02/2051 | 1,000,000 | USD | 570,151 | 0.18 |
| THAILAND (GOVT) 2.875% | | | | | CDDBL FUNDING 3.5% | | | | |
| 17/12/2028 | 10,000,000 | THB | 275,721 | 0.08 | 24/10/2027 | 800,000 | USD | 740,696 | 0.23 |
| THAILAND (GOVT) 2.875% | | | | | CHINA CINDA FINANCE | | | | |
| 17/06/2046 | 5,000,000 | THB | 120,677 | 0.04 | 4.25% 23/04/2025 | 700,000 | USD | 675,258 | 0.21 |
| THAILAND (GOVT) 3.3% | | | | | ENN ENERGY HOLDINGS | | | | |
| 17/06/2038 | 6,000,000 | THB | 162,060 | 0.05 | 4.625% 17/05/2027 | 263,000 | USD | 253,165 | 0.08 |
| THAILAND (GOVT) 3.4% | | | | | JDCOM 3.875% 29/04/2026 | 600,000 | USD | 573,243 | 0.18 |
| 17/06/2036 | 3,000,000 | THB | 83,225 | 0.03 | MEITUAN DIANPING 2.125% | | | | |
| THAILAND (GOVT) 3.45% | | | | | 28/10/2025 | 900,000 | USD | 828,479 | 0.25 |
| 17/06/2043 | 5,000,000 | THB | 135,078 | 0.04 | SANDS CHINA 3.8% | | | | |
| THAILAND (GOVT) 3.6% | | | | | 08/01/2026 | 1,200,000 | USD | 1,124,667 | 0.35 |
| 17/06/2067 | 13,300,000 | THB | 344,085 | 0.11 | TENCENT HOLDINGS 3.595% | | | | |
| THAILAND (GOVT) 3.65% | | | | | 19/01/2028 | 2,500,000 | USD | 2,292,632 | 0.69 |
| 20/06/2031 | 4,000,000 | THB | 114,367 | 0.04 | TENCENT HOLDINGS 3.975% | | | | |
| THAILAND (GOVT) 3.775% | | | | | 11/04/2029 | 2,500,000 | USD | 2,273,266 | 0.70 |
| 25/06/2032 | 3,000,000 | THB | 87,009 | 0.03 | TOTAL BONDS | | | 143,992,601 | 44.23 |
| THAILAND (GOVT) 3.85% | | | | | DEPOSITARY RECEIPTS | | | 2,821,297 | 0.87 |
| 12/12/2025 | 5,500,000 | THB | 155,215 | 0.05 | PREFERRED SHARES | | | 4,716,063 | 1.45 |
| THAI OIL TREASURY CENTER | | | | | SOUTH KOREA | | | 4,716,063 | 1.45 |
| 4.875% 23/01/2043 | 503,000 | USD | 388,444 | 0.12 | TOTAL TRANSFERABLE SECURITIES ADMITTED TO AN OFFICIAL STOCK EXCHANGE LISTING | | | 255,472,713 | 78.49 |
| UNITED STATES | | | 5,433,362 | 1.67 | TRANSFERABLE SECURITIES TRADED ON ANOTHER REGULATED MARKET | | | | |
| HANWHA ENERGY USA | | | | | BONDS | | | | |
| HOLDINGS 4.125% 05/07/2025 | 433,000 | USD | 420,505 | 0.13 | CHINA | | | | |
| HANWHA Q CELLS AMERICAS | | | | | ALIBABA GROUP 3.15% | | | | |
| HOLDINGS 5% 27/07/2028 | 247,000 | USD | 241,074 | 0.07 | 09/02/2051 | 1,000,000 | USD | 570,151 | 0.18 |
| HYUNDAI CAPITAL AMERICA | | | | | CDDBL FUNDING 3.5% | | | | |
| 5.8% 26/06/2025 | 208,000 | USD | 207,314 | 0.06 | 24/10/2027 | 800,000 | USD | 740,696 | 0.23 |
| PERIAMA HOLDINGS 5.95% | | | | | CHINA CINDA FINANCE | | | | |
| 19/04/2026 | 299,000 | USD | 284,390 | 0.09 | 4.25% 23/04/2025 | 700,000 | USD | 675,258 | 0.21 |
| RESORTS WORLD LAS VEGAS | | | | | ENN ENERGY HOLDINGS | | | | |
| 8.45% 27/07/2030 | 200,000 | USD | 193,682 | 0.06 | 4.625% 17/05/2027 | 263,000 | USD | 253,165 | 0.08 |
| TSMC ARIZONA 2.5% | | | | | JDCOM 3.875% 29/04/2026 | 600,000 | USD | 573,243 | 0.18 |
| 25/10/2031 | 650,000 | USD | 525,064 | 0.17 | MEITUAN DIANPING 2.125% | | | | |
| | | | 1,872,029 | 0.58 | 28/10/2025 | 900,000 | USD | 828,479 | 0.25 |
| | | | | | SANDS CHINA 3.8% | | | | |
| | | | | | 08/01/2026 | 1,200,000 | USD | 1,124,667 | 0.35 |
| | | | | | TENCENT HOLDINGS 3.595% | | | | |
| | | | | | 19/01/2028 | 2,500,000 | USD | 2,292,632 | 0.69 |
| | | | | | TENCENT HOLDINGS 3.975% | | | | |
| | | | | | 11/04/2029 | 2,500,000 | USD | 2,273,266 | 0.70 |
| | | | | | TOTAL BONDS | | | 143,992,601 | 44.23 |
| | | | | | DEPOSITARY RECEIPTS | | | 2,821,297 | 0.87 |
| | | | | | PREFERRED SHARES | | | 4,716,063 | 1.45 |
| | | | | | SOUTH KOREA | | | 4,716,063 | 1.45 |
| | | | | | TOTAL TRANSFERABLE SECURITIES ADMITTED TO AN OFFICIAL STOCK EXCHANGE LISTING | | | 255,472,713 | 78.49 |
| | | | | | TRANSFERABLE SECURITIES TRADED ON ANOTHER REGULATED MARKET | | | | |
| | | | | | BONDS | | | | |
| | | | | | CHINA | | | | |
| | | | | | ALIBABA GROUP 3.15% | | | | |
| | | | | | 09/02/2051 | 1,000,000 | USD | 570,151 | 0.18 |
| | | | | | CDDBL FUNDING 3.5% | | | | |
| | | | | | 24/10/2027 | 800,000 | USD | 740,696 | 0.23 |
| | | | | | CHINA CINDA FINANCE | | | | |
| | | | | | 4.25% 23/04/2025 | 700,000 | USD | 675,258 | 0.21 |
| | | | | | ENN ENERGY HOLDINGS | | | | |
| | | | | | 4.625% 17/05/2027 | 263,000 | USD | 253,165 | 0.08 |
| | | | | | JDCOM 3.875% 29/04/2026 | 600,000 | USD | 573,243 | 0.18 |
| | | | | | MEITUAN DIANPING 2.125% | | | | |
| | | | | | 28/10/2025 | 900,000 | USD | 828,479 | 0.25 |
| | | | | | SANDS CHINA 3.8% | | | | |
| | | | | | 08/01/2026 | 1,200,000 | USD | 1,124,667 | 0.35 |
| | | | | | TENCENT HOLDINGS 3.595% | | | | |
| | | | | | 19/01/2028 | 2,500,000 | USD | 2,292,632 | 0.69 |
| | | | | | TENCENT HOLDINGS 3.975% | | | | |
| | | | | | 11/04/2029 | 2,500,000 | USD | 2,273,266 | 0.70 |
| | | | | | TOTAL BONDS | | | 143,992,601 | 44.23 |
| | | | | | DEPOSITARY RECEIPTS | | | 2,821,297 | 0.87 |
| | | | | | PREFERRED SHARES | | | 4,716,063 | 1.45 |
| | | | | | SOUTH KOREA | | | 4,716,063 | 1.45 |
| | | | | | TOTAL TRANSFERABLE SECURITIES ADMITTED TO AN OFFICIAL STOCK EXCHANGE LISTING | | | 255,472,713 | 78.49 |
| | | | | | TRANSFERABLE SECURITIES TRADED ON ANOTHER REGULATED MARKET | | | | |
| | | | | | BONDS | | | | |
| | | | | | CHINA | | | | |
| | | | | | ALIBABA GROUP 3.15% | | | | |
| | | | | | 09/02/2051 | 1,000,000 | USD | 570,151 | 0.18 |
| | | | | | CDDBL FUNDING 3.5% | | | | |
| | | | | | 24/10/2027 | 800,000 | USD | 740,696 | 0.23 |
| | | | | | CHINA CINDA FINANCE | | | | |
| | | | | | 4.25% 23/04/2025 | 700,000 | USD | 675,258 | 0.21 |
| | | | | | ENN ENERGY HOLDINGS | | | | |
| | | | | | 4.625% 17/05/2027 | 263,000 | USD | 253,165 | 0.08 |
| | | | | | JDCOM 3.875% 29/04/2026 | 600,000 | USD | 573,243 | 0.18 |
| | | | | | MEITUAN DIANPING 2.125% | | | | |
| | | | | | 28/10/2025 | 900,000 | USD | 828,479 | 0.25 |
| | | | | | SANDS CHINA 3.8% | | | | |
| | | | | | 08/01/2026 | 1,200,000 | USD | 1,124,667 | 0.35 |
| | | | | | TENCENT HOLDINGS 3.595% | | | | |
| | | | | | 19/01/2028 | 2,500,000 | USD | 2,292,632 | 0.69 |
| | | | | | TENCENT HOLDINGS 3.975% | | | | |
| | | | | | 11/04/2029 | 2,500,000 | USD | 2,273,266 | 0.70 |
| | | | | | TOTAL BONDS | | | 143,992,601 | 44.23 |
| | | | | | DEPOSITARY RECEIPTS | | | 2,821,297 | 0.87 |
| | | | | | PREFERRED SHARES | | | 4,716,063 | 1.45 |
| | | | | | SOUTH KOREA | | | 4,716,063 | 1.45 |
| | | | | | TOTAL TRANSFERABLE SECURITIES ADMITTED TO AN OFFICIAL STOCK EXCHANGE LISTING | | | 255,472,713 | 78.49 |
| | | | | | TRANSFERABLE SECURITIES TRADED ON ANOTHER REGULATED MARKET | | | | |
| | | | | | BONDS | | | | |
| | | | | | CHINA | | | | |
| | | | | | ALIBABA GROUP 3.15% | | | | |
| | | | | | 09/02/2051 | 1,000,000 | USD | 570,151 | 0.18 |
| | | | | | CDDBL FUNDING 3.5% | | | | |
| | | | | | 24/10/2027 | 800,000 | USD | 740,696 | 0.23 |
| | | | | | CHINA CINDA FINANCE | | | | |
| | | | | | 4.25% 23/04/2025 | 700,000 | USD | 675,258 | 0.21 |
| | | | | | ENN ENERGY HOLDINGS | | | | |
| | | | | | 4.625% 17/05/2027 | 263,000 | USD | 253,165 | 0.08 |
| | | | | | JDCOM 3.875% 29/04/2026 | 600,000 | USD | 573,243 | 0.18 |
| | | | | | MEITUAN DIANPING 2.125% | | | | |
| | | | | | 28/10/2025 | 900,000 | USD | 828,479 | 0.25 |
| | | | | | SANDS CHINA 3.8% | | | | |
| | | | | | 08/01/2026 | 1,200,000 | USD | 1,124,667 | 0.35 |
| | | | | | TENCENT HOLDINGS 3.595% | | | | |
| | | | | | 19/01/2028 | 2,500,000 | USD | 2,292,632 | 0.69 |
| | | | | | TENCENT HOLDINGS 3.975% | | | | |
| | | | | | 11/04/2029 | 2,500,000 | USD | 2,273,266 | 0.70 |
| | | | | | TOTAL BONDS | | | 143,992,601 | 44.23 |
| </ | | | | | | | | | |

Portfolio of Investments and Other Net Assets

as at 30 September 2023

Managed Solutions - Asia Focused Income (continued)
Statement of investments as at 30 September 2023
(expressed in USD)

| Description | Quantity/ Face value | Currency | Evaluation | % net assets | Description | Quantity/ Face value | Currency | Evaluation | % net assets |
|----------------------------|----------------------------|----------|------------------|-----------------|-----------------------------|----------------------------|----------|-------------------|-----------------|
| HONG KONG | | | | | MALAYSIA (GOVT) 4.504% | | | | |
| AIA GROUP 4.95% | | | | | 30/04/2029 | 1,400,000 | MYR | 308,137 | 0.09 |
| 04/04/2033 | 200,000 | USD | 190,135 | 0.06 | | | | 1,842,563 | 0.57 |
| BANK OF COMMUNICATIONS | | | | | MAURITIUS | | | | |
| 2.304% VRN 08/07/2031 | 250,000 | USD | 226,305 | 0.07 | CA MAGNUM HOLDINGS | | | | |
| CK HUTCHISON INTERNATIONAL | | | | | 5.375% 31/10/2026 | 709,000 | USD | 630,121 | 0.19 |
| 2.5% 08/05/2030 | 1,500,000 | USD | 1,237,945 | 0.37 | GREENKO WIND PROJECTS | | | | |
| STUDIO CITY 7% 15/02/2027 | 400,000 | USD | 379,285 | 0.12 | MAURITIUS 5.5% 06/04/2025 | 562,000 | USD | 540,821 | 0.17 |
| | | | 2,033,670 | 0.62 | INDIA CLEAN ENERGY | | | | |
| INDIA | | | | | HOLDINGS 4.5% 18/04/2027 | | | | |
| HDFC BANK 3.7% VRN PERP | 630,000 | USD | 544,796 | 0.17 | NETWORK 5.65% VRN PERP | 495,000 | USD | 481,253 | 0.15 |
| 18/05/2031 | 545,000 | USD | 381,610 | 0.12 | | | | 1,944,009 | 0.60 |
| JSW STEEL 3.95% | | | | | NETHERLANDS | | | | |
| 05/04/2027 | 200,000 | USD | 175,982 | 0.05 | LISTRINDO CAPITAL 4.95% | | | | |
| JSW STEEL 5.05% | | | | | 14/09/2026 | 400,000 | USD | 383,843 | 0.12 |
| 05/04/2032 | 200,000 | USD | 161,613 | 0.05 | | | | 383,843 | 0.12 |
| RELIANCE INDUSTRIES | | | | | PHILIPPINES | | | | |
| 3.667% 30/11/2027 | 1,000,000 | USD | 927,836 | 0.28 | PHILIPPINE (GOVT) 6.25% | | | | |
| SHRIRAM TRANSPORT | | | | | 22/03/2028 | 10,000,000 | PHP | 177,237 | 0.05 |
| FINANCE 4.15% 18/07/2025 | 338,000 | USD | 319,803 | 0.10 | PHILIPPINE (GOVT) 6.75% | | | | |
| SHRIRAM TRANSPORT | | | | | 24/01/2039 | 5,000,000 | PHP | 90,066 | 0.03 |
| FINANCE 4.4% 13/03/2024 | 500,000 | USD | 493,116 | 0.15 | PHILIPPINE (GOVT) | | | | |
| | | | 3,004,756 | 0.92 | 7.625% 29/09/2036 | 1,700,000 | PHP | 32,895 | 0.01 |
| INDONESIA | | | | | PHILIPPINES (GOVT) 8% | | | | |
| FREEPORT INDONESIA 6.2% | | | | | 19/07/2031 | 10,000,000 | PHP | 193,396 | 0.06 |
| 14/04/2052 | 650,000 | USD | 547,110 | 0.17 | | | | 493,594 | 0.15 |
| | | | 547,110 | 0.17 | SINGAPORE | | | | |
| IRELAND | | | | | CONTINUUM ENERGY | | | | |
| SMBC AVIATION CAPITAL | | | | | LEVANTER 4.5% 09/02/2027 | 500,000 | USD | 418,658 | 0.13 |
| FINANCE 5.7% 25/07/2033 | 436,000 | USD | 407,047 | 0.13 | | | | 418,658 | 0.13 |
| | | | 407,047 | 0.13 | SOUTH KOREA | | | | |
| MACAU | | | | | HANWHA LIFE INSURANCE | | | | |
| MGM CHINA HOLDINGS | | | | | 3.379% VRN 04/02/2032 | 600,000 | USD | 535,522 | 0.16 |
| 5.25% 18/06/2025 | 400,000 | USD | 384,766 | 0.12 | KOREA (GOVT) 1.875% | | | | |
| SANDS CHINA 5.4% | | | | | 10/06/2026 | 300,000,000 | KRW | 210,943 | 0.06 |
| 08/08/2028 | 2,200,000 | USD | 2,071,641 | 0.63 | KT 4% 08/08/2025 | 552,000 | USD | 535,809 | 0.17 |
| WYNN MACAU 5.5% | | | | | POSCO 4.375% 04/08/2025 | 944,000 | USD | 918,762 | 0.29 |
| 15/01/2026 | 981,000 | USD | 917,254 | 0.28 | | | | 2,201,036 | 0.68 |
| | | | 3,373,661 | 1.03 | TAIWAN | | | | |
| MALAYSIA | | | | | TSMC GLOBAL 1.25% | | | | |
| GOHL CAPITAL 4.25% | | | | | 23/04/2026 | 700,000 | USD | 630,646 | 0.19 |
| 24/01/2027 | 400,000 | USD | 369,733 | 0.12 | | | | 630,646 | 0.19 |
| MALAYSIA (GOVT) 3.757% | | | | | UNITED ARAB EMIRATES | | | | |
| 22/05/2040 | 2,650,000 | MYR | 532,698 | 0.17 | FIRST ABU DHABI BANK | | | | |
| MALAYSIA (GOVT) 4.127% | | | | | 6.32% VRN 04/04/2034 | | | | |
| 15/04/2032 | 300,000 | MYR | 64,610 | 0.02 | | 1,041,000 | USD | 1,041,105 | 0.32 |
| MALAYSIA (GOVT) 4.457% | | | | | UNITED STATES | | | | |
| 31/03/2053 | 1,100,000 | MYR | 236,284 | 0.07 | BOC AVIATION USA 1.625% | | | | |
| MALAYSIA (GOVT) 4.498% | | | | | 29/04/2024 | | | | |
| 15/04/2030 | 1,500,000 | MYR | 331,101 | 0.10 | TSMC ARIZONA 3.875% | 1,500,000 | USD | 1,461,765 | 0.45 |
| | | | | | 22/04/2027 | 459,000 | USD | 437,356 | 0.13 |
| | | | | | | | | 1,899,121 | 0.58 |
| | | | | | TOTAL BONDS | | | | |
| | | | | | | | | 30,873,957 | 9.49 |

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

Portfolio of Investments and Other Net Assets

as at 30 September 2023

Managed Solutions - Asia Focused Income (continued)
Statement of investments as at 30 September 2023
(expressed in USD)

| Description | Quantity/ Face value | Currency | Evaluation | % net assets | Description | Quantity/ Face value | Currency | Evaluation | % net assets |
|---|----------------------------|----------|-------------------|-----------------|--|----------------------------|----------|--------------------|-----------------|
| TOTAL TRANSFERABLE SECURITIES TRADED ON ANOTHER REGULATED MARKET | | | 30,873,957 | 9.49 | THAILAND | | | | |
| COLLECTIVE INVESTMENT SCHEMES | | | | | THAILAND (GOVT) 0.75% | | | | |
| GREAT BRITAIN | | | | | 17/09/2024 | 11,000,000 | THB | 297,294 | 0.09 |
| HSBC JAPAN INDEX FUND INSTITUTIONAL ACCUMULATION | 2,777,399 | GBP | 5,461,215 | 1.68 | THAILAND (GOVT) 1% | | | | |
| | | | 5,461,215 | 1.68 | 17/06/2027 | 10,000,000 | THB | 258,256 | 0.08 |
| IRELAND | | | | | THAILAND (GOVT) 2.35% | | | | |
| HSBC MSCI INDONESIA | | | | | 17/06/2026 | 6,000,000 | THB | 163,681 | 0.05 |
| UCITS ETF | 45,700 | USD | 3,615,784 | 1.11 | THAILAND (GOVT) 2.65% | | | | |
| HSBC MSCI KOREA ETF | 95,638 | USD | 4,527,503 | 1.39 | 17/06/2028 | 9,500,000 | THB | 259,723 | 0.08 |
| | | | 8,143,287 | 2.50 | THAILAND (GOVT) 3.35% | | | | |
| LUXEMBOURG | | | | | 17/06/2033 | 9,000,000 | THB | 251,351 | 0.08 |
| HGIF GEM LOCAL CURRENCY RATES "ZD" | 1,014,886 | USD | 7,197,572 | 2.22 | THAILAND (GOVT) 3.39% | | | | |
| HGIF GLOBAL EMERGING MARKETS BOND "ZQ" | 730,426 | USD | 4,985,155 | 1.53 | 17/06/2037 | 5,000,000 | THB | 137,223 | 0.04 |
| HGIF INDIA FIXED INCOME "ZD" | 674,799 | USD | 5,801,247 | 1.78 | | | | 1,367,528 | 0.42 |
| | | | 17,983,974 | 5.53 | UNITED STATES | | | | |
| TOTAL COLLECTIVE INVESTMENT SCHEMES | | | 31,588,476 | 9.71 | FLOURISH CENTURY 6.6% | | | | |
| | | | | | 4/2/2022**** | 400,000 | USD | 22,500 | 0.01 |
| OTHER TRANSFERABLE SECURITIES | | | | | | | | 22,500 | 0.01 |
| | | | | | TOTAL BONDS | | | 2,708,096 | 0.83 |
| BONDS | | | | | TOTAL OTHER TRANSFERABLE SECURITIES | | | 2,708,096 | 0.83 |
| HONG KONG | | | | | TOTAL INVESTMENTS | | | 320,643,242 | 98.52 |
| YANGO JUSTICE INTERNATIONAL 9.25% 15/04/2023** | 200,000 | USD | 3,000 | 0.00 | OTHER NET ASSETS | | | 4,802,124 | 1.48 |
| YANGO JUSTICE INTERNATIONAL 10.25% 15/09/2020*** | 400,000 | USD | 6,000 | 0.00 | TOTAL NET ASSETS | | | 325,445,366 | 100.00 |
| | | | 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 | | | | | | | | | |
| COLLECTIVE INVESTMENT SCHEMES | | | | | | | | | |
| FRANCE | | | | | | | | | |
| HSBC INVESTMENTS HSBC MONEY FUND | 31,230 | EUR | 43,574,420 | 4.36 | CA EUR 0% 17/01/2024 | 35,000,000 | EUR | 35,013,685 | 3.50 |
| | | | 43,574,420 | 4.36 | CA EUR ESTR 0% 26/01/2024 | 10,500,000 | EUR | 10,362,198 | 1.04 |
| TOTAL COLLECTIVE INVESTMENT SCHEMES | | | 43,574,420 | 4.36 | HAUTSDEFRANCE 0% 20/10/2023 | 8,000,000 | EUR | 7,982,819 | 0.80 |
| MONEY MARKET INSTRUMENTS | | | | | | | | | |
| CERTIFICATE OF DEPOSIT | | | | | | | | | |
| BELGIUM | | | | | | | | | |
| SMBC BRUXELLES 0% 20/12/2023 | 9,000,000 | EUR | 8,917,555 | 0.89 | HSBC FRANCE 0% 04/01/2024 | 40,000,000 | EUR | 40,004,680 | 4.00 |
| | | | 8,917,555 | 0.89 | MATCHPOINT 0% 03/10/2023 | 8,000,000 | EUR | 7,996,641 | 0.80 |
| CANADA | | | | | | | | | |
| TORONTO 0% 16/11/2023 | 7,000,000 | EUR | 7,002,206 | 0.70 | NATIXIS EUR 0% 08/01/2024 | 42,000,000 | EUR | 42,013,524 | 4.19 |
| TORONTO 0% 20/06/2024 | 15,000,000 | EUR | 15,011,640 | 1.50 | RTE EUR 0% 20/10/2023 | 5,000,000 | EUR | 4,989,099 | 0.50 |
| | | | 22,013,846 | 2.20 | SG EUR 0% 05/03/2024 | 5,500,000 | EUR | 5,500,000 | 0.55 |
| FRANCE | | | | | | | | | |
| BFCM 0% 01/03/2024 | 35,000,000 | EUR | 35,000,000 | 3.50 | SG EUR 0% 02/04/2024 | 14,000,000 | EUR | 14,000,000 | 1.40 |
| | | | 35,000,000 | 3.50 | | | | 267,743,689 | 26.77 |
| JAPAN | | | | | GERMANY | | | | |
| MIZUHO BANK 0% 20/11/2023 | 27,000,000 | EUR | 26,849,969 | 2.68 | DEUTSCHE BOERSE 0% 23/10/2023 | 7,000,000 | EUR | 6,981,585 | 0.70 |
| MUFG BANK 0% 19/10/2023 | 20,000,000 | EUR | 19,961,402 | 2.00 | | | | 6,981,585 | 0.70 |
| | | | 46,811,371 | 4.7 | GREAT BRITAIN | | | | |
| SOUTH KOREA | | | | | | | | | |
| KEBHK 0% 24/11/2023 | 2,000,000 | EUR | 1,988,063 | 0.20 | LAND SECURITIES 0% 17/10/2023 | 14,000,000 | EUR | 13,975,575 | 1.40 |
| KOOKMIN BANK 0% 26/10/2023 | 9,000,000 | EUR | 8,977,854 | 0.90 | STANCHAG 0% 12/01/2024 | 1,500,000 | EUR | 1,483,324 | 0.15 |
| SHINHAM BANK 0% 29/11/2023 | 15,000,000 | EUR | 14,905,466 | 1.49 | | | | 15,458,899 | 1.55 |
| | | | 25,871,383 | 2.59 | JAPAN | | | | |
| UNITED STATES | | | | | | | | | |
| BANK OF AMERICA 0% 13/11/2023 | 40,000,000 | EUR | 39,813,385 | 3.98 | MIT UFJ TRUST BANK 0% 22/01/2024 | 19,000,000 | EUR | 18,760,837 | 1.88 |
| | | | 39,813,385 | 3.98 | | | | 18,760,837 | 1.88 |
| TOTAL CERTIFICATE OF DEPOSIT | | | 178,427,540 | 17.84 | NETHERLANDS | | | | |
| COMMERCIAL PAPER | | | | | | | | | |
| FRANCE | | | | | | | | | |
| BFCM 0% 27/11/2023 | 11,000,000 | EUR | 11,000,180 | 1.10 | ING BANK 0% 25/01/2024 | 35,000,000 | EUR | 35,006,930 | 3.50 |
| BFCM 0% 01/08/2024 | 3,000,000 | EUR | 3,000,000 | 0.30 | ING BANK 0% 02/09/2024 | 13,000,000 | EUR | 13,000,000 | 1.30 |
| BNP 0% 23/05/2024 | 10,000,000 | EUR | 10,000,000 | 1.00 | RABOBK 0% 03/07/2024 | 10,000,000 | EUR | 10,000,000 | 1.00 |
| BNP EUR 0% 06/11/2023 | 30,000,000 | EUR | 29,878,919 | 2.99 | RABOBK EUR ESTR 0% 12/01/2024 | 15,000,000 | EUR | 15,004,185 | 1.50 |
| BQ POS 0% 22/01/2024 | 25,000,000 | EUR | 25,000,000 | 2.50 | | | | 73,011,115 | 7.30 |
| BRED EUR 0% 17/10/2023 | 8,000,000 | EUR | 8,000,000 | 0.80 | SOUTH KOREA | | | | |
| CA EUR 0% 04/12/2023 | 13,000,000 | EUR | 13,001,944 | 1.30 | KOOKMIN BANK 0% 05/12/2023 | 4,000,000 | EUR | 3,972,060 | 0.40 |
| | | | | | | | | 3,972,060 | 0.40 |
| TOTAL COMMERCIAL PAPER | | | | | SWEDEN | | | | |
| | | | | | NORDEA EUR 0% 12/02/2024 | 45,000,000 | EUR | 45,023,445 | 4.50 |
| | | | | | | | | 45,023,445 | 4.50 |
| TREASURY BILLS | | | | | UNITED STATES | | | | |
| FRANCE | | | | | | | | | |
| FRANCE (GOVT) 0% 25/10/2023 | 18,500,000 | EUR | 18,458,224 | 1.85 | DNB BANK 0% 20/11/2023 | 9,000,000 | EUR | 9,001,820 | 0.90 |
| FRANCE (GOVT) 0% 01/11/2023 | 34,000,000 | EUR | 33,898,019 | 3.39 | | | | 9,001,820 | 0.90 |
| FRANCE (GOVT) 0% 08/11/2023 | 17,000,000 | EUR | 16,936,329 | 1.69 | TOTAL COMMERCIAL PAPER | | | 439,953,450 | 44.00 |

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 | | | | | |
| BONDS | | | | | GOLD BULLION SECURITIES | | | | | |
| AUSTRALIA | | | | | 37,678 USD | | | | | |
| AUSTRALIA (GOVT) 0.25% | | | | | | | | 6,120,295 | 5.85 | |
| 21/11/2025 | 3,100,000 | AUD | 1,744,778 | 1.67 | | | | 6,120,295 | 5.85 | |
| | | | 1,744,778 | 1.67 | LUXEMBOURG | | | | | |
| CANADA | | | | | HGIF EURO HIGH YIELD BOND | | | | | |
| CANADA (GOVT) 3.5% | | | | | 81,013 | EUR | | 4,214,620 | 4.02 | |
| 01/08/2025 | 2,500,000 | CAD | 1,705,200 | 1.63 | | | | | | |
| | | | 1,705,200 | 1.63 | | | | 6,265,910 | 5.99 | |
| GERMANY | | | | | HGIF GLOBAL CORPORATE | | | | | |
| GERMANY (GOVT) 0.1% | | | | | | | | 1,899,099 | 1.81 | |
| 15/04/2033 | 3,390,000 | EUR | 3,863,519 | 3.69 | | | | 3,531,105 | 3.37 | |
| | | | 3,863,519 | 3.69 | | | | 15,910,734 | 15.19 | |
| GREAT BRITAIN | | | | | BOND "ZCHEUR" | | | | | |
| UK (GOVT) 0.625% | | | | | 197,227 | EUR | | | | |
| 07/06/2025 | 5,000,000 | GBP | 5,396,091 | 5.16 | | | | | | |
| UK (GOVT) 1.25% | | | | | | | | | | |
| 22/11/2032 | 2,032,000 | GBP | 4,284,272 | 4.09 | | | | | | |
| | | | 9,680,363 | 9.25 | | | | | | |
| ITALY | | | | | HSBC EUR CREDIT BOND "ZC" | | | | | |
| ITALY BUONI POLIENNALI | | | | | 339,987 | EUR | | | | |
| DEL TESO 1.4% 26/05/2025 | 6,000,000 | EUR | 5,940,853 | 5.67 | | | | 22,031,029 | 21.04 | |
| | | | 5,940,853 | 5.67 | TOTAL COLLECTIVE INVESTMENT SCHEMES | | | | | |
| UNITED STATES | | | | | 22,031,029 21.04 | | | | | |
| US (GOVT) 1.125% | | | | | MONEY MARKET INSTRUMENTS | | | | | |
| 15/01/2033 | 5,165,000 | USD | 4,537,931 | 4.33 | TREASURY BILLS | | | | | |
| | | | 4,537,931 | 4.33 | FRANCE | | | | | |
| TOTAL BONDS | | | | | FRANCE (GOVT) 0% | | | | | |
| 27,472,644 26.24 | TOTAL TRANSFERABLE SECURITIES ADMITTED TO AN OFFICIAL STOCK EXCHANGE LISTING | | | | | FRANCE (GOVT) 0% | | | | |
| | | | | | | | | | | |
| TRANSFERABLE SECURITIES TRADED ON ANOTHER REGULATED MARKET | | | | | 17/04/2024 | | | | | |
| BONDS | | | | | 16,150,000 EUR | | | | | |
| UNITED STATES | | | | | 10/07/2024 | | | | | |
| US (GOVT) 0.125% | | | | | | | | | | |
| 15/04/2025 | 8,000,000 | USD | 8,538,135 | 8.15 | | | | 15,739,880 | 15.03 | |
| | | | 8,538,135 | 8.15 | | | | 31,563,024 | 30.14 | |
| TOTAL BONDS | | | | | TOTAL TREASURY BILLS | | | | | |
| 8,538,135 8.15 | TOTAL TRANSFERABLE SECURITIES TRADED ON ANOTHER REGULATED MARKET | | | | | 31,563,024 30.14 | | | | |
| | | | | | TOTAL MONEY MARKET INSTRUMENTS | | | | | |
| 8,538,135 8.15 | | | | | 31,563,024 30.14 | | | | | |
| 104,711,516 100.00 | | | | | TOTAL INVESTMENTS | | | | | |
| | | | | | 89,604,832 85.57 | | | | | |
| | | | | | OTHER NET ASSETS | | | | | |
| | | | | | 15,106,684 14.43 | | | | | |
| | | | | | TOTAL NET ASSETS | | | | | |
| | | | | | 104,711,516 100.00 | | | | | |

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

Portfolio of Investments and Other Net Assets

as at 30 September 2023

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

| Description | Quantity/ Face value | Currency | Evaluation | % net assets | Description | Quantity/ Face value | Currency | Evaluation | % net assets |
|---|----------------------------|----------|------------------|-----------------|---|----------------------------|----------|------------|-----------------|
| INVESTMENTS | | | | | CHEVRON | 4,101 | USD | 691,388 | 0.12 |
| TRANSFERABLE SECURITIES ADMITTED TO AN OFFICIAL STOCK EXCHANGE LISTING | | | | | CHICAGO MERCANTILE EXCHANGE | 6,854 | USD | 1,380,601 | 0.24 |
| SHARES | | | | | CISCO SYSTEMS | 38,246 | USD | 2,059,165 | 0.36 |
| IRELAND | | | | | CITIZENS FINANCIAL GROUP | 24,802 | USD | 672,134 | 0.12 |
| ACCENTURE CORP | 5,994 | USD | 1,848,969 | 0.32 | COCA-COLA | 15,979 | USD | 896,342 | 0.16 |
| MEDTRONIC | 17,269 | USD | 1,363,215 | 0.24 | COLGATE-PALMOLIVE | 16,809 | USD | 1,201,675 | 0.21 |
| | | | 3,212,184 | 0.56 | COMCAST | 9,313 | USD | 414,242 | 0.07 |
| UNITED STATES | | | | | COMMUNITY HEALTHCARE TRUST | 1,113 | USD | 33,223 | 0.01 |
| 3M CO | 12,035 | USD | 1,130,688 | 0.20 | CONAGRA FOODS | 4,189 | USD | 115,198 | 0.02 |
| ABBOTT LABORATORIES | 7,822 | USD | 765,852 | 0.13 | COSTCO WHOLESALE | 3,609 | USD | 2,049,677 | 0.36 |
| ABBVIE | 15,649 | USD | 2,363,155 | 0.41 | COUSINS PROPERTIES | 6,650 | USD | 136,924 | 0.02 |
| ADOBE SYSTEMS | 2,404 | USD | 1,239,262 | 0.22 | CUBESMART | 9,832 | USD | 377,057 | 0.07 |
| ALEX & BALDWIN | 3,163 | USD | 53,423 | 0.01 | CUMMINS | 4,696 | USD | 1,079,892 | 0.19 |
| ALEXANDRIA REAL ESTATE REIT | 7,542 | USD | 761,591 | 0.13 | CVS CAREMARK | 16,987 | USD | 1,192,997 | 0.21 |
| ALLSTATE | 2,444 | USD | 273,264 | 0.05 | DARDEN RESTAURANTS | 6,451 | USD | 930,202 | 0.16 |
| ALPHABET "A" | 21,828 | USD | 2,899,195 | 0.51 | DEVON ENERGY | 11,582 | USD | 556,978 | 0.10 |
| AMAZON.COM | 37,616 | USD | 4,826,133 | 0.84 | DIGITAL REALTY TRUST REIT | 13,132 | USD | 1,608,276 | 0.28 |
| AMERICAN ASSETS REIT | 2,079 | USD | 40,915 | 0.01 | DISCOVER FINANCIAL SERVICES | 3,030 | USD | 264,125 | 0.05 |
| AMERICAN HOMES 4 RENT "A" | 14,692 | USD | 496,883 | 0.09 | DOMINO'S PIZZA | 478 | USD | 182,658 | 0.03 |
| AMERICOLD REALTY TRUST REIT | 11,870 | USD | 363,697 | 0.06 | DOUGLAS EMMETT | 7,106 | USD | 90,815 | 0.02 |
| AMERISOURCEBERGEN | 1,633 | USD | 297,190 | 0.05 | DOW | 19,575 | USD | 1,005,764 | 0.18 |
| AMGEN | 6,059 | USD | 1,635,627 | 0.29 | EASTERLY GOVERNMENT PROPRITIES REIT | 4,002 | USD | 46,983 | 0.01 |
| APA | 15,400 | USD | 635,558 | 0.11 | EASTGROUP PROPERTIES REIT | 1,928 | USD | 323,943 | 0.06 |
| APARTMENT INCOME REIT | 6,539 | USD | 203,690 | 0.04 | EASTMAN CHEMICALS | 4,126 | USD | 317,867 | 0.06 |
| APPLE | 79,534 | USD | 13,712,456 | 2.39 | ELI LILLY | 2,106 | USD | 1,134,650 | 0.20 |
| APPLE HOSPITALITY REIT | 9,401 | USD | 145,527 | 0.03 | EQUITY LIFESTYLE PROPERTIES REIT | 7,810 | USD | 503,589 | 0.09 |
| APPLIED MATERIALS | 2,180 | USD | 305,309 | 0.05 | EQUITY RESIDENTIAL ESSENTIAL PROPERTIES | 16,403 | USD | 975,979 | 0.17 |
| ARMADA HOFFLER PROPERTIES | 2,938 | USD | 30,702 | 0.01 | REALETY REIT | 6,800 | USD | 148,988 | 0.03 |
| AT&T | 81,777 | USD | 1,223,793 | 0.21 | ESSEX PROPERTY REIT | 2,807 | USD | 599,772 | 0.11 |
| AVALONBAY COMMUNITIES | 6,232 | USD | 1,080,255 | 0.19 | EVEREST RE GROUP | 2,834 | USD | 1,068,900 | 0.19 |
| AXON ENTERPRISE | 4,717 | USD | 940,947 | 0.16 | EVERGY INC | 16,368 | USD | 833,131 | 0.15 |
| BERKSHIRE HATHAWAY "B" | 6,325 | USD | 2,239,050 | 0.39 | EXPEDITOR INTERNATIONAL | 9,340 | USD | 1,082,880 | 0.19 |
| BEST BUY | 13,536 | USD | 939,669 | 0.16 | EXXON MOBIL | 23,121 | USD | 2,710,937 | 0.48 |
| BOSTON PROPERTIES | 6,895 | USD | 413,838 | 0.07 | FACEBOOK | 7,471 | USD | 2,290,758 | 0.40 |
| BRANDYWINE REALTY TRUST | 7,422 | USD | 33,807 | 0.01 | FAIR ISSAC | 805 | USD | 714,631 | 0.13 |
| BRISTOL MYERS SQUIBB | 21,888 | USD | 1,276,727 | 0.22 | FASTENAL | 20,798 | USD | 1,149,297 | 0.20 |
| BRIXMOR PROPERTY GROUP | 13,157 | USD | 277,744 | 0.05 | FEDERAL REALTY INVESTMENT TRUST | 3,554 | USD | 326,470 | 0.06 |
| BROADCOM CORP | 3,223 | USD | 2,698,296 | 0.47 | FEDEX | 1,155 | USD | 309,517 | 0.05 |
| BROADSTONE NET LEASE | 8,196 | USD | 117,777 | 0.02 | FIFTH THIRD BANCORP | 41,665 | USD | 1,061,624 | 0.19 |
| CABOT OIL & GAS | 14,559 | USD | 395,568 | 0.07 | FIRST SOLAR | 2,736 | USD | 442,302 | 0.08 |
| CAMDEN PROPERTY REIT | 4,561 | USD | 437,400 | 0.08 | FIRSTENERGY | 25,360 | USD | 874,413 | 0.15 |
| CAMPBELL SOUP | 19,706 | USD | 812,675 | 0.14 | FISERV | 3,325 | USD | 377,188 | 0.07 |
| CARDINAL HEALTH | 12,403 | USD | 1,083,774 | 0.19 | FOUR CORNERS PROPERTY TRUST REIT | 3,858 | USD | 85,802 | 0.02 |
| CARETRUST REIT | 4,367 | USD | 90,441 | 0.02 | FRANK RESOURCES | 32,030 | USD | 795,305 | 0.14 |
| CENTERSPACE | 644 | USD | 38,923 | 0.01 | | | | | |
| CH ROBINSON WORLDWIDE | 6,473 | USD | 565,028 | 0.10 | | | | | |

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

Portfolio of Investments and Other Net Assets

as at 30 September 2023

US Income Focused (continued)
Statement of investments as at 30 September 2023
(expressed in USD)

| Description | Quantity/ Face value | Currency | Evaluation | % net assets | Description | Quantity/ Face value | Currency | Evaluation | % net assets |
|---------------------------|----------------------------|----------|------------|-----------------|---------------------------|----------------------------|----------|------------|-----------------|
| GAMING AND LEISURE | | | | | METTLER TOLEDO | | | | |
| PROPERTIES | 11,062 | USD | 510,179 | 0.09 | INTERNATIONAL | 298 | USD | 333,414 | 0.06 |
| GENERAL DYNAMICS | 3,763 | USD | 838,622 | 0.15 | MICROCHIP TECHNOLOGY | 9,384 | USD | 739,084 | 0.13 |
| GENERAL MILLS | 16,122 | USD | 1,039,547 | 0.18 | MICROSOFT | 40,310 | USD | 12,799,230 | 2.23 |
| GETTY REALTY REIT | 1,955 | USD | 54,310 | 0.01 | NATIONAL HEALTH | | | | |
| GILEAD SCIENCES | 19,698 | USD | 1,489,563 | 0.26 | INVESTORS | 1,820 | USD | 93,584 | 0.02 |
| GLOBAL NET LEASE | 8,426 | USD | 81,943 | 0.01 | NATIONAL RETAIL | | | | |
| GOLDMAN SACHS GROUP | 2,886 | USD | 939,826 | 0.16 | PROPERTIES | 7,974 | USD | 283,715 | 0.05 |
| HALFMOON PARENT | 4,097 | USD | 1,179,690 | 0.21 | NATIONAL STORAGE | | | | |
| HASBRO | 4,147 | USD | 275,527 | 0.05 | AFFILIATES TRUST REIT | 3,508 | USD | 112,256 | 0.02 |
| HEALTHCARE REALTY TRUST | 16,695 | USD | 257,437 | 0.05 | NETAPP | 11,849 | USD | 905,027 | 0.16 |
| HEALTHPEAK | 24,055 | USD | 448,866 | 0.08 | NETFLIX | 2,263 | USD | 853,445 | 0.15 |
| HOME DEPOT | 8,389 | USD | 2,547,572 | 0.45 | NETSTREIT | 2,889 | USD | 45,444 | 0.01 |
| HONEYWELL INTERNATIONAL | 6,438 | USD | 1,201,138 | 0.21 | NEXPOINT RESIDENTIAL | | | | |
| HOST MARRIOTT | 31,082 | USD | 503,062 | 0.09 | TRUST | 1,002 | USD | 32,094 | 0.01 |
| HP | 27,760 | USD | 723,426 | 0.13 | NRG ENERGY | 30,597 | USD | 1,178,902 | 0.21 |
| HUDSON PACIFIC | | | | | NUCOR | 6,308 | USD | 992,438 | 0.17 |
| PROPERTIES REIT | 5,884 | USD | 39,482 | 0.01 | NVIDIA | 10,083 | USD | 4,425,429 | 0.77 |
| HUNTINGTON BANCSHARES | 69,597 | USD | 725,549 | 0.13 | OMNICOM | 11,981 | USD | 891,866 | 0.16 |
| IDEXX LABORATORIES | 791 | USD | 348,135 | 0.06 | OTIS WORLDWIDE | 3,029 | USD | 244,743 | 0.04 |
| ILLINOIS TOOL WORKS | 5,504 | USD | 1,275,167 | 0.22 | PACCAR | 14,736 | USD | 1,258,160 | 0.22 |
| INDEPENDENCE REALTY | | | | | PACKAGING CORPORATION | | | | |
| TRUST REIT | 9,837 | USD | 139,784 | 0.02 | OF AMERICA | 6,921 | USD | 1,071,025 | 0.19 |
| INNOVATIVE INDUSTRIAL | | | | | PARAMOUNT GROUP | 7,882 | USD | 36,494 | 0.01 |
| PROPER REIT | 1,217 | USD | 92,857 | 0.02 | PAYCHEX | 10,162 | USD | 1,187,938 | 0.21 |
| INTERNATIONAL BUSINESS | | | | | PEPSICO | 2,152 | USD | 365,044 | 0.06 |
| MACHINES | 11,866 | USD | 1,678,683 | 0.29 | PFIZER | 56,014 | USD | 1,845,101 | 0.32 |
| INTERNATIONAL PAPER | 29,405 | USD | 1,049,170 | 0.18 | PHILIP MORRIS | | | | |
| INTERPUBLIC GROUP | 34,594 | USD | 998,729 | 0.18 | INTERNATIONAL | 18,356 | USD | 1,717,754 | 0.30 |
| INVENTRUST PROPERTIES | 2,965 | USD | 70,982 | 0.01 | PHILLIPS 66 | 11,640 | USD | 1,402,620 | 0.25 |
| INVITATION HOMES REIT | 26,875 | USD | 861,075 | 0.15 | PHILLIPS EDISON & CO | 5,144 | USD | 174,484 | 0.03 |
| JBG SMITH PROPERTIES REIT | 4,764 | USD | 69,411 | 0.01 | PHYSICIANS REIT | 10,377 | USD | 127,793 | 0.02 |
| JOHNSON & JOHNSON | 18,961 | USD | 2,962,846 | 0.51 | PIEDMONT OFFICE REIT "A" | 5,696 | USD | 32,182 | 0.01 |
| JP MORGAN CHASE | 11,188 | USD | 1,649,559 | 0.29 | PINNACLE WEST CAPITAL | 13,610 | USD | 1,004,690 | 0.18 |
| KENNEDY WILSON HOLDINGS | 5,126 | USD | 75,916 | 0.01 | PPL | 5,555 | USD | 130,959 | 0.02 |
| KEYCORP | 96,460 | USD | 1,053,343 | 0.18 | PRINCIPAL FINANCIAL GROUP | 12,420 | USD | 905,170 | 0.16 |
| KIMBERLY-CLARK | 8,142 | USD | 992,510 | 0.17 | PROCTER AND GAMBLE | 5,049 | USD | 739,224 | 0.13 |
| KIMCO REALTY | 69,103 | USD | 1,231,415 | 0.22 | PROLOGIS | 40,593 | USD | 4,587,009 | 0.79 |
| KINDER MORGAN | 72,234 | USD | 1,205,224 | 0.21 | PRUDENTIAL FINANCIAL | 11,618 | USD | 1,109,170 | 0.19 |
| KITE REALTY GROUP REIT | 9,508 | USD | 205,848 | 0.04 | PUBLIC STORAGE | 7,381 | USD | 1,954,194 | 0.34 |
| KLA TENCOR | 2,725 | USD | 1,273,556 | 0.22 | QUALCOMM | 13,006 | USD | 1,451,990 | 0.25 |
| LAM RESEARCH | 2,172 | USD | 1,377,178 | 0.24 | QUEST DIAGNOSTICS | 5,597 | USD | 691,901 | 0.12 |
| LENNAR | 4,217 | USD | 479,810 | 0.08 | REALTY INCOME | 44,544 | USD | 2,240,563 | 0.39 |
| LEXINGTON REALTY TRUST | 12,633 | USD | 114,329 | 0.02 | REGENCY CENTERS | 7,943 | USD | 479,995 | 0.08 |
| LOWES | 3,635 | USD | 762,623 | 0.13 | REGIONS FINANCIAL | 46,671 | USD | 811,142 | 0.14 |
| LTC PROPERTIES REIT | 1,788 | USD | 57,574 | 0.01 | REXFORD INDUSTRIAL | | | | |
| LYONDELL BASELL | | | | | REALTY | 9,048 | USD | 451,767 | 0.08 |
| INDUSTRIES | 11,091 | USD | 1,052,980 | 0.18 | RLJ LODGING TRUST | 6,827 | USD | 67,178 | 0.01 |
| MACERICH | 9,423 | USD | 105,443 | 0.02 | ROBERT HALF | | | | |
| MASTERCARD | 5,433 | USD | 2,172,331 | 0.38 | INTERNATIONAL | 14,468 | USD | 1,068,317 | 0.19 |
| MEDICAL PROPERTIES TRUST | 26,089 | USD | 142,707 | 0.03 | ROLLINS | 12,486 | USD | 475,966 | 0.08 |
| MERCK & CO | 22,742 | USD | 2,358,800 | 0.41 | RPT REALTY | 3,746 | USD | 40,082 | 0.01 |
| METLIFE | 5,301 | USD | 334,758 | 0.06 | RYMAN HOSPITALITY | | | | |
| | | | | | PROPERTIES | 2,519 | USD | 211,873 | 0.04 |

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

Portfolio of Investments and Other Net Assets

as at 30 September 2023

US Income Focused (continued)
Statement of investments as at 30 September 2023
(expressed in USD)

| Description | Quantity/ Face value | Currency | Evaluation | % net assets | Description | Quantity/ Face value | Currency | Evaluation | % net assets |
|-------------------------------------|----------------------------|----------|--------------------|-----------------|-------------------------------|----------------------------|----------|------------------|-----------------|
| SABRA HEALTHCARE REIT | 10,092 | USD | 142,196 | 0.02 | BONDS | | | | |
| SAFEHOLD | 1,908 | USD | 33,924 | 0.01 | | | | | |
| SALESFORCE | 6,059 | USD | 1,245,609 | 0.22 | CANADA | | | | |
| SERVICE PROPERTIES TRUST | 7,189 | USD | 55,643 | 0.01 | BOMBARDIER 7.125% | | | | |
| SIMON PROPERTY GROUP | 25,121 | USD | 2,747,484 | 0.48 | 15/06/2026 | 350,000 | USD | 340,090 | 0.06 |
| SITE CENTER REIT | 8,310 | USD | 103,958 | 0.02 | BOMBARDIER 7.875% | | | | |
| SL GREEN REALTY | 2,825 | USD | 104,186 | 0.02 | 15/04/2027 | 367,000 | USD | 359,592 | 0.06 |
| SNAP-ON | 3,845 | USD | 989,934 | 0.17 | WASTE CONNECTIONS 2.2% | | | | |
| SOUTHERN COMFORT | 17,972 | USD | 1,171,954 | 0.21 | 15/01/2032 | 345,000 | USD | 266,997 | 0.05 |
| SPIRIT REALTY CAPITAL | 6,193 | USD | 210,872 | 0.04 | | | | 966,679 | 0.17 |
| STAG INDUSTRIAL REIT | 7,892 | USD | 275,273 | 0.05 | CHINA | | | | |
| STARBUCKS | 15,741 | USD | 1,443,135 | 0.25 | WYNN MACAU 5.5% | | | | |
| STATE STREET | 8,060 | USD | 546,952 | 0.10 | 01/10/2027 | 200,000 | USD | 178,568 | 0.03 |
| SUMMIT HOTEL PROPERTIES REIT | 4,465 | USD | 26,031 | 0.00 | | | | 178,568 | 0.03 |
| SUN COMMUNITIES REIT | 5,403 | USD | 647,117 | 0.11 | GERMANY | | | | |
| SYNCHRONY FINANCIAL | 32,433 | USD | 999,909 | 0.18 | DEUTSCHE BANK 2.129% | | | | |
| T ROWE PRICE GROUP | 9,454 | USD | 1,001,273 | 0.18 | VRN 24/11/2026 | 150,000 | USD | 135,743 | 0.02 |
| TAKE TWO INTERACTIVE SOFTWARE | 2,492 | USD | 351,372 | 0.06 | DEUTSCHE BANK 3.035% | | | | |
| TANGER FACTORY OUTLET CENTRE | 4,455 | USD | 102,242 | 0.02 | VRN 28/05/2032 | 215,000 | USD | 165,207 | 0.03 |
| TAPESTRY | 30,127 | USD | 863,440 | 0.15 | | | | 300,950 | 0.05 |
| TERRENO REALTY REIT | 3,565 | USD | 204,239 | 0.04 | GREAT BRITAIN | | | | |
| TESLA MOTORS | 9,679 | USD | 2,447,432 | 0.43 | BARCLAYS 6.692% VRN | | | | |
| TEXAS INSTRUMENTS | 10,366 | USD | 1,659,389 | 0.29 | 13/09/2034 | 350,000 | USD | 343,743 | 0.06 |
| THERMO FISHER SCIENTIFIC | 440 | USD | 223,155 | 0.04 | BARCLAYS 7.325% VRN | | | | |
| TJX | 17,521 | USD | 1,572,335 | 0.28 | 02/11/2026 | 815,000 | USD | 828,491 | 0.16 |
| TRAVELERS COMPANIES | 4,135 | USD | 681,283 | 0.12 | BP CAPITAL MARKETS | | | | |
| TRUIST FINANCIAL | 22,906 | USD | 660,151 | 0.12 | 4.375% VRN PERP | 235,000 | USD | 224,802 | 0.04 |
| UNITED PARCEL SERVICES | 8,886 | USD | 1,394,569 | 0.24 | NATWEST GROUP 1.642% | | | | |
| UNITEDHEALTH GP | 2,497 | USD | 1,269,874 | 0.22 | VRN 14/06/2027 | 220,000 | USD | 194,600 | 0.03 |
| UNIVERSAL HEALTH REALTY INCOME REIT | 548 | USD | 22,402 | 0.00 | NATWEST MARKETS 1.6% | | | | |
| URBAN EDGE PROPERTIES REIT | 5,009 | USD | 77,690 | 0.01 | 29/09/2026 | 350,000 | USD | 307,924 | 0.05 |
| US BANCORP | 30,094 | USD | 1,001,227 | 0.18 | ROYAL BANK OF SCOTLAND GROUP | | | | |
| VALERO ENERGY | 2,313 | USD | 330,828 | 0.06 | 3.073% VRN 22/05/2028 | 200,000 | USD | 178,806 | 0.03 |
| VENTAS | 17,568 | USD | 743,829 | 0.13 | SANTANDER UK GROUP HOLDINGS | | | | |
| VERIZON COMMUNICATIONS | 50,896 | USD | 1,657,428 | 0.29 | 2.469% VRN 11/01/2028 | 345,000 | USD | 300,790 | 0.05 |
| VICI PROPERTIES REIT | 44,147 | USD | 1,299,688 | 0.23 | STANDARD CHARTERED | | | | |
| VISA "A" | 6,595 | USD | 1,529,974 | 0.27 | 1.822% 23/11/2025 | 800,000 | USD | 756,444 | 0.13 |
| VORNADO REALTY TRUST | 7,769 | USD | 176,551 | 0.03 | | | | 3,135,600 | 0.55 |
| WAL MART STORES | 1,374 | USD | 221,365 | 0.04 | IRELAND | | | | |
| WALGREENS BOOTS ALLIANCE | 49,220 | USD | 1,097,114 | 0.19 | AERCAP IRELAND CAPITAL | | | | |
| WEYERHAEUSER | 20,052 | USD | 617,201 | 0.11 | 4.625% 15/10/2027 | 150,000 | USD | 140,874 | 0.02 |
| WP CAREY REIT | 9,320 | USD | 508,499 | 0.09 | VIRGIN MEDIA VENDOR FINANCING | | | | |
| XENIA HOTELS AND RESORTS REIT | 4,707 | USD | 55,684 | 0.01 | NOTES 5% 15/07/2028 | 680,000 | USD | 587,750 | 0.11 |
| | | | 205,093,437 | 35.95 | | | | 728,624 | 0.13 |
| TOTAL SHARES | | | 208,305,621 | 36.51 | MACAU | | | | |
| | | | | | WYNN MACAU 5.625% | | | | |
| | | | | | 26/08/2028 | 432,000 | USD | 374,817 | 0.07 |
| | | | | | | | | 374,817 | 0.07 |
| | | | | | NETHERLANDS | | | | |
| | | | | | AERCAP HOLDINGS 5.875% | | | | |
| | | | | | VRN 10/10/2079 | 740,000 | USD | 719,823 | 0.13 |

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

Portfolio of Investments and Other Net Assets

as at 30 September 2023

US Income Focused (continued)
Statement of investments as at 30 September 2023
(expressed in USD)

| Description | Quantity/ Face value | Currency | Evaluation | % net assets | Description | Quantity/ Face value | Currency | Evaluation | % net assets | |
|---|----------------------------|----------|------------------|-----------------|---|----------------------------|----------|-------------------|--------------------|--------------|
| TRIVIUM PACKAGING FINANCE 5.5% 15/08/2026 | 1,106,000 | USD | 1,033,566 | 0.18 | TMOBILE US 5.75% 15/01/2034 | 180,000 | USD | 176,361 | 0.03 | |
| | | | 1,753,389 | 0.31 | US (GOVT) 3.375% 15/05/2033 | 2,015,000 | USD | 1,832,863 | 0.32 | |
| SWITZERLAND | | | | | US (GOVT) 3.5% 30/04/2028 | 3,777,000 | USD | 3,604,083 | 0.64 | |
| CREDIT SUISSE 3.625% 09/09/2024 | 650,000 | USD | 632,797 | 0.11 | US (GOVT) 3.5% 15/02/2033 | 150,000 | USD | 138,035 | 0.02 | |
| UBS AGLONDON FRN 13/01/2025 | 630,000 | USD | 627,601 | 0.11 | US (GOVT) 3.625% 15/02/2053 | 1,661,000 | USD | 1,380,706 | 0.24 | |
| | | | 1,260,398 | 0.22 | US (GOVT) 3.625% 15/05/2053 | 2,775,000 | USD | 2,309,320 | 0.40 | |
| UNITED STATES | | | | | US (GOVT) 3.75% 30/06/2030 | 2,000,000 | USD | 1,902,188 | 0.33 | |
| ALBERTSONS SAFEWAY 4.875% 15/02/2030 | 484,000 | USD | 436,963 | 0.08 | US (GOVT) 3.875% 15/08/2033 | 3,700,000 | USD | 3,506,039 | 0.62 | |
| ALEXANDRIA REAL ESTATE EQUITIES 5.15% 15/04/2053 | 105,000 | USD | 88,094 | 0.02 | US (GOVT) 4% 30/06/2028 | 3,260,000 | USD | 3,176,335 | 0.57 | |
| APACHE 4.25% 15/01/2030 | 474,000 | USD | 421,891 | 0.07 | US (GOVT) 4.125% 31/07/2028 | 8,555,000 | USD | 8,379,555 | 1.48 | |
| ARSENAL AIC PARENT 8% 01/10/2030 | 740,000 | USD | 737,574 | 0.13 | US (GOVT) 4.125% 31/08/2030 | 1,350,000 | USD | 1,312,770 | 0.23 | |
| ASHTEAD CAPITAL 5.95% 15/10/2033 | 200,000 | USD | 190,645 | 0.03 | US (GOVT) 4.375% 31/08/2028 | 2,350,000 | USD | 2,329,438 | 0.41 | |
| BALL CORP 6.875% 15/03/2028 | 476,000 | USD | 479,817 | 0.08 | US (GOVT) 5% 31/08/2025 | 3,000,000 | USD | 2,994,492 | 0.53 | |
| BANK OF AMERICA 5.872% VRN 15/09/2034 | 1,100,000 | USD | 1,075,437 | 0.19 | | | | 42,707,681 | 7.48 | |
| EPR PROPERTIES 4.5% 01/06/2027 | 281,000 | USD | 251,706 | 0.04 | TOTAL BONDS | | | 51,406,706 | 9.01 | |
| FORD MOTOR 7.45% 16/07/2031 | 275,000 | USD | 285,626 | 0.05 | ASSET BACKED SECURITIES | | | | | |
| FORD MOTOR COMPANY 6.625% 01/10/2028 | 370,000 | USD | 372,447 | 0.07 | UNITED STATES | | | | | |
| FORD MOTOR CREDIT 6.95% 10/06/2026 | 994,000 | USD | 995,690 | 0.17 | FNMA 2.5% TBA 16/10/2027 | 1,870,000 | USD | 1,651,081 | 0.30 | |
| GENESIS ENERGY 8.875% 15/04/2030 | 545,000 | USD | 533,623 | 0.09 | FNMA 3% TBA 11/10/2042 | 1,750,000 | USD | 1,456,602 | 0.26 | |
| GOODYEAR TIRE RUBBER 5% 15/07/2029 | 482,000 | USD | 416,718 | 0.07 | FNMA 3.5% TBA 15/10/2048 | 1,540,000 | USD | 1,331,389 | 0.23 | |
| MPLX 5.65% 01/03/2053 | 135,000 | USD | 116,790 | 0.02 | FNMA 4% TBA 15/10/2039 | 1,170,000 | USD | 1,047,516 | 0.18 | |
| OCCIDENTAL PETROLEUM 8.875% 15/07/2030 | 929,000 | USD | 1,045,193 | 0.18 | FNMA 4.5% TBA 01/10/2039 | 1,070,000 | USD | 986,002 | 0.17 | |
| ONEMAIN FINANCE 9% 15/01/2029 | 425,000 | USD | 423,653 | 0.07 | FNMA 5.5% TBA 15/10/2035 | 1,230,000 | USD | 1,192,193 | 0.21 | |
| SEMPRA ENERGY 5.5% 01/08/2033 | 310,000 | USD | 297,992 | 0.05 | GNMA 3.5% TBA 15/10/2041 | 1,650,000 | USD | 1,455,363 | 0.26 | |
| SOUTHWESTERN ENERGY 5.375% 15/03/2030 | 92,000 | USD | 84,047 | 0.01 | GNMA 4% TBA 15/10/2039 | 1,410,000 | USD | 1,275,602 | 0.22 | |
| SPRINGLEAF FINANCE 5.375% 15/11/2029 | 421,000 | USD | 354,065 | 0.06 | GNMA 4.5% TBA 21/10/2043 | 820,000 | USD | 759,897 | 0.13 | |
| SYNCHRONY BANK 5.4% 22/08/2025 | 375,000 | USD | 361,721 | 0.06 | | | | 11,155,645 | 1.96 | |
| SYNCHRONY FINANCIAL 4.375% 19/03/2024 | 407,000 | USD | 402,487 | 0.07 | TOTAL ASSET BACKED SECURITIES | | | 11,155,645 | 1.96 | |
| TMOBILE 5.05% 15/07/2033 | 315,000 | USD | 293,317 | 0.05 | TOTAL TRANSFERABLE SECURITIES ADMITTED TO AN OFFICIAL STOCK EXCHANGE LISTING | | | | 270,867,972 | 47.48 |
| | | | | | TRANSFERABLE SECURITIES TRADED ON ANOTHER REGULATED MARKET | | | | | |
| | | | | | SHARES | | | | | |
| | | | | | UNITED STATES | | | | | |
| | | | | | ALPHABET | 26,021 | USD | 3,479,007 | 0.61 | |
| | | | | | PARK HOTELS & RESORTS REIT | 9,315 | USD | 115,879 | 0.02 | |

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

Portfolio of Investments and Other Net Assets

as at 30 September 2023

US Income Focused (continued)
Statement of investments as at 30 September 2023
(expressed in USD)

| Description | Quantity/ Face value | Currency | Evaluation | % net assets | Description | Quantity/ Face value | Currency | Evaluation | % net assets |
|---------------------------|----------------------------|----------|------------------|-----------------|-------------------------------|----------------------------|----------|------------------|-----------------|
| WELLTOWER | 21,855 | USD | 1,803,912 | 0.32 | ILIAD HOLDING SASU 6.5% | | | | |
| | | | 5,398,798 | 0.95 | 15/10/2026 | 528,000 | USD | 497,153 | 0.09 |
| TOTAL SHARES | | | 5,398,798 | 0.95 | SOCIETE GENERALE 6.691% | | | | |
| | | | | | VRN 10/01/2034 | 200,000 | USD | 194,771 | 0.03 |
| BONDS | | | | | SOCIETE GENERALE FRN | | | | |
| | | | | | 21/01/2026 | 1,375,000 | USD | 1,367,083 | 0.24 |
| AUSTRALIA | | | | | | | | 3,078,080 | 0.54 |
| FMG RESOURCES 5.875% | | | | | GERMANY | | | | |
| 15/04/2030 | 250,000 | USD | 228,900 | 0.04 | DEUTSCHE BANK 0.962% | | | | |
| FMG RESOURCES 6.125% | | | | | 08/11/2023 | 500,000 | USD | 497,376 | 0.09 |
| 15/04/2032 | 533,000 | USD | 485,190 | 0.09 | DEUTSCHE BANK 2.311% | | | | |
| MINERAL RESOURCES 8% | | | | | VRN 16/11/2027 | 480,000 | USD | 418,633 | 0.07 |
| 01/11/2027 | 509,000 | USD | 500,413 | 0.08 | DEUTSCHE BANK 3.742% | | | | |
| MINERAL RESOURCES 8.5% | | | | | VRN 07/01/2033 | 485,000 | USD | 350,891 | 0.06 |
| 01/05/2030 | 185,000 | USD | 182,402 | 0.03 | | | | 1,266,900 | 0.22 |
| | | | 1,396,905 | 0.24 | GREAT BRITAIN | | | | |
| BELGIUM | | | | | INTERNATIONAL GAME TECHNOLOGY | | | | |
| KBC GROUP 6.324% VRN | | | | | 6.25% 15/01/2027 | 500,000 | USD | 490,727 | 0.08 |
| 21/09/2034 | 375,000 | USD | 365,857 | 0.06 | NATWEST MARKETS 0.8% | | | | |
| | | | 365,857 | 0.06 | 12/08/2024 | 235,000 | USD | 224,796 | 0.04 |
| CANADA | | | | | VODAFONE GROUP 3.25% | | | | |
| BC ULC NEW RED FINANCE | | | | | VRN 04/06/2081 | 115,000 | USD | 101,491 | 0.02 |
| 4.375% 15/01/2028 | 382,000 | USD | 345,379 | 0.06 | | | | 817,014 | 0.14 |
| CANADIAN IMPERIAL BANK OF | | | | | IRELAND | | | | |
| COMMERCE FRN 07/04/2025 | 2,045,000 | USD | 2,049,016 | 0.37 | AERCAP IRELAND CAPITAL | | | | |
| FIRST QUANTUM MINERALS | | | | | DAC AERC 3.85% 29/10/2041 | 325,000 | USD | 231,398 | 0.04 |
| 6.875% 01/03/2026 | 200,000 | USD | 194,367 | 0.03 | AIB GROUP 6.608% VRN | | | | |
| FIRST QUANTUM MINERALS | | | | | 13/09/2029 | 240,000 | USD | 239,513 | 0.04 |
| 6.875% 15/10/2027 | 786,000 | USD | 755,486 | 0.13 | ARDAGH PACKAGING | | | | |
| GFL ENVIRONMENTAL 4.25% | | | | | FINANCE 5.25% 15/08/2027 | 954,000 | USD | 799,273 | 0.14 |
| 01/06/2025 | 300,000 | USD | 288,713 | 0.05 | AVOLON HOLDINGS FUNDING | | | | |
| GFL ENVIRONMENTAL 4.75% | | | | | 3.95% 01/07/2024 | 500,000 | USD | 489,795 | 0.09 |
| 15/06/2029 | 650,000 | USD | 579,016 | 0.10 | PARK AEROSPACE HOLDINGS | | | | |
| NOVA CHEMICALS CORP | | | | | 5.5% 15/02/2024 | 1,190,000 | USD | 1,186,312 | 0.21 |
| 4.875% 01/06/2024 | 1,342,000 | USD | 1,320,653 | 0.23 | | | | 2,946,291 | 0.52 |
| OPEN TEXT 6.9% 01/12/2027 | 314,000 | USD | 315,022 | 0.06 | ITALY | | | | |
| WASTE CONNECTIONS 4.2% | | | | | INTESA SANPAOLO 4.198% | | | | |
| 15/01/2033 | 85,000 | USD | 76,196 | 0.01 | 01/06/2032 | 200,000 | USD | 147,719 | 0.03 |
| | | | 5,923,848 | 1.04 | INTESA SANPAOLO 6.625% | | | | |
| CHINA | | | | | 20/06/2033 | 225,000 | USD | 213,068 | 0.03 |
| GLOBAL AIRCRAFT LEASING | | | | | | | | 360,787 | 0.06 |
| 6.5% 15/09/2024 | 328,738 | USD | 315,203 | 0.06 | JERSEY | | | | |
| | | | 315,203 | 0.06 | ADIANT GLOBAL HOLDINGS | | | | |
| FRANCE | | | | | 7% 15/04/2028 | 514,000 | USD | 511,097 | 0.09 |
| ALTICE FRANCE 8.125% | | | | | ADIANT GLOBAL HOLDINGS | | | | |
| 01/02/2027 | 532,000 | USD | 471,498 | 0.08 | 8.25% 15/04/2031 | 204,000 | USD | 204,307 | 0.04 |
| ALTICE FRANCE FRANCE | | | | | | | | 715,404 | 0.13 |
| 5.125% 15/07/2029 | 326,000 | USD | 231,852 | 0.04 | LIBERIA | | | | |
| CREDIT AGRICOLE 6.316% | | | | | ROYAL CARIBBEAN CRUISES | | | | |
| VRN 03/10/2029 | 315,000 | USD | 315,723 | 0.06 | 5.375% 15/07/2027 | 81,000 | USD | 74,829 | 0.01 |

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 | | | | | |

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 |
|---|----------------------------|----------|------------|-----------------|--|----------------------------|----------|------------|-----------------|
| GPC MERGER 7.125% 15/08/2028 | 1,515,000 | USD | 1,278,493 | 0.22 | MILEAGE PLUS HOLDINGS 6.5% 20/06/2027 | 566,000 | USD | 420,943 | 0.07 |
| GRAY ESCROW 5.375% 15/11/2031 | 387,000 | USD | 254,455 | 0.04 | MODIVCARE ESCROW ISSUER 5% 01/10/2029 | 593,000 | USD | 425,351 | 0.07 |
| GRAY TELEVISION 5.875% 15/07/2026 | 400,000 | USD | 360,920 | 0.06 | MOHAWK INDUSTRIES 5.85% 18/09/2028 | 240,000 | USD | 239,368 | 0.04 |
| HERC HOLDINGS 5.5% 15/07/2027 | 815,000 | USD | 772,699 | 0.14 | MORGAN STANLEY 2.484% VRN 16/09/2036 | 310,000 | USD | 226,610 | 0.04 |
| IHEARTCOMMUNICATIONS 5.25% 15/08/2027 | 450,000 | USD | 357,582 | 0.06 | MOZART DEBT MERGER 3.875% 01/04/2029 | 650,000 | USD | 552,597 | 0.10 |
| IQVIA 6.5% 15/05/2030 | 200,000 | USD | 196,950 | 0.03 | MSCI 3.875% 15/02/2031 | 241,000 | USD | 204,499 | 0.04 |
| IRON MOUNTAIN 5.25% 15/07/2030 | 344,000 | USD | 301,215 | 0.05 | NATIONSTAR MORTGAGE HOLDINGS 5.5% 15/08/2028 | 650,000 | USD | 575,528 | 0.10 |
| IRON MOUNTAIN 7% 15/02/2029 | 1,000,000 | USD | 980,571 | 0.17 | NATIONSTAR MORTGAGE HOLDINGS 5.75% 15/11/2031 | 737,000 | USD | 612,664 | 0.11 |
| JACKSON FINANCIAL 1.125% 22/11/2023 | 80,000 | USD | 79,378 | 0.01 | NAVIENT 6.75% 15/06/2026 | 1,685,000 | USD | 1,636,804 | 0.29 |
| JACKSON FINANCIAL 3.125% 23/11/2031 | 190,000 | USD | 146,906 | 0.03 | NCL 5.875% 15/02/2027 | 1,262,000 | USD | 1,201,605 | 0.21 |
| JACKSON FINANCIAL 4% 23/11/2051 | 380,000 | USD | 240,529 | 0.04 | NCL 8.375% 01/02/2028 | 202,000 | USD | 205,588 | 0.04 |
| JACKSON NATIONAL LIFE GLOBAL FUND 1.75% 12/01/2025 | 400,000 | USD | 376,075 | 0.07 | NCR 5% 01/10/2028 | 382,000 | USD | 342,695 | 0.06 |
| JEFFERIES FINANCE 5% 15/08/2028 | 383,000 | USD | 323,403 | 0.06 | NCR 5.125% 15/04/2029 | 835,000 | USD | 736,869 | 0.13 |
| JELD WEN 4.875% 15/12/2027 | 700,000 | USD | 619,477 | 0.11 | NCR ATLEOS ESCROW 9.5% 01/04/2029 | 651,000 | USD | 633,685 | 0.11 |
| JPMORGAN CHASE 0.824% VRN 01/06/2025 | 500,000 | USD | 481,343 | 0.08 | NEPTUNE BIDCO 9.29% 15/04/2029 | 222,000 | USD | 202,066 | 0.04 |
| JPMORGAN CHASE 5% VRN PERP | 500,000 | USD | 484,336 | 0.08 | NEWELL BRANDS 4.2% 01/04/2026 | 395,000 | USD | 373,668 | 0.07 |
| KAISER ALUMINUM 4.5% 01/06/2031 | 230,000 | USD | 182,085 | 0.03 | NEWELL RUBBERMAID 5.5% 01/04/2046 | 467,000 | USD | 347,477 | 0.06 |
| KAISER ALUMINUM 4.625% 01/03/2028 | 400,000 | USD | 351,497 | 0.06 | NGL ENERGY OPERATING 7.5% 01/02/2026 | 263,000 | USD | 260,839 | 0.05 |
| KENNAMETAL 2.8% 01/03/2031 | 35,000 | USD | 27,543 | 0.00 | OCCIDENTAL PETROLEUM 6.125% 01/01/2031 | 248,000 | USD | 245,321 | 0.04 |
| KINETIK HOLDINGS 5.875% 15/06/2030 | 1,032,000 | USD | 968,494 | 0.17 | OPEN TEXT HOLDINGS 4.125% 01/12/2031 | 415,000 | USD | 332,187 | 0.06 |
| LABL 9.5% 01/11/2028 | 1,245,000 | USD | 1,280,705 | 0.22 | ORGANON FINANCE 4.125% 30/04/2028 | 400,000 | USD | 349,237 | 0.06 |
| LEVEL 3 FINANCING 10.5% 15/05/2030 | 861,000 | USD | 869,641 | 0.15 | OWENS MINOR 6.625% 01/04/2030 | 440,000 | USD | 394,197 | 0.07 |
| LIFEPOINT HEALTH 4.375% 15/02/2027 | 250,000 | USD | 216,231 | 0.04 | PACTIV EVERGREEN GROUP ISSUER 4.375% 15/10/2028 | 630,000 | USD | 549,138 | 0.10 |
| LIFEPOINT HEALTH 9.875% 15/08/2030 | 529,000 | USD | 514,952 | 0.09 | PANTHER BF AGGREGATOR PANT 6.25% 15/05/2026 | 662,000 | USD | 650,434 | 0.11 |
| MACYS RETAIL HOLDINGS 5.875% 01/04/2029 | 939,000 | USD | 824,445 | 0.14 | PENNYMAC FINANCIAL SERVICES 5.75% 15/09/2031 | 1,240,000 | USD | 1,017,824 | 0.18 |
| MARRIOTT OWNERSHIP RESORTS 4.5% 15/06/2029 | 893,000 | USD | 749,417 | 0.13 | PETSMART FINANCE 7.75% 15/02/2029 | 1,846,000 | USD | 1,724,581 | 0.30 |
| METROPOLITAN LIFE GLOBAL FUNDING 0.55% 07/06/2024 | 925,000 | USD | 892,188 | 0.16 | POST HOLDINGS 4.625% 15/04/2030 | 500,000 | USD | 429,885 | 0.08 |
| | | | | | PRESIDIO HOLDINGS 8.25% 01/02/2028 | 636,000 | USD | 607,525 | 0.11 |
| | | | | | PRIME SECURITY SERVICES BORROWER 5.75% 15/04/2026 | 483,000 | USD | 469,727 | 0.08 |

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

Portfolio of Investments and Other Net Assets

as at 30 September 2023

US Income Focused (continued)
Statement of investments as at 30 September 2023
(expressed in USD)

| Description | Quantity/ Face value | Currency | Evaluation | % net assets | Description | Quantity/ Face value | Currency | Evaluation | % net assets |
|--|----------------------------|----------|------------|-----------------|---|----------------------------|----------|--------------------|-----------------|
| PRIME SECURITY SERVICES | | | | | US (GOVT) 3.625% | | | | |
| BORROWER 6.25% 15/01/2028 | 308,000 | USD | 286,425 | 0.05 | 31/05/2028 | 1,500,000 | USD | 1,439,355 | 0.25 |
| SEAGATE 8.25% 15/12/2029 | 474,000 | USD | 488,681 | 0.09 | US (GOVT) 3.75% | | | | |
| SEALED AIR 6.125% 01/02/2028 | 276,000 | USD | 268,281 | 0.05 | 31/05/2030 | 1,000,000 | USD | 951,406 | 0.17 |
| SERVICE PROPERTIES | | | | | US (GOVT) 4% 15/11/2052 | 314,000 | USD | 279,754 | 0.05 |
| TRUST 7.5% 15/09/2025 | 834,000 | USD | 820,055 | 0.14 | VENTURE GLOBAL 8.125% 01/06/2028 | 1,531,000 | USD | 1,519,317 | 0.27 |
| SIRIUS XM RADIO 3.125% 01/09/2026 | 299,000 | USD | 267,160 | 0.05 | VENTURE GLOBAL CALCASIEU PASS 6.25% 15/01/2030 | 426,000 | USD | 407,828 | 0.07 |
| SIRIUS XM RADIO 5.5% 01/07/2029 | 344,000 | USD | 305,133 | 0.05 | VICI PROPERTIES 4.625% 01/12/2029 | 476,000 | USD | 422,680 | 0.07 |
| SOUTHWESTERN ENERGY 5.375% 01/02/2029 | 400,000 | USD | 369,077 | 0.06 | VIKING CRUISES 9.125% 15/07/2031 | 286,000 | USD | 288,365 | 0.05 |
| SPRINGLEAF FINANCE 6.875% 15/03/2025 | 700,000 | USD | 694,864 | 0.12 | VIKING OCEAN CRUISES 5.625% 15/02/2029 | 1,110,000 | USD | 1,018,196 | 0.18 |
| SPRINGLEAF FINANCE 7.125% 15/03/2026 | 500,000 | USD | 490,453 | 0.09 | VINE ENERGY HOLDINGS 6.75% 15/04/2029 | 917,000 | USD | 898,959 | 0.16 |
| STANDARD INDUSTRIES 4.75% 15/01/2028 | 933,000 | USD | 845,277 | 0.15 | VISTRA 7% VRN PERP | 224,000 | USD | 206,141 | 0.04 |
| STAPLES 7.5% 15/04/2026 | 454,000 | USD | 374,039 | 0.07 | VISTRA 8% VRN PERP | 638,000 | USD | 613,284 | 0.11 |
| SYNCHRONY FINANCIAL 2.875% 28/10/2031 | 620,000 | USD | 441,788 | 0.08 | WARNERMEDIA HOLDINGS 5.05% 15/03/2042 | 410,000 | USD | 319,718 | 0.06 |
| SYNCHRONY FINANCIAL 4.25% 15/08/2024 | 529,000 | USD | 517,016 | 0.09 | WASH MULTIFAMILY ACQUISITION 5.75% 15/04/2026 | 1,085,000 | USD | 1,015,688 | 0.18 |
| SYNCHRONY FINANCIAL 4.875% 13/06/2025 | 860,000 | USD | 824,074 | 0.14 | WASTE MANAGEMENT 4.15% 15/04/2032 | 955,000 | USD | 871,834 | 0.15 |
| TALLGRASS ENERGY PARTNERS 6% 01/03/2027 | 371,000 | USD | 350,123 | 0.06 | WR GRACE HOLDINGS 5.625% 15/08/2029 | 482,000 | USD | 390,352 | 0.07 |
| TALLGRASS ENERGY PARTNERS 6% 31/12/2030 | 550,000 | USD | 486,731 | 0.09 | WR GRACE HOLDINGS 7.375% 01/03/2031 | 440,000 | USD | 427,634 | 0.07 |
| TENET HEALTHCARE 6.125% 01/10/2028 | 1,444,000 | USD | 1,358,319 | 0.24 | WYNDHAM DESTINATIONS 4.625% 01/03/2030 | 672,000 | USD | 569,325 | 0.10 |
| TRANSDIGM 5.5% 15/11/2027 | 412,000 | USD | 387,713 | 0.07 | | | | 109,421,167 | 19.18 |
| TRANSDIGM 6.75% 15/08/2028 | 1,610,000 | USD | 1,592,043 | 0.28 | TOTAL BONDS | | | 134,121,725 | 23.51 |
| TRAVEL LEISURE 4.5% 01/12/2029 | 153,000 | USD | 129,059 | 0.02 | ASSET BACKED SECURITIES | | | | |
| TRONOX 4.625% 15/03/2029 | 1,061,000 | USD | 860,196 | 0.15 | UNITED STATES | | | | |
| UBER TECHNOLOGIES 8% 01/11/2026 | 1,445,000 | USD | 1,463,883 | 0.26 | FANNIE 1.5% TBA 15/10/2051 | 940,000 | USD | 679,628 | 0.12 |
| UNITED AIRLINES 4.375% 15/04/2026 | 206,000 | USD | 190,747 | 0.03 | FNMA 1.5% TBA 15/10/2035 | 1,950,000 | USD | 1,630,136 | 0.29 |
| UNITED RENTALS NORTH AMERICA 5.25% 15/01/2030 | 769,000 | USD | 712,871 | 0.12 | FNMA 2% TBA 25/02/2029 | 2,840,000 | USD | 2,443,703 | 0.42 |
| UNITED WHOLESALE MORTGAGE 5.75% 15/06/2027 | 750,000 | USD | 678,356 | 0.12 | FNMA 5% TBA 15/10/2040 | 1,740,000 | USD | 1,647,905 | 0.29 |
| UNIVISION COMMUNICATIONS 7.375% 30/06/2030 | 307,000 | USD | 282,875 | 0.05 | FNMA 6% TBA 15/10/2035 | 830,000 | USD | 821,246 | 0.14 |
| US (GOVT) 1.75% 15/08/2041 | 3,086,000 | USD | 1,933,089 | 0.33 | GNMA 2% TBA 15/10/2051 | 2,060,000 | USD | 1,641,321 | 0.29 |
| US (GOVT) 2% 15/11/2041 | 2,200,000 | USD | 1,435,844 | 0.25 | GNMA 3% TBA 15/10/2046 | 1,080,000 | USD | 922,725 | 0.16 |
| US (GOVT) 2.25% 15/02/2052 | 340,000 | USD | 209,817 | 0.04 | GNMA 5% TBA 21/10/2043 | 470,000 | USD | 447,107 | 0.08 |
| | | | | | | | | 10,233,771 | 1.79 |
| | | | | | TOTAL ASSET BACKED SECURITIES | | | 10,233,771 | 1.79 |
| | | | | | TOTAL TRANSFERABLE SECURITIES | | | | |
| | | | | | TRADED ON ANOTHER REGULATED MARKET | | | 149,754,294 | 26.25 |

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 | | | | <u>485,878</u> | <u>0.09</u> |
| | | | <u>8,630,724</u> | <u>1.51</u> | TOTAL BONDS | | | <u>485,878</u> | <u>0.09</u> |
| 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 |
| | | | <u>112,645,292</u> | <u>19.75</u> | | | | <u>6,639,824</u> | <u>1.16</u> |
| UNITED STATES | | | | | TOTAL ASSET BACKED SECURITIES | | | | |
| ACADIA REALITY TRUST | 4,076 | USD | 59,550 | 0.01 | | | | <u>6,639,824</u> | <u>1.16</u> |
| AGREE REALTY CORP CORPORATE OFFICE PROPERTIES | 4,039 | USD | 226,103 | 0.04 | TOTAL OTHER TRANSFERABLE SECURITIES | | | <u>7,125,702</u> | <u>1.25</u> |
| EPR PROPERTIES | 4,879 | USD | 117,486 | 0.02 | TOTAL INVESTMENTS | | | <u>572,750,167</u> | <u>100.40</u> |
| EXTRA SPACE STORAGE | 3,262 | USD | 137,298 | 0.02 | OTHER NET LIABILITIES | | | <u>(2,259,073)</u> | <u>(0.40)</u> |
| FIRST INDUSTRIAL REALTY TRUST | 9,197 | USD | 1,121,298 | 0.20 | TOTAL NET ASSETS | | | <u>570,491,094</u> | <u>100.00</u> |
| HIGHWOODS PROPERTIES | 5,801 | USD | 280,072 | 0.05 | | | | | |
| KILROY REALTY | 4,573 | USD | 94,890 | 0.02 | | | | | |
| MIDAMERICA APARTMENT OMEGA HEALTHCARE INVESTORS | 5,126 | USD | 163,263 | 0.03 | | | | | |
| RETAIL OPPORTUNITY INVESTMENTS | 5,105 | USD | 666,611 | 0.12 | | | | | |
| SUNSTONE HOTEL INVESTOR: UDR | 10,352 | USD | 346,896 | 0.06 | | | | | |
| WASHINGTON REAL ESTATE | 5,369 | USD | 67,623 | 0.01 | | | | | |
| | 9,087 | USD | 85,327 | 0.01 | | | | | |
| | 14,476 | USD | 522,439 | 0.09 | | | | | |
| | 3,832 | USD | 52,498 | 0.01 | | | | | |
| | | | <u>3,941,354</u> | <u>0.69</u> | | | | | |
| TOTAL COLLECTIVE INVESTMENT SCHEMES | | | <u>125,217,370</u> | <u>21.95</u> | | | | | |
| MONEY MARKET INSTRUMENTS | | | | | | | | | |
| TREASURY BILLS | | | | | | | | | |
| UNITED STATES | | | | | | | | | |
| US (GOVT) 0% 14/12/2023 | 20,000,000 | USD | 19,784,829 | 3.47 | | | | | |
| | | | <u>19,784,829</u> | <u>3.47</u> | | | | | |
| TOTAL TREASURY BILLS | | | <u>19,784,829</u> | <u>3.47</u> | | | | | |
| TOTAL MONEY MARKET INSTRUMENTS | | | <u>19,784,829</u> | <u>3.47</u> | | | | | |

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

Statement of Derivatives

as at 30 September 2023

Forward Foreign Exchange Contracts

As at 30 September 2023, the Company has entered into various Forward Foreign Exchange Contracts, for the purpose of hedging the portfolio and the respective share classes, which obliges the Company to deliver currencies at specified dates. Open contracts are as follows:

| Sub-fund | In exchange for | Settlement date | Currency | Contract to deliver | Counterparty | Unrealised gain / (loss) in sub-fund currency |
|---|-----------------|-----------------|----------|---------------------|---------------|---|
| Asia ex Japan Equity | | | | | | |
| USD | 31,963 | 31/10/2023 | EUR | 30,125 | HSBC Bank PLC | 31 |
| USD | 11,685 | 31/10/2023 | EUR | 11,014 | HSBC Bank PLC | 11 |
| USD | 3,946 | 31/10/2023 | EUR | 3,719 | HSBC Bank PLC | 4 |
| | | | | | USD | 46 |
| EUR | 4,680,253 | 31/10/2023 | USD | 4,990,086 | HSBC Bank PLC | (29,142) |
| EUR | 1,727,903 | 31/10/2023 | USD | 1,842,290 | HSBC Bank PLC | (10,759) |
| EUR | 577,816 | 31/10/2023 | USD | 616,068 | HSBC Bank PLC | (3,598) |
| EUR | 44,041 | 31/10/2023 | USD | 46,858 | HSBC Bank PLC | (175) |
| EUR | 16,295 | 31/10/2023 | USD | 17,337 | HSBC Bank PLC | (64) |
| EUR | 5,437 | 31/10/2023 | USD | 5,785 | HSBC Bank PLC | (22) |
| USD | 65,608 | 31/10/2023 | EUR | 62,060 | HSBC Bank PLC | (174) |
| USD | 24,186 | 31/10/2023 | EUR | 22,878 | HSBC Bank PLC | (64) |
| USD | 8,100 | 31/10/2023 | EUR | 7,662 | HSBC Bank PLC | (22) |
| | | | | | USD | (44,020) |
| Asia Pacific ex Japan Equity High Dividend | | | | | | |
| CNH | 71,328,197 | 31/10/2023 | USD | 9,770,048 | HSBC Bank PLC | 26,908 |
| CNH | 499,784 | 31/10/2023 | USD | 68,382 | HSBC Bank PLC | 264 |
| CNH | 11,088 | 31/10/2023 | USD | 1,521 | HSBC Bank PLC | 2 |
| | | | | | USD | 27,174 |
| USD | 103,954 | 31/10/2023 | CNH | 760,221 | HSBC Bank PLC | (462) |
| USD | 71,515 | 31/10/2023 | CNH | 522,554 | HSBC Bank PLC | (258) |
| USD | 120,302 | 31/10/2023 | CNH | 877,710 | HSBC Bank PLC | (252) |
| USD | 21,812 | 31/10/2023 | CNH | 159,316 | HSBC Bank PLC | (70) |
| USD | 134 | 31/10/2023 | CNH | 982 | HSBC Bank PLC | (1) |
| | | | | | USD | (1,043) |
| Euroland Equity Smaller Companies | | | | | | |
| EUR | 193 | 31/10/2023 | USD | 204 | HSBC Bank PLC | 1 |
| USD | 36,431 | 31/10/2023 | EUR | 34,166 | HSBC Bank PLC | 204 |
| | | | | | EUR | 205 |
| EUR | 637 | 31/10/2023 | USD | 676 | HSBC Bank PLC | (1) |
| | | | | | EUR | (1) |
| Euroland Value | | | | | | |
| EUR | 33,447 | 31/10/2023 | USD | 35,223 | HSBC Bank PLC | 217 |
| EUR | 530 | 31/10/2023 | USD | 558 | HSBC Bank PLC | 3 |
| USD | 6,331,396 | 31/10/2023 | EUR | 5,937,781 | HSBC Bank PLC | 35,382 |
| USD | 100,021 | 31/10/2023 | EUR | 93,803 | HSBC Bank PLC | 559 |
| USD | 40,528 | 31/10/2023 | EUR | 38,153 | HSBC Bank PLC | 83 |
| USD | 8,403 | 31/10/2023 | EUR | 7,873 | HSBC Bank PLC | 55 |
| USD | 100 | 31/10/2023 | EUR | 94 | HSBC Bank PLC | - |
| USD | 640 | 31/10/2023 | EUR | 603 | HSBC Bank PLC | 1 |
| | | | | | EUR | 36,300 |

Statement of Derivatives

as at 30 September 2023 (continued)

Forward Foreign Exchange Contracts (continued)

| Sub-fund | In exchange for | Settlement date | Currency | Contract to deliver | Counterparty | Unrealised gain / (loss) in sub-fund currency |
|-------------------------------------|-----------------|-----------------|----------|---------------------|---------------|---|
| Euroland Value (continued) | | | | | | |
| EUR | 37,214 | 31/10/2023 | USD | 39,601 | HSBC Bank PLC | (147) |
| EUR | 71,202 | 31/10/2023 | USD | 75,560 | HSBC Bank PLC | (83) |
| EUR | 588 | 31/10/2023 | USD | 626 | HSBC Bank PLC | (2) |
| EUR | 1,125 | 31/10/2023 | USD | 1,193 | HSBC Bank PLC | (1) |
| USD | 19,864 | 31/10/2023 | EUR | 18,871 | HSBC Bank PLC | (131) |
| USD | 4,966 | 31/10/2023 | EUR | 4,689 | HSBC Bank PLC | (4) |
| USD | 12,889 | 31/10/2023 | EUR | 12,163 | HSBC Bank PLC | (3) |
| USD | 918 | 31/10/2023 | EUR | 868 | HSBC Bank PLC | (2) |
| USD | 100 | 31/10/2023 | EUR | 95 | HSBC Bank PLC | (1) |
| USD | 105 | 31/10/2023 | EUR | 99 | HSBC Bank PLC | - |
| USD | 451 | 31/10/2023 | EUR | 425 | HSBC Bank PLC | - |
| EUR | | | | | | (374) |
| Global Equity Climate Change | | | | | | |
| AUD | 44,512 | 31/10/2023 | USD | 28,693 | HSBC Bank PLC | 65 |
| GBP | 400 | 31/10/2023 | USD | 488 | HSBC Bank PLC | - |
| SGD | 430,017 | 31/10/2023 | USD | 315,421 | HSBC Bank PLC | 21 |
| USD | 610 | 31/10/2023 | EUR | 575 | HSBC Bank PLC | 1 |
| USD | 13 | 31/10/2023 | HKD | 99 | HSBC Bank PLC | - |
| USD | 5 | 31/10/2023 | HKD | 43 | HSBC Bank PLC | - |
| USD | | | | | | 87 |
| AUD | 247 | 31/10/2023 | USD | 160 | HSBC Bank PLC | (1) |
| EUR | 33,922 | 31/10/2023 | USD | 36,167 | HSBC Bank PLC | (211) |
| EUR | 188 | 31/10/2023 | USD | 199 | HSBC Bank PLC | - |
| GBP | 216,038 | 31/10/2023 | USD | 264,779 | HSBC Bank PLC | (1,048) |
| GBP | 1,229 | 31/10/2023 | USD | 1,504 | HSBC Bank PLC | (4) |
| HKD | 5,901 | 31/10/2023 | USD | 755 | HSBC Bank PLC | (1) |
| HKD | 34 | 31/10/2023 | USD | 4 | HSBC Bank PLC | - |
| SGD | 2,420 | 31/10/2023 | USD | 1,778 | HSBC Bank PLC | (3) |
| USD | 479 | 31/10/2023 | AUD | 747 | HSBC Bank PLC | (4) |
| USD | 209 | 31/10/2023 | AUD | 327 | HSBC Bank PLC | (3) |
| USD | 262 | 31/10/2023 | EUR | 249 | HSBC Bank PLC | (1) |
| USD | 4,429 | 31/10/2023 | GBP | 3,635 | HSBC Bank PLC | (8) |
| USD | 1,915 | 31/10/2023 | GBP | 1,574 | HSBC Bank PLC | (6) |
| USD | 2,306 | 31/10/2023 | SGD | 3,159 | HSBC Bank PLC | (11) |
| USD | 5,329 | 31/10/2023 | SGD | 7,279 | HSBC Bank PLC | (10) |
| USD | 11 | 31/10/2023 | SGD | 16 | HSBC Bank PLC | - |
| USD | 5 | 31/10/2023 | SGD | 7 | HSBC Bank PLC | - |
| USD | 52 | 31/10/2023 | SGD | 71 | HSBC Bank PLC | - |
| USD | | | | | | (1,311) |
| Global Real Estate Equity | | | | | | |
| SGD | 214,021 | 31/10/2023 | USD | 156,986 | HSBC Bank PLC | 10 |
| SGD | 2,250 | 31/10/2023 | USD | 1,649 | HSBC Bank PLC | 2 |
| SGD | 300 | 31/10/2023 | USD | 219 | HSBC Bank PLC | 1 |
| USD | 52 | 31/10/2023 | GBP | 42 | HSBC Bank PLC | - |
| USD | 101 | 31/10/2023 | SGD | 137 | HSBC Bank PLC | - |
| USD | | | | | | 13 |

Statement of Derivatives

as at 30 September 2023 (continued)

Forward Foreign Exchange Contracts (continued)

| Sub-fund | In exchange for | Settlement date | Currency | Contract to deliver | Counterparty | Unrealised gain / (loss) in sub-fund currency |
|--|-----------------|-----------------|----------|---------------------|---------------|---|
| Global Real Estate Equity (Continued) | | | | | | |
| GBP | 4,127 | 31/10/2023 | USD | 5,059 | HSBC Bank PLC | (20) |
| USD | 87 | 31/10/2023 | GBP | 71 | HSBC Bank PLC | - |
| USD | 82 | 31/10/2023 | GBP | 67 | HSBC Bank PLC | - |
| USD | 2,843 | 31/10/2023 | SGD | 3,895 | HSBC Bank PLC | (14) |
| USD | 2,722 | 31/10/2023 | SGD | 3,718 | HSBC Bank PLC | (5) |
| USD | 1,620 | 31/10/2023 | SGD | 2,213 | HSBC Bank PLC | (3) |
| USD | | | | | | (42) |
| Global Equity Sustainable Healthcare | | | | | | |
| AUD | 541,915 | 31/10/2023 | USD | 349,324 | HSBC Bank PLC | 792 |
| AUD | 3,039 | 31/10/2023 | USD | 1,941 | HSBC Bank PLC | 22 |
| EUR | 2,664 | 31/10/2023 | USD | 2,817 | HSBC Bank PLC | 7 |
| GBP | 2,193 | 31/10/2023 | USD | 2,665 | HSBC Bank PLC | 13 |
| GBP | 1,130 | 31/10/2023 | USD | 1,373 | HSBC Bank PLC | 6 |
| GBP | 6 | 31/10/2023 | USD | 8 | HSBC Bank PLC | - |
| SGD | 458,672 | 31/10/2023 | USD | 336,440 | HSBC Bank PLC | 22 |
| SGD | 2,874 | 31/10/2023 | USD | 2,100 | HSBC Bank PLC | 8 |
| SGD | 200 | 31/10/2023 | USD | 146 | HSBC Bank PLC | 1 |
| USD | 39,471 | 31/10/2023 | AUD | 61,024 | HSBC Bank PLC | 45 |
| USD | 2,878 | 31/10/2023 | EUR | 2,713 | HSBC Bank PLC | 3 |
| USD | | | | | | 919 |
| EUR | 423,205 | 31/10/2023 | USD | 451,221 | HSBC Bank PLC | (2,635) |
| GBP | 345,352 | 31/10/2023 | USD | 423,269 | HSBC Bank PLC | (1,676) |
| GBP | 177,429 | 31/10/2023 | USD | 217,459 | HSBC Bank PLC | (861) |
| GBP | 1,014 | 31/10/2023 | USD | 1,243 | HSBC Bank PLC | (5) |
| USD | 1,938 | 31/10/2023 | AUD | 3,022 | HSBC Bank PLC | (14) |
| USD | 2,648 | 31/10/2023 | GBP | 2,173 | HSBC Bank PLC | (5) |
| USD | 1,342 | 31/10/2023 | GBP | 1,102 | HSBC Bank PLC | (2) |
| USD | 8 | 31/10/2023 | GBP | 6 | HSBC Bank PLC | - |
| USD | 2,172 | 31/10/2023 | SGD | 2,966 | HSBC Bank PLC | (4) |
| USD | | | | | | (5,202) |
| Global Infrastructure Equity | | | | | | |
| AUD | 19,423 | 31/10/2023 | USD | 12,521 | HSBC Bank PLC | 28 |
| AUD | 1,506 | 31/10/2023 | USD | 971 | HSBC Bank PLC | 2 |
| CNH | 2,391,933 | 31/10/2023 | USD | 327,631 | HSBC Bank PLC | 902 |
| CNH | 1,048,135 | 31/10/2023 | USD | 143,566 | HSBC Bank PLC | 395 |
| CNH | 97,500 | 31/10/2023 | USD | 13,341 | HSBC Bank PLC | 51 |
| EUR | 11,245 | 31/10/2023 | USD | 11,892 | HSBC Bank PLC | 27 |
| EUR | 19,268 | 31/10/2023 | USD | 20,411 | HSBC Bank PLC | 13 |
| GBP | 16,527 | 31/10/2023 | USD | 20,117 | HSBC Bank PLC | 58 |
| GBP | 7,331 | 31/10/2023 | USD | 8,944 | HSBC Bank PLC | 6 |
| USD | 118,974 | 31/10/2023 | EUR | 111,822 | HSBC Bank PLC | 446 |
| USD | 184,377 | 31/10/2023 | EUR | 173,775 | HSBC Bank PLC | 180 |
| USD | 3,747 | 31/10/2023 | GBP | 3,055 | HSBC Bank PLC | 18 |
| USD | 4,024 | 31/10/2023 | GBP | 3,293 | HSBC Bank PLC | 4 |
| USD | 425 | 31/10/2023 | EUR | 400 | HSBC Bank PLC | 2 |
| USD | 539 | 31/10/2023 | GBP | 441 | HSBC Bank PLC | 1 |
| USD | 663 | 31/10/2023 | EUR | 625 | HSBC Bank PLC | 1 |
| USD | 6 | 31/10/2023 | GBP | 5 | HSBC Bank PLC | - |
| USD | 6 | 31/10/2023 | EUR | 6 | HSBC Bank PLC | - |
| USD | | | | | | 2,134 |

Statement of Derivatives

as at 30 September 2023 (continued)

Forward Foreign Exchange Contracts (continued)

| Sub-fund | In exchange for | Settlement date | Currency | Contract to deliver | Counterparty | Unrealised gain / (loss) in sub-fund currency |
|---|-----------------|-----------------|----------|---------------------|---------------|---|
| Global Infrastructure Equity (continued) | | | | | | |
| EUR | 18,548,507 | 31/10/2023 | USD | 19,776,418 | HSBC Bank PLC | (115,492) |
| EUR | 65,967 | 31/10/2023 | USD | 70,334 | HSBC Bank PLC | (411) |
| EUR | 22,495 | 31/10/2023 | USD | 24,011 | HSBC Bank PLC | (167) |
| EUR | 942 | 31/10/2023 | USD | 1,004 | HSBC Bank PLC | (6) |
| GBP | 549,462 | 31/10/2023 | USD | 673,429 | HSBC Bank PLC | (2,666) |
| GBP | 73,116 | 31/10/2023 | USD | 89,612 | HSBC Bank PLC | (355) |
| GBP | 830 | 31/10/2023 | USD | 1,017 | HSBC Bank PLC | (4) |
| USD | 5,947,356 | 31/10/2023 | EUR | 5,612,010 | HSBC Bank PLC | (1,226) |
| USD | 129,034 | 31/10/2023 | EUR | 122,552 | HSBC Bank PLC | (868) |
| USD | 80,418 | 31/10/2023 | EUR | 76,408 | HSBC Bank PLC | (572) |
| USD | 108,971 | 31/10/2023 | EUR | 103,078 | HSBC Bank PLC | (289) |
| USD | 8,351 | 31/10/2023 | GBP | 6,862 | HSBC Bank PLC | (26) |
| USD | 4,663 | 31/10/2023 | CNH | 34,086 | HSBC Bank PLC | (18) |
| USD | 3,803 | 31/10/2023 | GBP | 3,130 | HSBC Bank PLC | (18) |
| USD | 5,799 | 31/10/2023 | CNH | 42,309 | HSBC Bank PLC | (12) |
| USD | 3,062 | 31/10/2023 | CNH | 22,371 | HSBC Bank PLC | (12) |
| USD | 6,156 | 31/10/2023 | GBP | 5,052 | HSBC Bank PLC | (11) |
| USD | 1,792 | 31/10/2023 | CNH | 13,106 | HSBC Bank PLC | (8) |
| USD | 1,863 | 31/10/2023 | CNH | 13,618 | HSBC Bank PLC | (7) |
| USD | 1,939 | 31/10/2023 | CNH | 14,173 | HSBC Bank PLC | (7) |
| USD | 959 | 31/10/2023 | EUR | 910 | HSBC Bank PLC | (6) |
| USD | 2,541 | 31/10/2023 | CNH | 18,539 | HSBC Bank PLC | (5) |
| USD | 1,342 | 31/10/2023 | CNH | 9,803 | HSBC Bank PLC | (5) |
| USD | 1,340 | 31/10/2023 | GBP | 1,101 | HSBC Bank PLC | (4) |
| USD | 850 | 31/10/2023 | CNH | 6,211 | HSBC Bank PLC | (3) |
| USD | 785 | 31/10/2023 | CNH | 5,743 | HSBC Bank PLC | (3) |
| USD | 837 | 31/10/2023 | GBP | 687 | HSBC Bank PLC | (3) |
| USD | 494 | 31/10/2023 | GBP | 407 | HSBC Bank PLC | (2) |
| USD | 176 | 31/10/2023 | AUD | 276 | HSBC Bank PLC | (2) |
| USD | 118 | 31/10/2023 | AUD | 184 | HSBC Bank PLC | (2) |
| USD | 69 | 31/10/2023 | AUD | 108 | HSBC Bank PLC | (2) |
| USD | 389 | 31/10/2023 | EUR | 368 | HSBC Bank PLC | (1) |
| USD | 10 | 31/10/2023 | GBP | 8 | HSBC Bank PLC | - |
| USD | 6 | 31/10/2023 | GBP | 5 | HSBC Bank PLC | - |
| USD | 16 | 31/10/2023 | GBP | 14 | HSBC Bank PLC | - |
| USD | 6 | 31/10/2023 | AUD | 9 | HSBC Bank PLC | - |
| USD | 9 | 31/10/2023 | AUD | 14 | HSBC Bank PLC | - |
| USD | 5 | 31/10/2023 | AUD | 8 | HSBC Bank PLC | - |
| USD | 15 | 31/10/2023 | AUD | 23 | HSBC Bank PLC | - |
| USD | 74 | 31/10/2023 | AUD | 116 | HSBC Bank PLC | - |
| USD | 9 | 31/10/2023 | EUR | 9 | HSBC Bank PLC | - |
| USD | 6 | 31/10/2023 | EUR | 5 | HSBC Bank PLC | - |
| USD | 15 | 31/10/2023 | EUR | 14 | HSBC Bank PLC | - |
| USD | | | | | | (122,213) |

Statement of Derivatives

as at 30 September 2023 (continued)

Forward Foreign Exchange Contracts (continued)

| Sub-fund | In exchange for | Settlement date | Currency | Contract to deliver | Counterparty | Unrealised gain / (loss) in sub-fund currency |
|---|-----------------|-----------------|----------|---------------------|---------------|---|
| Global Equity Volatility Focused | | | | | | |
| AUD | 13,786,699 | 31/10/2023 | USD | 8,887,058 | HSBC Bank PLC | 20,150 |
| AUD | 425,134 | 31/10/2023 | USD | 274,046 | HSBC Bank PLC | 621 |
| CNH | 44,807,940 | 31/10/2023 | USD | 6,137,485 | HSBC Bank PLC | 16,904 |
| CNH | 1,739,511 | 31/10/2023 | USD | 237,971 | HSBC Bank PLC | 952 |
| CNH | 391,574 | 31/10/2023 | USD | 53,683 | HSBC Bank PLC | 100 |
| SGD | 4,733,341 | 31/10/2023 | USD | 3,471,948 | HSBC Bank PLC | 229 |
| SGD | 2,098,688 | 31/10/2023 | USD | 1,539,406 | HSBC Bank PLC | 102 |
| USD | 41,917 | 31/10/2023 | CAD | 56,526 | HSBC Bank PLC | 91 |
| USD | 49,076 | 31/10/2023 | CAD | 66,220 | HSBC Bank PLC | 78 |
| USD | 83,900 | 31/10/2023 | CAD | 113,354 | HSBC Bank PLC | 26 |
| USD | 13,128 | 31/10/2023 | EUR | 12,373 | HSBC Bank PLC | 12 |
| USD | 2,744 | 31/10/2023 | EUR | 2,587 | HSBC Bank PLC | 3 |
| USD | | | | | | 39,268 |
| AUD | 131,966 | 31/10/2023 | USD | 85,357 | HSBC Bank PLC | (98) |
| CAD | 5,969,143 | 31/10/2023 | USD | 4,435,710 | HSBC Bank PLC | (18,951) |
| EUR | 1,270,504 | 31/10/2023 | USD | 1,354,612 | HSBC Bank PLC | (7,911) |
| EUR | 265,592 | 31/10/2023 | USD | 283,175 | HSBC Bank PLC | (1,654) |
| SGD | 10,195 | 31/10/2023 | USD | 7,485 | HSBC Bank PLC | (7) |
| USD | 92,136 | 31/10/2023 | AUD | 144,327 | HSBC Bank PLC | (1,109) |
| USD | 85,875 | 31/10/2023 | AUD | 133,903 | HSBC Bank PLC | (636) |
| USD | 57,786 | 31/10/2023 | CNH | 422,383 | HSBC Bank PLC | (228) |
| USD | 58,339 | 31/10/2023 | CNH | 426,277 | HSBC Bank PLC | (210) |
| USD | 97,130 | 31/10/2023 | CNH | 708,652 | HSBC Bank PLC | (204) |
| USD | 32,551 | 31/10/2023 | SGD | 44,591 | HSBC Bank PLC | (159) |
| USD | 37,283 | 31/10/2023 | CNH | 272,363 | HSBC Bank PLC | (126) |
| USD | 13,403 | 31/10/2023 | EUR | 12,729 | HSBC Bank PLC | (90) |
| USD | 71,972 | 31/10/2023 | CNH | 524,607 | HSBC Bank PLC | (83) |
| USD | 15,279 | 31/10/2023 | SGD | 20,930 | HSBC Bank PLC | (74) |
| USD | 33,976 | 31/10/2023 | SGD | 46,405 | HSBC Bank PLC | (64) |
| USD | 2,563 | 31/10/2023 | AUD | 4,015 | HSBC Bank PLC | (32) |
| USD | 15,037 | 31/10/2023 | SGD | 20,538 | HSBC Bank PLC | (28) |
| USD | 4,818 | 31/10/2023 | SGD | 6,597 | HSBC Bank PLC | (22) |
| USD | 2,627 | 31/10/2023 | AUD | 4,096 | HSBC Bank PLC | (19) |
| USD | 2,639 | 31/10/2023 | EUR | 2,507 | HSBC Bank PLC | (18) |
| USD | 10,740 | 31/10/2023 | SGD | 14,664 | HSBC Bank PLC | (17) |
| USD | 2,625 | 31/10/2023 | EUR | 2,482 | HSBC Bank PLC | (6) |
| USD | 3,120 | 31/10/2023 | SGD | 4,257 | HSBC Bank PLC | (3) |
| USD | | | | | | (31,749) |
| Economic Scale US Equity | | | | | | |
| USD | 402,796 | 31/10/2023 | EUR | 379,636 | HSBC Bank PLC | 392 |
| USD | 14,536 | 31/10/2023 | EUR | 13,618 | HSBC Bank PLC | 102 |
| USD | 7,538 | 31/10/2023 | EUR | 7,105 | HSBC Bank PLC | 7 |
| USD | 3,154 | 31/10/2023 | EUR | 2,973 | HSBC Bank PLC | 3 |
| USD | 306 | 31/10/2023 | EUR | 289 | HSBC Bank PLC | - |
| USD | | | | | | 504 |

Statement of Derivatives

as at 30 September 2023 (continued)

Forward Foreign Exchange Contracts (continued)

| Sub-fund | In exchange for | Settlement date | Currency | Contract to deliver | Counterparty | Unrealised gain / (loss) in sub-fund currency |
|---|-----------------|-----------------|----------|---------------------|---------------|---|
| Economic Scale US Equity (continued) | | | | | | |
| EUR | 34,114,244 | 31/10/2023 | USD | 36,372,607 | HSBC Bank PLC | (212,412) |
| EUR | 638,191 | 31/10/2023 | USD | 680,440 | HSBC Bank PLC | (3,974) |
| EUR | 268,075 | 31/10/2023 | USD | 285,822 | HSBC Bank PLC | (1,670) |
| EUR | 211,079 | 31/10/2023 | USD | 224,179 | HSBC Bank PLC | (441) |
| EUR | 25,843 | 31/10/2023 | USD | 27,554 | HSBC Bank PLC | (161) |
| EUR | 3,953 | 31/10/2023 | USD | 4,198 | HSBC Bank PLC | (8) |
| EUR | 1,663 | 31/10/2023 | USD | 1,767 | HSBC Bank PLC | (3) |
| EUR | 160 | 31/10/2023 | USD | 170 | HSBC Bank PLC | - |
| USD | 272,973 | 31/10/2023 | EUR | 259,260 | HSBC Bank PLC | (1,836) |
| USD | 7,286 | 31/10/2023 | EUR | 6,923 | HSBC Bank PLC | (52) |
| USD | 5,115 | 31/10/2023 | EUR | 4,858 | HSBC Bank PLC | (34) |
| USD | 8,223 | 31/10/2023 | EUR | 7,775 | HSBC Bank PLC | (18) |
| USD | 2,142 | 31/10/2023 | EUR | 2,035 | HSBC Bank PLC | (15) |
| USD | 16,019 | 31/10/2023 | EUR | 15,123 | HSBC Bank PLC | (10) |
| USD | 7,761 | 31/10/2023 | EUR | 7,324 | HSBC Bank PLC | (2) |
| USD | 208 | 31/10/2023 | EUR | 197 | HSBC Bank PLC | (1) |
| USD | | | | | | (220,637) |
| Asia Bond | | | | | | |
| AUD | 323,315 | 31/10/2023 | USD | 208,412 | HSBC Bank PLC | 473 |
| EUR | 25,790 | 31/10/2023 | USD | 27,331 | HSBC Bank PLC | 6 |
| EUR | 1,225 | 31/10/2023 | USD | 1,297 | HSBC Bank PLC | 2 |
| SGD | 2,003,796 | 31/10/2023 | USD | 1,469,802 | HSBC Bank PLC | 97 |
| SGD | 25,283 | 31/10/2023 | USD | 18,517 | HSBC Bank PLC | 29 |
| SGD | 203,976 | 31/10/2023 | USD | 149,618 | HSBC Bank PLC | 10 |
| SGD | 10,070 | 31/10/2023 | USD | 7,386 | HSBC Bank PLC | - |
| USD | 548,139 | 31/10/2023 | EUR | 516,108 | HSBC Bank PLC | 1,078 |
| USD | 206,645 | 31/10/2023 | EUR | 194,570 | HSBC Bank PLC | 406 |
| USD | 31,564 | 31/10/2023 | GBP | 25,732 | HSBC Bank PLC | 151 |
| USD | 70,905 | 31/10/2023 | EUR | 66,761 | HSBC Bank PLC | 139 |
| USD | 14,288 | 31/10/2023 | EUR | 13,453 | HSBC Bank PLC | 28 |
| USD | 11,698 | 31/10/2023 | EUR | 11,014 | HSBC Bank PLC | 23 |
| USD | 1,307 | 31/10/2023 | EUR | 1,231 | HSBC Bank PLC | 3 |
| USD | 552 | 31/10/2023 | SGD | 752 | HSBC Bank PLC | - |
| USD | 59 | 31/10/2023 | SGD | 81 | HSBC Bank PLC | - |
| INR | 334,080,000 | 22/12/2023 | USD | 4,000,000 | HSBC Bank PLC | 6,857 |
| USD | | | | | | 9,302 |

Statement of Derivatives

as at 30 September 2023 (continued)

Forward Foreign Exchange Contracts (continued)

| Sub-fund | In exchange for | Settlement date | Currency | Contract to deliver | Counterparty | Unrealised gain / (loss) in sub-fund currency |
|------------------------------|-----------------|-----------------|----------|---------------------|---|---|
| Asia Bond (continued) | | | | | | |
| CHF | 736,000 | 31/10/2023 | USD | 815,384 | HSBC Bank PLC | (8,450) |
| EUR | 66,360,115 | 31/10/2023 | USD | 70,753,155 | HSBC Bank PLC | (413,191) |
| EUR | 24,723,480 | 31/10/2023 | USD | 26,360,175 | HSBC Bank PLC | (153,941) |
| EUR | 14,133,869 | 31/10/2023 | USD | 15,069,531 | HSBC Bank PLC | (88,005) |
| EUR | 8,449,723 | 31/10/2023 | USD | 9,009,095 | HSBC Bank PLC | (52,612) |
| EUR | 1,718,513 | 31/10/2023 | USD | 1,832,278 | HSBC Bank PLC | (10,700) |
| EUR | 1,374,259 | 31/10/2023 | USD | 1,465,235 | HSBC Bank PLC | (8,557) |
| EUR | 155,688 | 31/10/2023 | USD | 165,995 | HSBC Bank PLC | (969) |
| EUR | 11,250 | 31/10/2023 | USD | 12,008 | HSBC Bank PLC | (84) |
| EUR | 3,578 | 31/10/2023 | USD | 3,819 | HSBC Bank PLC | (27) |
| EUR | 8 | 31/10/2023 | USD | 8 | HSBC Bank PLC | - |
| GBP | 126,221,756 | 31/10/2023 | USD | 154,699,151 | HSBC Bank PLC | (612,390) |
| USD | 2,058,500 | 31/10/2023 | CNY | 15,000,000 | HSBC Bank PLC | (22,478) |
| USD | 985,913 | 31/10/2023 | CNY | 7,200,000 | State Street Bank and Trust Co, Hong Kong | (12,956) |
| USD | 990,046 | 31/10/2023 | CNY | 7,200,000 | Westpac Banking Sydney | (8,823) |
| USD | 2,483,971 | 31/10/2023 | GBP | 2,040,997 | HSBC Bank PLC | (7,600) |
| USD | 1,065,748 | 31/10/2023 | EUR | 1,007,708 | HSBC Bank PLC | (2,395) |
| USD | 242,933 | 31/10/2023 | EUR | 230,729 | HSBC Bank PLC | (1,634) |
| USD | 96,251 | 31/10/2023 | GBP | 79,306 | HSBC Bank PLC | (562) |
| USD | 107,177 | 31/10/2023 | GBP | 88,049 | HSBC Bank PLC | (310) |
| USD | 391,347 | 31/10/2023 | GBP | 320,788 | HSBC Bank PLC | (259) |
| USD | 22,832 | 31/10/2023 | EUR | 21,694 | HSBC Bank PLC | (163) |
| USD | 240,516 | 31/10/2023 | GBP | 197,143 | HSBC Bank PLC | (148) |
| USD | 23,731 | 31/10/2023 | SGD | 32,508 | HSBC Bank PLC | (116) |
| USD | 42,702 | 31/10/2023 | EUR | 40,376 | HSBC Bank PLC | (96) |
| USD | 13,536 | 31/10/2023 | CHF | 12,399 | HSBC Bank PLC | (59) |
| USD | 3,345 | 31/10/2023 | AUD | 5,240 | HSBC Bank PLC | (40) |
| USD | 15,011 | 31/10/2023 | EUR | 14,193 | HSBC Bank PLC | (34) |
| USD | 4,365 | 31/10/2023 | EUR | 4,147 | HSBC Bank PLC | (31) |
| USD | 44,603 | 31/10/2023 | EUR | 42,088 | HSBC Bank PLC | (9) |
| USD | 5,175 | 31/10/2023 | SGD | 7,063 | HSBC Bank PLC | (6) |
| USD | 1,198 | 31/10/2023 | SGD | 1,641 | HSBC Bank PLC | (6) |
| USD | 4,586 | 31/10/2023 | EUR | 4,330 | HSBC Bank PLC | (2) |
| USD | 1,073 | 31/10/2023 | EUR | 1,012 | HSBC Bank PLC | - |
| USD | 10 | 31/10/2023 | SGD | 13 | HSBC Bank PLC | - |
| JPY | 600,000,000 | 22/12/2023 | USD | 4,099,385 | Australia and New Zealand Banking | (24,790) |
| USD | | | | | | (1,431,443) |
| Asia ESG Bond | | | | | | |
| AUD | 1,157 | 31/10/2023 | USD | 746 | HSBC Bank PLC | 2 |
| CNH | 314,805 | 31/10/2023 | USD | 43,120 | HSBC Bank PLC | 119 |
| CNH | 5,392 | 31/10/2023 | USD | 739 | HSBC Bank PLC | 2 |
| CNH | 5,448 | 31/10/2023 | USD | 746 | HSBC Bank PLC | 2 |
| CNH | 5,474 | 31/10/2023 | USD | 750 | HSBC Bank PLC | 2 |
| SGD | 86,764 | 31/10/2023 | USD | 63,642 | HSBC Bank PLC | 4 |
| SGD | 1,138 | 31/10/2023 | USD | 834 | HSBC Bank PLC | - |
| SGD | 1,151 | 31/10/2023 | USD | 844 | HSBC Bank PLC | - |
| SGD | 1,181 | 31/10/2023 | USD | 866 | HSBC Bank PLC | - |
| USD | 6 | 31/10/2023 | EUR | 5 | HSBC Bank PLC | - |
| USD | 6 | 31/10/2023 | EUR | 5 | HSBC Bank PLC | - |

Statement of Derivatives

as at 30 September 2023 (continued)

Forward Foreign Exchange Contracts (continued)

| Sub-fund | In exchange for | Settlement date | Currency | Contract to deliver | Counterparty | Unrealised gain / (loss) in sub-fund currency |
|----------------------------------|-----------------|-----------------|----------|---------------------|---------------|---|
| Asia ESG Bond (continued) | | | | | | |
| USD | 6 | 31/10/2023 | EUR | 5 | HSBC Bank PLC | - |
| USD | 5 | 31/10/2023 | GBP | 4 | HSBC Bank PLC | - |
| USD | 5 | 31/10/2023 | GBP | 4 | HSBC Bank PLC | - |
| USD | 5 | 31/10/2023 | GBP | 4 | HSBC Bank PLC | - |
| USD | 6 | 31/10/2023 | CHF | 6 | HSBC Bank PLC | - |
| USD | 6 | 31/10/2023 | CHF | 6 | HSBC Bank PLC | - |
| USD | 6 | 31/10/2023 | CHF | 6 | HSBC Bank PLC | - |
| USD | 6 | 31/10/2023 | SGD | 8 | HSBC Bank PLC | - |
| USD | 6 | 31/10/2023 | SGD | 8 | HSBC Bank PLC | - |
| USD | 6 | 31/10/2023 | SGD | 8 | HSBC Bank PLC | - |
| | | | | | USD | 131 |
| CHF | 741 | 31/10/2023 | USD | 821 | HSBC Bank PLC | (9) |
| CHF | 753 | 31/10/2023 | USD | 834 | HSBC Bank PLC | (9) |
| CHF | 750 | 31/10/2023 | USD | 830 | HSBC Bank PLC | (9) |
| EUR | 721 | 31/10/2023 | USD | 769 | HSBC Bank PLC | (5) |
| EUR | 729 | 31/10/2023 | USD | 777 | HSBC Bank PLC | (5) |
| EUR | 721 | 31/10/2023 | USD | 769 | HSBC Bank PLC | (5) |
| EUR | 732 | 31/10/2023 | USD | 780 | HSBC Bank PLC | (5) |
| GBP | 78,350 | 31/10/2023 | USD | 96,027 | HSBC Bank PLC | (380) |
| GBP | 620 | 31/10/2023 | USD | 760 | HSBC Bank PLC | (3) |
| GBP | 627 | 31/10/2023 | USD | 768 | HSBC Bank PLC | (3) |
| GBP | 629 | 31/10/2023 | USD | 771 | HSBC Bank PLC | (3) |
| HKD | 6,679 | 31/10/2023 | USD | 854 | HSBC Bank PLC | - |
| HKD | 6,599 | 31/10/2023 | USD | 844 | HSBC Bank PLC | (1) |
| HKD | 6,706 | 31/10/2023 | USD | 858 | HSBC Bank PLC | (1) |
| HKD | 6,600 | 31/10/2023 | USD | 844 | HSBC Bank PLC | (1) |
| USD | 864 | 31/10/2023 | GBP | 710 | HSBC Bank PLC | (3) |
| USD | 507 | 31/10/2023 | SGD | 694 | HSBC Bank PLC | (2) |
| USD | 323 | 31/10/2023 | CNH | 2,360 | HSBC Bank PLC | - |
| USD | 6 | 31/10/2023 | EUR | 6 | HSBC Bank PLC | - |
| USD | 226 | 31/10/2023 | CNH | 1,652 | HSBC Bank PLC | - |
| USD | 4 | 31/10/2023 | CNH | 28 | HSBC Bank PLC | - |
| USD | 5 | 31/10/2023 | CNH | 39 | HSBC Bank PLC | - |
| USD | 4 | 31/10/2023 | CNH | 28 | HSBC Bank PLC | - |
| USD | 5 | 31/10/2023 | CNH | 39 | HSBC Bank PLC | - |
| USD | 4 | 31/10/2023 | CNH | 29 | HSBC Bank PLC | - |
| USD | 5 | 31/10/2023 | CNH | 39 | HSBC Bank PLC | - |
| USD | 6 | 31/10/2023 | HKD | 46 | HSBC Bank PLC | - |
| USD | 6 | 31/10/2023 | HKD | 45 | HSBC Bank PLC | - |
| USD | 6 | 31/10/2023 | HKD | 45 | HSBC Bank PLC | - |
| USD | 6 | 31/10/2023 | AUD | 10 | HSBC Bank PLC | - |
| USD | 7 | 31/10/2023 | HKD | 54 | HSBC Bank PLC | - |
| | | | | | USD | (444) |

Statement of Derivatives

as at 30 September 2023 (continued)

Forward Foreign Exchange Contracts (continued)

| Sub-fund | In exchange for | Settlement date | Currency | Contract to deliver | Counterparty | Unrealised gain / (loss) in sub-fund currency |
|-----------------------------|-----------------|-----------------|----------|---------------------|---|---|
| Asia High Yield Bond | | | | | | |
| AUD | 10,663,305 | 31/10/2023 | USD | 6,873,684 | HSBC Bank PLC | 15,585 |
| AUD | 4,706,595 | 31/10/2023 | USD | 3,033,923 | HSBC Bank PLC | 6,879 |
| AUD | 105,826 | 31/10/2023 | USD | 68,216 | HSBC Bank PLC | 155 |
| AUD | 198 | 31/10/2023 | USD | 127 | HSBC Bank PLC | 1 |
| EUR | 9,679 | 31/10/2023 | USD | 10,257 | HSBC Bank PLC | 2 |
| SGD | 53,834,428 | 31/10/2023 | USD | 39,488,031 | HSBC Bank PLC | 2,607 |
| SGD | 50,307,317 | 31/10/2023 | USD | 36,900,864 | HSBC Bank PLC | 2,436 |
| SGD | 131,922 | 31/10/2023 | USD | 96,620 | HSBC Bank PLC | 153 |
| SGD | 2,625,595 | 31/10/2023 | USD | 1,925,897 | HSBC Bank PLC | 127 |
| SGD | 2,448,288 | 31/10/2023 | USD | 1,795,841 | HSBC Bank PLC | 119 |
| SGD | 26,570 | 31/10/2023 | USD | 19,404 | HSBC Bank PLC | 87 |
| SGD | 461,412 | 31/10/2023 | USD | 338,450 | HSBC Bank PLC | 22 |
| SGD | 2,456 | 31/10/2023 | USD | 1,798 | HSBC Bank PLC | 4 |
| SGD | 4,927 | 31/10/2023 | USD | 3,610 | HSBC Bank PLC | 4 |
| SGD | 1,190 | 31/10/2023 | USD | 871 | HSBC Bank PLC | 2 |
| SGD | 99 | 31/10/2023 | USD | 73 | HSBC Bank PLC | - |
| USD | 85,190 | 31/10/2023 | SGD | 116,031 | HSBC Bank PLC | 75 |
| USD | 33,379 | 31/10/2023 | EUR | 31,429 | HSBC Bank PLC | 66 |
| USD | 4,455 | 31/10/2023 | GBP | 3,632 | HSBC Bank PLC | 20 |
| USD | 3,540 | 31/10/2023 | CHF | 3,211 | HSBC Bank PLC | 19 |
| USD | 9,298 | 31/10/2023 | EUR | 8,755 | HSBC Bank PLC | 18 |
| USD | 9,526 | 31/10/2023 | SGD | 12,965 | HSBC Bank PLC | 16 |
| USD | 5,487 | 31/10/2023 | EUR | 5,167 | HSBC Bank PLC | 10 |
| USD | 1,097 | 31/10/2023 | EUR | 1,027 | HSBC Bank PLC | 8 |
| USD | 745 | 31/10/2023 | CHF | 676 | HSBC Bank PLC | 4 |
| USD | 1,051 | 31/10/2023 | EUR | 990 | HSBC Bank PLC | 2 |
| USD | 293 | 31/10/2023 | CHF | 266 | HSBC Bank PLC | 2 |
| USD | 456 | 31/10/2023 | EUR | 430 | HSBC Bank PLC | - |
| USD | 107 | 31/10/2023 | JPY | 15,909 | HSBC Bank PLC | - |
| INR | 601,344,000 | 22/12/2023 | USD | 7,200,000 | HSBC Bank PLC | 12,343 |
| USD | | | | | | 40,766 |
| CHF | 536,603 | 31/10/2023 | USD | 594,479 | HSBC Bank PLC | (6,160) |
| CHF | 137,148 | 31/10/2023 | USD | 151,941 | HSBC Bank PLC | (1,575) |
| CHF | 110,585 | 31/10/2023 | USD | 122,513 | HSBC Bank PLC | (1,270) |
| CHF | 44,824 | 31/10/2023 | USD | 49,659 | HSBC Bank PLC | (515) |
| EUR | 5,782,694 | 31/10/2023 | USD | 6,165,508 | HSBC Bank PLC | (36,006) |
| EUR | 4,901,867 | 31/10/2023 | USD | 5,226,371 | HSBC Bank PLC | (30,521) |
| EUR | 4,039,633 | 31/10/2023 | USD | 4,307,056 | HSBC Bank PLC | (25,153) |
| EUR | 1,575,997 | 31/10/2023 | USD | 1,680,328 | HSBC Bank PLC | (9,813) |
| EUR | 979,698 | 31/10/2023 | USD | 1,044,554 | HSBC Bank PLC | (6,100) |
| EUR | 183,530 | 31/10/2023 | USD | 195,679 | HSBC Bank PLC | (1,143) |
| EUR | 77,329 | 31/10/2023 | USD | 82,448 | HSBC Bank PLC | (481) |
| GBP | 13,987,227 | 31/10/2023 | USD | 17,142,941 | HSBC Bank PLC | (67,862) |
| JPY | 356,479,322 | 31/10/2023 | USD | 2,417,212 | HSBC Bank PLC | (17,635) |
| JPY | 2,579,155 | 31/10/2023 | USD | 17,489 | HSBC Bank PLC | (128) |
| SGD | 14,794 | 31/10/2023 | USD | 10,862 | HSBC Bank PLC | (10) |
| SGD | 5,516 | 31/10/2023 | USD | 4,050 | HSBC Bank PLC | (4) |
| USD | 3,568,066 | 31/10/2023 | CNY | 26,000,000 | HSBC Bank PLC | (29,827) |
| USD | 1,780,121 | 31/10/2023 | CNY | 13,000,000 | State Street Bank and Trust Co, Hong Kong | (18,826) |

Statement of Derivatives

as at 30 September 2023 (continued)

Forward Foreign Exchange Contracts (continued)

| Sub-fund | In exchange for | Settlement date | Currency | Contract to deliver | Counterparty | Unrealised gain / (loss) in sub-fund currency |
|---|-----------------|-----------------|----------|---------------------|---|---|
| Asia High Yield Bond (continued) | | | | | | |
| USD | 2,887,635 | 31/10/2023 | CNY | 21,000,000 | Westpac Banking Sydney | (18,356) |
| USD | 426,606 | 31/10/2023 | SGD | 584,391 | HSBC Bank PLC | (2,078) |
| USD | 396,194 | 31/10/2023 | SGD | 542,730 | HSBC Bank PLC | (1,930) |
| USD | 534,403 | 31/10/2023 | GBP | 439,101 | HSBC Bank PLC | (1,635) |
| USD | 163,664 | 31/10/2023 | EUR | 155,443 | HSBC Bank PLC | (1,101) |
| USD | 86,198 | 31/10/2023 | AUD | 135,019 | HSBC Bank PLC | (1,035) |
| USD | 75,152 | 31/10/2023 | AUD | 117,722 | HSBC Bank PLC | (905) |
| USD | 80,840 | 31/10/2023 | AUD | 125,967 | HSBC Bank PLC | (544) |
| USD | 32,185 | 31/10/2023 | AUD | 50,416 | HSBC Bank PLC | (388) |
| USD | 65,238 | 31/10/2023 | AUD | 101,555 | HSBC Bank PLC | (374) |
| USD | 45,571 | 31/10/2023 | EUR | 43,282 | HSBC Bank PLC | (306) |
| USD | 20,525 | 31/10/2023 | SGD | 28,116 | HSBC Bank PLC | (100) |
| USD | 14,969 | 31/10/2023 | GBP | 12,333 | HSBC Bank PLC | (87) |
| USD | 77,098 | 31/10/2023 | JPY | 11,466,077 | HSBC Bank PLC | (83) |
| USD | 11,573 | 31/10/2023 | EUR | 10,996 | HSBC Bank PLC | (82) |
| USD | 98,902 | 31/10/2023 | GBP | 81,070 | HSBC Bank PLC | (65) |
| USD | 14,511 | 31/10/2023 | SGD | 19,870 | HSBC Bank PLC | (65) |
| USD | 20,396 | 31/10/2023 | GBP | 16,756 | HSBC Bank PLC | (59) |
| USD | 10,510 | 31/10/2023 | SGD | 14,398 | HSBC Bank PLC | (50) |
| USD | 43,611 | 31/10/2023 | GBP | 35,747 | HSBC Bank PLC | (27) |
| USD | 2,126 | 31/10/2023 | AUD | 3,331 | HSBC Bank PLC | (26) |
| USD | 4,823 | 31/10/2023 | CHF | 4,418 | HSBC Bank PLC | (20) |
| JPY | 1,100,000,000 | 22/12/2023 | USD | 7,515,540 | Australia and New Zealand Banking | (45,448) |
| USD | | | | | | (327,793) |
| Asian Currencies Bond | | | | | | |
| USD | 235,063 | 30/11/2023 | KRW | 313,074,533 | Westpac Banking Sydney | 3,338 |
| USD | 186,575 | 30/11/2023 | MYR | 870,000 | BNP Paribas | 1,025 |
| USD | 221,034 | 30/11/2023 | THB | 8,000,000 | UBS | 853 |
| USD | | | | | | 5,216 |
| USD | 141,901 | 31/10/2023 | CNY | 1,036,000 | State Street Bank and Trust Co, Hong Kong | (1,134) |
| IDR | 6,091,903,300 | 30/11/2023 | USD | 395,000 | BNP Paribas | (3,083) |
| INR | 22,919,958 | 30/11/2023 | USD | 275,000 | BNP Paribas | (335) |
| JPY | 40,700,000 | 30/11/2023 | USD | 275,677 | HSBC Bank PLC | (634) |
| PHP | 43,590,912 | 30/11/2023 | USD | 768,000 | Citigroup Global Markets Limited | (3,182) |
| SGD | 290,000 | 30/11/2023 | USD | 212,501 | Crédit Agricole | (461) |
| USD | | | | | | (8,829) |
| Brazil Bond | | | | | | |
| USD | 60,000 | 03/11/2023 | BRL | 291,385 | Goldman Sachs International, London | 2,039 |
| USD | 50,000 | 03/11/2023 | BRL | 244,080 | Morgan Stanley, London | 1,449 |
| USD | 200,000 | 03/11/2023 | BRL | 1,002,188 | Standard Chartered Bank, London | 650 |
| USD | 25,000 | 03/11/2023 | BRL | 122,879 | Goldman Sachs International, London | 558 |
| USD | 20,000 | 03/11/2023 | BRL | 98,114 | Goldman Sachs International, London | 484 |
| USD | 40,000 | 03/11/2023 | BRL | 199,991 | Citibank, New York | 219 |
| USD | 25,000 | 03/11/2023 | BRL | 124,598 | Citibank, New York | 216 |
| USD | 25,000 | 03/11/2023 | BRL | 125,502 | Citibank, New York | 36 |
| USD | | | | | | 5,651 |

Statement of Derivatives

as at 30 September 2023 (continued)

Forward Foreign Exchange Contracts (continued)

| Sub-fund | In exchange for | Settlement date | Currency | Contract to deliver | Counterparty | Unrealised gain / (loss) in sub-fund currency |
|---|-----------------|-----------------|----------|---------------------|-------------------------------------|---|
| Brazil Bond (continued) | | | | | | |
| BRL | 1,484,969 | 03/11/2023 | USD | 299,842 | Morgan Stanley, London | (4,461) |
| BRL | 933,098 | 03/11/2023 | USD | 190,000 | Goldman Sachs International, London | (4,394) |
| BRL | 243,955 | 03/11/2023 | USD | 50,000 | Morgan Stanley, London | (1,474) |
| BRL | 247,490 | 03/11/2023 | USD | 50,000 | Morgan Stanley, London | (772) |
| BRL | 248,474 | 03/11/2023 | USD | 50,000 | Goldman Sachs International, London | (575) |
| BRL | 735,162 | 03/11/2023 | USD | 146,496 | Citibank, New York | (262) |
| BRL | 124,775 | 03/11/2023 | USD | 25,000 | Merrill Lynch International Bank | (180) |
| BRL | 99,881 | 03/11/2023 | USD | 20,000 | Goldman Sachs International, London | (132) |
| USD | 45,000 | 03/11/2023 | BRL | 227,887 | Merrill Lynch International Bank | (330) |
| USD | | | | | | (12,580) |
| Corporate Euro Bond Fixed Term Bond 2027 (launched as at 3 January 2023) | | | | | | |
| USD | 1,926,975 | 31/10/2023 | EUR | 1,807,177 | HSBC Bank PLC | 10,768 |
| USD | 1,023,550 | 31/10/2023 | EUR | 959,917 | HSBC Bank PLC | 5,720 |
| EUR | | | | | | 16,488 |
| Euro Bond | | | | | | |
| EUR | 28 | 31/10/2023 | JPY | 4,353 | HSBC Bank PLC | - |
| EUR | | | | | | - |
| EUR | 54 | 31/10/2023 | JPY | 8,479 | HSBC Bank PLC | - |
| JPY | 826,145 | 31/10/2023 | EUR | 5,254 | HSBC Bank PLC | (7) |
| EUR | | | | | | (7) |
| Euro Bond Total Return | | | | | | |
| EUR | 1,636,788 | 19/10/2023 | GBP | 1,400,000 | Société Générale, Paris | 23,742 |
| EUR | 385,000 | 19/10/2023 | GBP | 331,242 | J.P. Morgan Chase Bank, New York | 3,352 |
| EUR | | | | | | 27,094 |
| EUR | 963,000 | 19/10/2023 | USD | 1,070,410 | Royal Bank of Canada, London | (47,345) |
| EUR | 2,500,000 | 19/10/2023 | NZD | 4,465,773 | Bank of America | (32,704) |
| EUR | 500,000 | 19/10/2023 | USD | 551,809 | Bank of America | (20,845) |
| GBP | 644,064 | 19/10/2023 | EUR | 750,000 | Crédit Agricole | (7,926) |
| JPY | 183,266,880 | 19/10/2023 | EUR | 1,200,000 | Barclays Bank, London | (37,757) |
| EUR | | | | | | (146,577) |

Statement of Derivatives

as at 30 September 2023 (continued)

Forward Foreign Exchange Contracts (continued)

| Sub-fund | In exchange for | Settlement date | Currency | Contract to deliver | Counterparty | Unrealised gain / (loss) in sub-fund currency |
|---------------------------------------|-----------------|-----------------|----------|---------------------|-------------------------------------|---|
| Euro High Yield Bond | | | | | | |
| EUR | 247 | 31/10/2023 | CHF | 238 | HSBC Bank PLC | 1 |
| EUR | 254 | 31/10/2023 | USD | 269 | HSBC Bank PLC | - |
| EUR | 3,613,156 | 08/12/2023 | USD | 3,830,000 | Barclays Bank, London | 6,050 |
| USD | 8,036,074 | 31/10/2023 | EUR | 7,536,480 | HSBC Bank PLC | 44,908 |
| USD | 1,178,216 | 31/10/2023 | EUR | 1,104,967 | HSBC Bank PLC | 6,584 |
| | | | | | EUR | 57,543 |
| CHF | 32,564 | 31/10/2023 | EUR | 33,835 | HSBC Bank PLC | (153) |
| EUR | 136,324 | 31/10/2023 | USD | 145,501 | HSBC Bank PLC | (945) |
| EUR | 47,567 | 31/10/2023 | USD | 50,529 | HSBC Bank PLC | (103) |
| EUR | 7,316 | 31/10/2023 | USD | 7,772 | HSBC Bank PLC | (15) |
| | | | | | EUR | (1,216) |
| ESG Short Duration Credit Bond | | | | | | |
| USD | 1,093,698 | 03/10/2023 | EUR | 1,005,000 | BNP Paribas | 29,654 |
| AUD | 362,701 | 31/10/2023 | USD | 233,801 | HSBC Bank PLC | 530 |
| SGD | 1,655,847 | 31/10/2023 | USD | 1,214,578 | HSBC Bank PLC | 80 |
| USD | 691 | 31/10/2023 | CHF | 627 | HSBC Bank PLC | 4 |
| USD | 1,039,669 | 02/11/2023 | EUR | 980,000 | BNP Paribas | 809 |
| | | | | | USD | 31,077 |
| EUR | 25,000 | 03/10/2023 | USD | 26,843 | Standard Chartered Bank, London | (373) |
| CHF | 98,911 | 31/10/2023 | USD | 109,579 | HSBC Bank PLC | (1,136) |
| CHF | 98,575 | 31/10/2023 | USD | 109,208 | HSBC Bank PLC | (1,132) |
| EUR | 170,161 | 31/10/2023 | USD | 181,426 | HSBC Bank PLC | (1,060) |
| EUR | 100,139 | 31/10/2023 | USD | 106,768 | HSBC Bank PLC | (624) |
| EUR | 99,839 | 31/10/2023 | USD | 106,448 | HSBC Bank PLC | (622) |
| EUR | 99,807 | 31/10/2023 | USD | 106,414 | HSBC Bank PLC | (620) |
| GBP | 389,970 | 31/10/2023 | USD | 477,952 | HSBC Bank PLC | (1,892) |
| GBP | 101,079 | 31/10/2023 | USD | 123,883 | HSBC Bank PLC | (490) |
| GBP | 100,787 | 31/10/2023 | USD | 123,526 | HSBC Bank PLC | (489) |
| GBP | 100,771 | 31/10/2023 | USD | 123,507 | HSBC Bank PLC | (489) |
| USD | 8,745 | 31/10/2023 | SGD | 11,979 | HSBC Bank PLC | (43) |
| USD | 1,356 | 31/10/2023 | AUD | 2,124 | HSBC Bank PLC | (16) |
| USD | 1,976 | 31/10/2023 | EUR | 1,876 | HSBC Bank PLC | (13) |
| USD | 3,171 | 31/10/2023 | GBP | 2,606 | HSBC Bank PLC | (10) |
| USD | 1,971 | 31/10/2023 | CHF | 1,806 | HSBC Bank PLC | (9) |
| USD | 999 | 31/10/2023 | EUR | 949 | HSBC Bank PLC | (7) |
| USD | 2,111 | 31/10/2023 | GBP | 1,735 | HSBC Bank PLC | (6) |
| USD | 579 | 31/10/2023 | EUR | 550 | HSBC Bank PLC | (4) |
| USD | 812 | 31/10/2023 | GBP | 667 | HSBC Bank PLC | (2) |
| | | | | | USD | (9,037) |
| GEM Debt Total Return | | | | | | |
| USD | 303,030 | 03/10/2023 | NGN | 240,000,000 | BNP Paribas | 2,443 |
| NGN | 240,000,000 | 03/10/2023 | USD | 300,000 | Standard Chartered Bank, London | 588 |
| USD | 2,504,734 | 05/10/2023 | TWD | 75,876,150 | Morgan Stanley, London | 153,412 |
| USD | 2,450,000 | 19/10/2023 | CNY | 17,498,454 | Citibank, New York | 37,251 |
| USD | 2,350,000 | 19/10/2023 | CNY | 17,009,300 | Goldman Sachs International, London | 4,696 |
| USD | 41,310 | 19/10/2023 | CNY | 298,152 | Citibank, New York | 200 |
| USD | 2,500,000 | 23/10/2023 | MYR | 11,262,500 | Barclays Bank, London | 94,772 |
| USD | 112,257 | 23/10/2023 | MYR | 523,904 | Morgan Stanley, London | 372 |
| USD | 1,200,000 | 24/10/2023 | PLN | 5,118,508 | UBS, London | 28,086 |
| USD | 1,200,000 | 26/10/2023 | HUF | 420,187,080 | Merrill Lynch International Bank | 59,341 |

Statement of Derivatives

as at 30 September 2023 (continued)

Forward Foreign Exchange Contracts (continued)

| Sub-fund | In exchange for | Settlement date | Currency | Contract to deliver | Counterparty | Unrealised gain / (loss) in sub-fund currency |
|--|-----------------|-----------------|----------|---------------------|--|---|
| GEM Debt Total Return (continued) | | | | | | |
| USD | 1,000,000 | 26/10/2023 | HUF | 359,048,000 | Barclays Bank, London | 25,312 |
| USD | 1,200,000 | 26/10/2023 | HUF | 438,444,000 | BNP Paribas | 9,779 |
| USD | 1,569 | 31/10/2023 | CHF | 1,424 | HSBC Bank PLC | 9 |
| USD | 1,200,000 | 03/11/2023 | BRL | 5,824,852 | Merrill Lynch International Bank | 41,356 |
| USD | 1,771,942 | 03/11/2023 | BRL | 8,775,541 | Morgan Stanley, London | 26,364 |
| USD | 1,200,000 | 07/11/2023 | RON | 5,552,398 | Barclays Bank, London | 19,027 |
| USD | 3,700,000 | 09/11/2023 | THB | 129,629,500 | Standard Chartered Bank, London | 128,805 |
| USD | 2,100,000 | 13/11/2023 | CLP | 1,719,480,000 | Citibank, New York | 180,927 |
| USD | 2,500,000 | 13/11/2023 | CLP | 2,174,650,000 | Morgan Stanley, London | 72,922 |
| ARS | 116,812,500 | 16/11/2023 | USD | 250,000 | J.P. Morgan Chase Bank, New York | 15,051 |
| USD | 1,200,000 | 22/11/2023 | CZK | 27,254,311 | J.P. Morgan Chase Bank, New York | 17,575 |
| USD | 2,400,000 | 05/12/2023 | MXN | 41,386,008 | Morgan Stanley, London | 43,507 |
| USD | 2,500,000 | 05/12/2023 | MXN | 43,679,478 | Barclays Bank, London | 12,918 |
| USD | 1,285,076 | 05/12/2023 | MXN | 22,397,663 | Barclays Bank, London | 9,767 |
| USD | 1,483,160 | 05/12/2023 | MXN | 25,940,000 | Morgan Stanley, London | 6,153 |
| USD | 1,200,000 | 07/12/2023 | KRW | 1,588,068,000 | Morgan Stanley, London | 16,127 |
| USD | 484,014 | 11/12/2023 | GBP | 383,716 | Merrill Lynch International Bank | 15,469 |
| USD | 1,556,626 | 12/12/2023 | EUR | 1,428,745 | UBS, London | 39,199 |
| COP | 7,677,677,340 | 13/12/2023 | USD | 1,828,158 | Goldman Sachs International, London | 35,605 |
| USD | 1,900,000 | 13/12/2023 | COP | 7,653,637,000 | Goldman Sachs International, London | 42,073 |
| PEN | 3,427,496 | 14/12/2023 | USD | 900,000 | Goldman Sachs International, London | 350 |
| USD | 3,600,000 | 15/12/2023 | IDR | 54,870,840,000 | BNP Paribas | 58,826 |
| USD | 2,100,000 | 15/12/2023 | IDR | 31,957,590,000 | BNP Paribas | 37,568 |
| USD | 2,000,000 | 15/12/2023 | IDR | 30,796,000,000 | Merrill Lynch International Bank | 12,533 |
| USD | 1,200,000 | 19/12/2023 | ZAR | 22,612,476 | Merrill Lynch International Bank | 7,884 |
| ZAR | 22,966,582 | 19/12/2023 | USD | 1,200,000 | Morgan Stanley, London | 10,784 |
| NGN | 259,500,000 | 20/06/2024 | USD | 300,000 | Merrill Lynch International Bank, London | 6,442 |
| NGN | 256,500,000 | 20/06/2024 | USD | 300,000 | Goldman Sachs International, London | 2,900 |
| NGN | 255,000,000 | 20/06/2024 | USD | 300,000 | Standard Chartered Bank, London | 1,128 |
| USD | 300,000 | 20/06/2024 | NGN | 252,900,000 | Standard Chartered Bank, London | 1,351 |
| USD | 300,000 | 20/06/2024 | NGN | 253,500,000 | Standard Chartered Bank, London | 643 |
| USD | | | | | | 1,279,515 |
| TWD | 70,494,850 | 05/10/2023 | USD | 2,270,000 | Citibank, New York | (85,438) |
| TWD | 5,085,600 | 05/10/2023 | USD | 160,000 | Merrill Lynch International Bank | (2,403) |
| TWD | 295,700 | 05/10/2023 | USD | 9,269 | Standard Chartered Bank, London | (105) |
| CNY | 17,032,318 | 19/10/2023 | USD | 2,400,000 | Citibank, New York | (51,523) |
| CNY | 17,773,588 | 19/10/2023 | USD | 2,498,396 | Barclays Bank, London | (47,709) |
| TRY | 32,375,187 | 20/10/2023 | USD | 1,170,000 | Barclays Bank, London | (11,682) |
| MYR | 9,514,604 | 23/10/2023 | USD | 2,059,394 | Barclays Bank, London | (27,447) |
| MYR | 2,271,800 | 23/10/2023 | USD | 500,000 | Barclays Bank, London | (14,833) |
| PLN | 11,140,000 | 24/10/2023 | USD | 2,746,758 | Citibank, New York | (196,186) |
| PLN | 4,810,000 | 24/10/2023 | USD | 1,169,671 | Morgan Stanley, London | (68,392) |
| PLN | 809,230 | 24/10/2023 | USD | 196,378 | Merrill Lynch International Bank, London | (11,100) |
| HUF | 968,290,022 | 26/10/2023 | USD | 2,763,227 | UBS, London | (134,662) |

Statement of Derivatives

as at 30 September 2023 (continued)

Forward Foreign Exchange Contracts (continued)

| Sub-fund | In exchange for | Settlement date | Currency | Contract to deliver | Counterparty | Unrealised gain / (loss) in sub-fund currency |
|--|-----------------|-----------------|----------|---------------------|--|---|
| GEM Debt Total Return (continued) | | | | | | |
| HUF | 396,409,530 | 26/10/2023 | USD | 1,100,000 | Barclays Bank, London | (23,888) |
| CHF | 214,717 | 31/10/2023 | USD | 237,876 | HSBC Bank PLC | (2,465) |
| EUR | 44,324,940 | 31/10/2023 | USD | 47,259,251 | HSBC Bank PLC | (275,989) |
| EUR | 43,239,437 | 31/10/2023 | USD | 46,101,888 | HSBC Bank PLC | (269,230) |
| EUR | 2,750,172 | 31/10/2023 | USD | 2,932,234 | HSBC Bank PLC | (17,124) |
| EUR | 124,333 | 31/10/2023 | USD | 132,563 | HSBC Bank PLC | (774) |
| EUR | 115,780 | 31/10/2023 | USD | 123,444 | HSBC Bank PLC | (721) |
| EUR | 88,234 | 31/10/2023 | USD | 94,075 | HSBC Bank PLC | (549) |
| EUR | 3,671 | 31/10/2023 | USD | 3,914 | HSBC Bank PLC | (23) |
| USD | 365,454 | 31/10/2023 | EUR | 347,095 | HSBC Bank PLC | (2,458) |
| USD | 356,504 | 31/10/2023 | EUR | 338,595 | HSBC Bank PLC | (2,397) |
| USD | 22,963 | 31/10/2023 | EUR | 21,809 | HSBC Bank PLC | (154) |
| USD | 1,038 | 31/10/2023 | EUR | 986 | HSBC Bank PLC | (7) |
| USD | 957 | 31/10/2023 | EUR | 909 | HSBC Bank PLC | (6) |
| USD | 685 | 31/10/2023 | EUR | 650 | HSBC Bank PLC | (5) |
| USD | 734 | 31/10/2023 | EUR | 697 | HSBC Bank PLC | (5) |
| USD | 1,202 | 31/10/2023 | CHF | 1,098 | HSBC Bank PLC | (2) |
| USD | 30 | 31/10/2023 | EUR | 29 | HSBC Bank PLC | - |
| BRL | 8,823,122 | 03/11/2023 | USD | 1,803,729 | BNP Paribas | (48,687) |
| BRL | 5,946,012 | 03/11/2023 | USD | 1,200,000 | Standard Chartered Bank, London | (17,255) |
| BRL | 2,995,734 | 03/11/2023 | USD | 610,000 | Goldman Sachs International, London | (14,107) |
| BRL | 2,964,979 | 03/11/2023 | USD | 600,000 | Merrill Lynch International Bank, London | (10,224) |
| BRL | 7,360,000 | 03/11/2023 | USD | 1,474,005 | Citibank, New York | (9,998) |
| USD | 1,164,939 | 03/11/2023 | BRL | 5,862,205 | BNP Paribas | (1,135) |
| RON | 8,872,000 | 07/11/2023 | USD | 2,000,000 | J.P. Morgan Chase Bank, New York | (112,961) |
| THB | 82,085,463 | 09/11/2023 | USD | 2,386,247 | Standard Chartered Bank, London | (124,854) |
| CLP | 1,027,309,938 | 13/11/2023 | USD | 1,250,000 | Goldman Sachs International, London | (103,443) |
| CLP | 983,831,381 | 13/11/2023 | USD | 1,197,895 | Merrill Lynch International Bank, London | (99,863) |
| CLP | 1,048,976,700 | 13/11/2023 | USD | 1,250,000 | Goldman Sachs International, London | (79,262) |
| CLP | 1,025,400,000 | 13/11/2023 | USD | 1,200,000 | Merrill Lynch International Bank | (55,574) |
| ARS | 127,187,500 | 16/11/2023 | USD | 297,167 | Citibank, New York | (8,575) |
| USD | 500,000 | 16/11/2023 | ARS | 244,000,000 | Merrill Lynch International Bank | (53,643) |
| CZK | 39,980,286 | 22/11/2023 | USD | 1,840,078 | Morgan Stanley, London | (105,538) |
| MXN | 43,453,415 | 05/12/2023 | USD | 2,500,000 | Morgan Stanley, London | (25,790) |
| MXN | 25,342,212 | 05/12/2023 | USD | 1,448,051 | Morgan Stanley, London | (5,081) |
| MXN | 8,747,264 | 05/12/2023 | USD | 500,547 | Merrill Lynch International Bank | (2,484) |
| KRW | 1,644,024,000 | 07/12/2023 | USD | 1,234,530 | Citibank, New York | (8,944) |
| EUR | 3,337,660 | 12/12/2023 | USD | 3,600,000 | Barclays Bank, London | (55,172) |
| EUR | 1,091,463 | 12/12/2023 | USD | 1,200,000 | Morgan Stanley, London | (40,789) |
| EUR | 1,117,166 | 12/12/2023 | USD | 1,200,000 | Citibank, New York | (13,492) |
| IDR | 93,464,141,028 | 15/12/2023 | USD | 6,099,359 | Citibank, New York | (67,509) |
| USD | 1,178,534 | 19/12/2023 | ZAR | 22,905,000 | Morgan Stanley, London | (29,004) |
| ZAR | 37,362,774 | 19/12/2023 | USD | 1,979,338 | Morgan Stanley, London | (9,595) |
| INR | 200,000,000 | 20/12/2023 | USD | 2,405,228 | Crédit Agricole, London | (6,244) |
| MYR | 523,904 | 19/01/2024 | USD | 112,959 | Morgan Stanley, London | (305) |
| USD | 293,886 | 20/06/2024 | NGN | 264,600,000 | BNP Paribas | (18,579) |
| USD | | | | | | (2,375,384) |

Statement of Derivatives

as at 30 September 2023 (continued)

Forward Foreign Exchange Contracts (continued)

| Sub-fund | In exchange for | Settlement date | Currency | Contract to deliver | Counterparty | Unrealised gain / (loss) in sub-fund currency |
|--------------------|-----------------|-----------------|----------|---------------------|-------------------------------------|---|
| Global Bond | | | | | | |
| EUR | 120,000 | 02/10/2023 | USD | 126,178 | HSBC, Sheffield | 867 |
| USD | 623,483 | 05/10/2023 | AUD | 954,000 | NatWest National Westminster Bank | 7,726 |
| USD | 216,138 | 05/10/2023 | EUR | 200,000 | State Street Bank and Trust Company | 4,370 |
| USD | 88,065 | 05/10/2023 | EUR | 80,000 | Citigroup Global Markets Limited | 3,358 |
| USD | 108,645 | 05/10/2023 | EUR | 100,000 | State Street Bank and Trust Company | 2,761 |
| USD | 144,795 | 05/10/2023 | EUR | 135,000 | Merrill Lynch International Bank | 1,852 |
| USD | 86,488 | 05/10/2023 | EUR | 80,000 | UBS, London | 1,782 |
| USD | 107,310 | 05/10/2023 | EUR | 100,000 | HSBC, Sheffield | 1,426 |
| USD | 43,651 | 05/10/2023 | EUR | 40,000 | NatWest National Westminster Bank | 1,298 |
| USD | 26,677 | 05/10/2023 | EUR | 25,000 | NatWest National Westminster Bank | 206 |
| USD | 189,444 | 06/10/2023 | GBP | 150,000 | HSBC, Sheffield | 6,358 |
| USD | 54,433 | 06/10/2023 | JPY | 8,000,000 | Merrill Lynch International Bank | 797 |
| USD | 259,549 | 31/10/2023 | GBP | 200,000 | HSBC, Sheffield | 15,397 |
| CNY | 5,000,000 | 22/11/2023 | USD | 689,353 | Merrill Lynch International Bank | 7,204 |
| NOK | 300,000 | 22/11/2023 | USD | 28,154 | HSBC, Sheffield | 78 |
| SEK | 880,000 | 22/11/2023 | USD | 80,405 | Merrill Lynch International Bank | 762 |
| USD | 63,953 | 22/11/2023 | PLN | 266,000 | Goldman Sachs International, London | 3,095 |
| USD | 81,771 | 24/11/2023 | MXN | 1,400,000 | J.P. Morgan Chase Bank, New York | 1,908 |
| USD | | | | | | 61,245 |
| USD | 94,637 | 03/10/2023 | EUR | 90,000 | HSBC, Sheffield | (650) |
| CAD | 497,000 | 05/10/2023 | USD | 369,114 | NatWest National Westminster Bank | (1,502) |
| EUR | 1,100,000 | 05/10/2023 | USD | 1,214,029 | HSBC, Sheffield | (49,308) |
| EUR | 150,000 | 05/10/2023 | USD | 165,111 | UBS, London | (6,285) |
| EUR | 100,000 | 05/10/2023 | USD | 110,469 | UBS, London | (4,585) |
| EUR | 100,000 | 05/10/2023 | USD | 109,034 | HSBC, Sheffield | (3,150) |
| GBP | 730,000 | 06/10/2023 | USD | 928,323 | State Street Bank and Trust Company | (37,305) |
| GBP | 160,000 | 06/10/2023 | USD | 204,468 | State Street Bank and Trust Company | (9,177) |
| GBP | 300,000 | 06/10/2023 | USD | 372,112 | UBS, London | (5,940) |
| GBP | 155,000 | 06/10/2023 | USD | 194,636 | Crédit Agricole, London | (5,448) |
| JPY | 174,000,000 | 06/10/2023 | USD | 1,226,759 | Merrill Lynch International Bank | (60,177) |
| EUR | 310,000 | 31/10/2023 | USD | 347,159 | HSBC, Sheffield | (18,567) |
| IDR | 2,600,000,000 | 31/10/2023 | USD | 172,833 | UBS, London | (4,906) |
| INR | 30,000,000 | 31/10/2023 | USD | 365,159 | Goldman Sachs International, London | (4,375) |
| JPY | 48,000,000 | 31/10/2023 | USD | 347,563 | Crédit Agricole, London | (24,459) |
| CHF | 155,000 | 22/11/2023 | USD | 177,790 | NatWest National Westminster Bank | (7,450) |
| DKK | 500,000 | 22/11/2023 | USD | 72,970 | NatWest National Westminster Bank | (1,792) |
| IDR | 2,450,000,000 | 22/11/2023 | USD | 159,406 | HSBC, Sheffield | (1,241) |
| KRW | 100,000,000 | 22/11/2023 | USD | 74,864 | UBS, London | (377) |
| SGD | 387,000 | 22/11/2023 | USD | 286,250 | HSBC, Sheffield | (2,079) |
| USD | 880,372 | 22/11/2023 | NZD | 1,480,000 | HSBC, Sheffield | (8,898) |
| USD | | | | | | (257,671) |

Statement of Derivatives

as at 30 September 2023 (continued)

Forward Foreign Exchange Contracts (continued)

| Sub-fund | In exchange for | Settlement date | Currency | Contract to deliver | Counterparty | Unrealised gain / (loss) in sub-fund currency |
|---------------------------------|-----------------|-----------------|----------|---------------------|-------------------------------------|---|
| Global Bond Total Return | | | | | | |
| EUR | 500,000 | 05/10/2023 | USD | 528,104 | Crédit Agricole, London | 1,314 |
| USD | 58,540,216 | 05/10/2023 | EUR | 53,200,000 | HSBC, Sheffield | 2,210,070 |
| USD | 2,354,628 | 05/10/2023 | EUR | 2,130,000 | State Street Bank and Trust Company | 99,305 |
| USD | 1,097,285 | 05/10/2023 | EUR | 1,000,000 | State Street Bank and Trust Company | 38,447 |
| USD | 2,366,989 | 05/10/2023 | EUR | 2,200,000 | HSBC, Sheffield | 37,547 |
| USD | 1,412,386 | 05/10/2023 | EUR | 1,300,000 | State Street Bank and Trust Company | 35,897 |
| USD | 770,567 | 05/10/2023 | EUR | 700,000 | Citigroup Global Markets Limited | 29,381 |
| USD | 1,395,030 | 05/10/2023 | EUR | 1,300,000 | HSBC, Sheffield | 18,541 |
| USD | 1,213,955 | 05/10/2023 | EUR | 1,130,000 | State Street Bank and Trust Company | 17,469 |
| USD | 648,413 | 05/10/2023 | EUR | 600,000 | State Street Bank and Trust Company | 13,111 |
| USD | 386,399 | 05/10/2023 | EUR | 360,000 | State Street Bank and Trust Company | 5,218 |
| USD | 99,109 | 05/10/2023 | EUR | 90,000 | State Street Bank and Trust Company | 3,814 |
| USD | 214,330 | 05/10/2023 | EUR | 200,000 | HSBC, Sheffield | 2,562 |
| USD | 106,883 | 05/10/2023 | EUR | 100,000 | UBS, London | 999 |
| GBP | 320,000 | 06/10/2023 | USD | 390,075 | State Street Bank and Trust Company | 509 |
| GBP | 270,000 | 06/10/2023 | USD | 329,454 | Merrill Lynch International Bank | 100 |
| USD | 15,024,940 | 06/10/2023 | GBP | 11,800,000 | NatWest National Westminster Bank | 622,185 |
| USD | 2,462,772 | 06/10/2023 | GBP | 1,950,000 | HSBC, Sheffield | 82,656 |
| USD | 967,206 | 06/10/2023 | GBP | 760,000 | NatWest National Westminster Bank | 39,571 |
| USD | 527,605 | 06/10/2023 | GBP | 410,000 | Goldman Sachs International, London | 27,170 |
| USD | 508,922 | 06/10/2023 | GBP | 400,000 | NatWest National Westminster Bank | 20,693 |
| USD | 2,311,599 | 06/10/2023 | GBP | 1,880,000 | UBS, London | 16,923 |
| USD | 536,129 | 06/10/2023 | GBP | 430,000 | NatWest National Westminster Bank | 11,283 |
| USD | 397,953 | 06/10/2023 | GBP | 320,000 | State Street Bank and Trust Company | 7,370 |
| USD | 1,362,633 | 31/10/2023 | GBP | 1,050,000 | HSBC, Sheffield | 80,833 |
| USD | 248,806 | 31/10/2023 | GBP | 203,333 | HSBC Bank PLC | 585 |
| USD | 148,362 | 31/10/2023 | GBP | 121,246 | HSBC Bank PLC | 349 |
| USD | 30,779 | 31/10/2023 | GBP | 25,154 | HSBC Bank PLC | 72 |
| USD | 1,006 | 31/10/2023 | EUR | 947 | HSBC Bank PLC | 2 |
| USD | 10 | 31/10/2023 | EUR | 10 | HSBC Bank PLC | - |
| USD | 7 | 31/10/2023 | GBP | 6 | HSBC Bank PLC | - |
| USD | 6 | 31/10/2023 | EUR | 6 | HSBC Bank PLC | - |
| USD | 7 | 31/10/2023 | GBP | 6 | HSBC Bank PLC | - |
| USD | 97 | 31/10/2023 | GBP | 80 | HSBC Bank PLC | - |
| USD | 8 | 31/10/2023 | GBP | 7 | HSBC Bank PLC | - |
| USD | 8 | 31/10/2023 | GBP | 7 | HSBC Bank PLC | - |
| USD | 1,081,916 | 22/11/2023 | PLN | 4,500,000 | Goldman Sachs International, London | 52,362 |
| USD | 1,086,527 | 22/11/2023 | CZK | 24,300,000 | Goldman Sachs International, London | 32,274 |
| USD | | | | | | 3,508,612 |

Statement of Derivatives

as at 30 September 2023 (continued)

Forward Foreign Exchange Contracts (continued)

| Sub-fund | In exchange for | Settlement date | Currency | Contract to deliver | Counterparty | Unrealised gain / (loss) in sub-fund currency |
|---|-----------------|-----------------|----------|---------------------|-------------------------------------|---|
| Global Bond Total Return (continued) | | | | | | |
| EUR | 500,000 | 02/10/2023 | USD | 530,144 | State Street Bank and Trust Company | (790) |
| AUD | 460,000 | 05/10/2023 | USD | 300,246 | State Street Bank and Trust Company | (3,340) |
| EUR | 1,900,000 | 05/10/2023 | USD | 2,091,400 | UBS, London | (79,609) |
| EUR | 2,450,000 | 05/10/2023 | USD | 2,657,799 | NatWest National Westminster Bank | (63,648) |
| EUR | 1,290,000 | 05/10/2023 | USD | 1,425,053 | UBS, London | (59,153) |
| EUR | 1,200,000 | 05/10/2023 | USD | 1,308,404 | HSBC, Sheffield | (37,800) |
| EUR | 1,000,000 | 05/10/2023 | USD | 1,095,287 | HSBC, Sheffield | (36,450) |
| EUR | 660,000 | 05/10/2023 | USD | 723,475 | HSBC, Sheffield | (24,642) |
| EUR | 500,000 | 05/10/2023 | USD | 544,561 | State Street Bank and Trust Company | (15,142) |
| EUR | 1,400,000 | 05/10/2023 | USD | 1,494,515 | NatWest National Westminster Bank | (12,143) |
| EUR | 1,510,000 | 05/10/2023 | USD | 1,610,906 | Merrill Lynch International Bank | (12,062) |
| EUR | 1,000,000 | 05/10/2023 | USD | 1,067,077 | HSBC, Sheffield | (8,240) |
| GBP | 690,000 | 06/10/2023 | USD | 880,198 | State Street Bank and Trust Company | (38,003) |
| GBP | 700,000 | 06/10/2023 | USD | 879,003 | Crédit Agricole, London | (24,602) |
| GBP | 1,300,000 | 06/10/2023 | USD | 1,610,071 | NatWest National Westminster Bank | (23,327) |
| GBP | 430,000 | 06/10/2023 | USD | 547,828 | UBS, London | (22,982) |
| EUR | 1,650,000 | 31/10/2023 | USD | 1,847,781 | HSBC, Sheffield | (98,824) |
| EUR | 82,113 | 31/10/2023 | USD | 87,549 | HSBC Bank PLC | (511) |
| EUR | 851 | 31/10/2023 | USD | 907 | HSBC Bank PLC | (5) |
| EUR | 833 | 31/10/2023 | USD | 888 | HSBC Bank PLC | (5) |
| GBP | 28,755,010 | 31/10/2023 | USD | 35,242,543 | HSBC Bank PLC | (139,511) |
| GBP | 10,981,336 | 31/10/2023 | USD | 13,458,880 | HSBC Bank PLC | (53,278) |
| GBP | 2,256,570 | 31/10/2023 | USD | 2,765,684 | HSBC Bank PLC | (10,948) |
| GBP | 7,128 | 31/10/2023 | USD | 8,736 | HSBC Bank PLC | (35) |
| GBP | 864 | 31/10/2023 | USD | 1,059 | HSBC Bank PLC | (4) |
| GBP | 861 | 31/10/2023 | USD | 1,055 | HSBC Bank PLC | (4) |
| GBP | 607 | 31/10/2023 | USD | 744 | HSBC Bank PLC | (3) |
| GBP | 614 | 31/10/2023 | USD | 752 | HSBC Bank PLC | (3) |
| IDR | 13,800,000,000 | 31/10/2023 | USD | 917,346 | UBS, London | (26,041) |
| INR | 150,000,000 | 31/10/2023 | USD | 1,825,795 | Goldman Sachs International, London | (21,876) |
| JPY | 257,000,000 | 31/10/2023 | USD | 1,860,908 | Crédit Agricole, London | (130,959) |
| USD | 11,400,847 | 31/10/2023 | EUR | 10,808,000 | State Street Bank and Trust Company | (55,347) |
| USD | 2,836,471 | 31/10/2023 | GBP | 2,326,000 | HSBC, Sheffield | (3,022) |
| USD | 658,486 | 31/10/2023 | GBP | 541,056 | HSBC Bank PLC | (2,015) |
| USD | 20 | 31/10/2023 | GBP | 16 | HSBC Bank PLC | - |
| USD | 17 | 31/10/2023 | EUR | 16 | HSBC Bank PLC | - |
| USD | 20 | 31/10/2023 | GBP | 16 | HSBC Bank PLC | - |
| USD | 4,282,891 | 22/11/2023 | NZD | 7,200,000 | HSBC, Sheffield | (43,287) |
| USD | 2,728,395 | 22/11/2023 | CNY | 19,800,000 | HSBC, Sheffield | (29,970) |
| USD | 118,642 | 22/11/2023 | NZD | 200,000 | HSBC, Sheffield | (1,530) |
| USD | 951,225 | 06/12/2023 | EUR | 900,000 | Crédit Agricole, London | (4,263) |
| USD | | | | | | (1,083,374) |

Statement of Derivatives

as at 30 September 2023 (continued)

Forward Foreign Exchange Contracts (continued)

| Sub-fund | In exchange for | Settlement date | Currency | Contract to deliver | Counterparty | Unrealised gain / (loss) in sub-fund currency |
|------------------------------|-----------------|-----------------|----------|---------------------|---------------------------------|---|
| Global Corporate Bond | | | | | | |
| USD | 32,665 | 03/10/2023 | EUR | 30,000 | Standard Chartered Bank, London | 902 |
| EUR | 12,000,000 | 25/10/2023 | USD | 12,695,309 | Barclays Bank, London | 21,224 |
| USD | 564,136,965 | 25/10/2023 | EUR | 518,000,000 | Royal Bank of Canada, London | 15,206,617 |
| AUD | 3,476,205 | 31/10/2023 | USD | 2,240,800 | HSBC Bank PLC | 5,081 |
| SGD | 18,961,416 | 31/10/2023 | USD | 13,908,367 | HSBC Bank PLC | 918 |
| USD | 5,770,981 | 31/10/2023 | GBP | 4,716,241 | HSBC Bank PLC | 13,572 |
| USD | 863,575 | 31/10/2023 | GBP | 704,012 | HSBC Bank PLC | 4,144 |
| USD | 941,112 | 31/10/2023 | EUR | 886,118 | HSBC Bank PLC | 1,851 |
| USD | 476,268 | 31/10/2023 | JPY | 70,512,391 | HSBC Bank PLC | 1,626 |
| USD | 691,787 | 31/10/2023 | EUR | 651,362 | HSBC Bank PLC | 1,360 |
| USD | 173,825 | 31/10/2023 | EUR | 162,847 | HSBC Bank PLC | 1,211 |
| USD | 559,991 | 31/10/2023 | JPY | 83,113,864 | HSBC Bank PLC | 525 |
| USD | 47,435 | 31/10/2023 | CHF | 43,031 | HSBC Bank PLC | 257 |
| USD | 189,247 | 31/10/2023 | JPY | 28,088,046 | HSBC Bank PLC | 177 |
| USD | 98,621 | 31/10/2023 | SGD | 134,218 | HSBC Bank PLC | 164 |
| USD | 16,072 | 31/10/2023 | AUD | 24,777 | HSBC Bank PLC | 64 |
| USD | 5,611 | 31/10/2023 | GBP | 4,585 | HSBC Bank PLC | 13 |
| USD | 14,264 | 31/10/2023 | JPY | 2,117,052 | HSBC Bank PLC | 13 |
| USD | 2,633 | 31/10/2023 | EUR | 2,479 | HSBC Bank PLC | 5 |
| USD | 1,280 | 31/10/2023 | EUR | 1,206 | HSBC Bank PLC | 3 |
| USD | 78 | 31/10/2023 | GBP | 64 | HSBC Bank PLC | - |
| USD | 31,816 | 02/11/2023 | EUR | 30,000 | BNP Paribas | 15 |
| USD | 602,455,448 | 15/11/2023 | EUR | 560,000,000 | Société Générale, Paris | 8,491,377 |
| USD | | | | | | 23,751,119 |
| EUR | 5,000,000 | 25/10/2023 | USD | 5,410,670 | Bank of America | (112,114) |
| CHF | 5,878,100 | 31/10/2023 | USD | 6,512,098 | HSBC Bank PLC | (67,483) |
| EUR | 125,003,643 | 31/10/2023 | USD | 133,278,884 | HSBC Bank PLC | (778,335) |
| EUR | 54,546,882 | 31/10/2023 | USD | 58,157,886 | HSBC Bank PLC | (339,636) |
| EUR | 205,209 | 31/10/2023 | USD | 218,793 | HSBC Bank PLC | (1,278) |
| EUR | 99,864 | 31/10/2023 | USD | 106,475 | HSBC Bank PLC | (622) |
| EUR | 38,203 | 31/10/2023 | USD | 40,778 | HSBC Bank PLC | (284) |
| GBP | 682,769,393 | 31/10/2023 | USD | 836,811,727 | HSBC Bank PLC | (3,312,592) |
| GBP | 656,278 | 31/10/2023 | USD | 804,343 | HSBC Bank PLC | (3,184) |
| GBP | 5,465 | 31/10/2023 | USD | 6,699 | HSBC Bank PLC | (27) |
| JPY | 10,839,624,485 | 31/10/2023 | USD | 73,501,238 | HSBC Bank PLC | (536,250) |
| JPY | 3,612,707,375 | 31/10/2023 | USD | 24,497,017 | HSBC Bank PLC | (178,725) |
| JPY | 268,146,244 | 31/10/2023 | USD | 1,818,244 | HSBC Bank PLC | (13,266) |
| JPY | 3,342,946 | 31/10/2023 | USD | 22,572 | HSBC Bank PLC | (69) |
| USD | 260,040,602 | 31/10/2023 | GBP | 214,000,000 | HSBC, Sheffield | (1,202,530) |
| USD | 12,264,445 | 31/10/2023 | GBP | 10,077,291 | HSBC Bank PLC | (37,530) |
| USD | 1,998,259 | 31/10/2023 | EUR | 1,897,874 | HSBC Bank PLC | (13,438) |
| USD | 5,514,388 | 31/10/2023 | GBP | 4,520,157 | HSBC Bank PLC | (3,649) |
| USD | 442,595 | 31/10/2023 | EUR | 420,525 | HSBC Bank PLC | (3,150) |
| USD | 420,214 | 31/10/2023 | GBP | 346,234 | HSBC Bank PLC | (2,455) |

Statement of Derivatives

as at 30 September 2023 (continued)

Forward Foreign Exchange Contracts (continued)

| Sub-fund | In exchange for | Settlement date | Currency | Contract to deliver | Counterparty | Unrealised gain / (loss) in sub-fund currency |
|--|-----------------|-----------------|----------|---------------------|--|---|
| Global Corporate Bond (continued) | | | | | | |
| USD | 1,116,833 | 31/10/2023 | JPY | 166,095,285 | HSBC Bank PLC | (1,208) |
| USD | 391,585 | 31/10/2023 | GBP | 321,699 | HSBC Bank PLC | (1,133) |
| USD | 207,071 | 31/10/2023 | SGD | 283,658 | HSBC Bank PLC | (1,009) |
| USD | 406,871 | 31/10/2023 | EUR | 384,713 | HSBC Bank PLC | (914) |
| USD | 898,787 | 31/10/2023 | GBP | 736,704 | HSBC Bank PLC | (554) |
| USD | 99,579 | 31/10/2023 | CHF | 91,220 | HSBC Bank PLC | (432) |
| USD | 33,100 | 31/10/2023 | AUD | 51,849 | HSBC Bank PLC | (399) |
| USD | 193,699 | 31/10/2023 | JPY | 28,806,931 | HSBC Bank PLC | (209) |
| USD | 52,332 | 31/10/2023 | EUR | 49,482 | HSBC Bank PLC | (118) |
| USD | 53,457 | 31/10/2023 | SGD | 72,955 | HSBC Bank PLC | (60) |
| USD | 11,977 | 31/10/2023 | GBP | 9,841 | HSBC Bank PLC | (37) |
| USD | 78,861 | 31/10/2023 | EUR | 74,414 | HSBC Bank PLC | (16) |
| USD | 23,117 | 31/10/2023 | EUR | 21,823 | HSBC Bank PLC | (15) |
| USD | 9,319 | 31/10/2023 | JPY | 1,385,958 | HSBC Bank PLC | (10) |
| USD | 4,771 | 31/10/2023 | EUR | 4,504 | HSBC Bank PLC | (3) |
| USD | | | | | | (6,612,734) |
| Global Emerging Markets Bond | | | | | | |
| USD | 1,850,000 | 18/10/2023 | ARS | 596,625,000 | Merrill Lynch International Bank, London | 234,687 |
| AUD | 6,458,729 | 31/10/2023 | USD | 4,163,368 | HSBC Bank PLC | 9,440 |
| AUD | 708,105 | 31/10/2023 | USD | 456,453 | HSBC Bank PLC | 1,035 |
| SGD | 4,236,523 | 31/10/2023 | USD | 3,107,527 | HSBC Bank PLC | 205 |
| SGD | 3,211,430 | 31/10/2023 | USD | 2,355,613 | HSBC Bank PLC | 156 |
| USD | 2,213,445 | 31/10/2023 | GBP | 1,808,902 | HSBC Bank PLC | 5,205 |
| USD | 525,476 | 31/10/2023 | EUR | 494,770 | HSBC Bank PLC | 1,033 |
| USD | 371,567 | 31/10/2023 | EUR | 349,855 | HSBC Bank PLC | 731 |
| USD | 366,269 | 31/10/2023 | EUR | 344,866 | HSBC Bank PLC | 720 |
| USD | 313,319 | 31/10/2023 | EUR | 295,010 | HSBC Bank PLC | 616 |
| USD | 245,834 | 31/10/2023 | EUR | 231,468 | HSBC Bank PLC | 483 |
| USD | 71,887 | 31/10/2023 | GBP | 58,604 | HSBC Bank PLC | 345 |
| USD | 46,813 | 31/10/2023 | EUR | 43,856 | HSBC Bank PLC | 326 |
| USD | 34,114 | 31/10/2023 | AUD | 52,591 | HSBC Bank PLC | 137 |
| USD | 58,669 | 31/10/2023 | JPY | 8,701,592 | HSBC Bank PLC | 96 |
| USD | 16,652 | 31/10/2023 | CHF | 15,106 | HSBC Bank PLC | 90 |
| USD | 81,333 | 31/10/2023 | JPY | 12,071,473 | HSBC Bank PLC | 76 |
| USD | 40,375 | 31/10/2023 | JPY | 5,988,225 | HSBC Bank PLC | 66 |
| USD | 56,994 | 31/10/2023 | JPY | 8,459,005 | HSBC Bank PLC | 53 |
| USD | 24,919 | 31/10/2023 | SGD | 33,914 | HSBC Bank PLC | 41 |

Statement of Derivatives

as at 30 September 2023 (continued)

Forward Foreign Exchange Contracts (continued)

| Sub-fund | In exchange for | Settlement date | Currency | Contract to deliver | Counterparty | Unrealised gain / (loss) in sub-fund currency |
|---|-----------------|-----------------|----------|---------------------|-------------------------------------|---|
| Global Emerging Markets Bond (continued) | | | | | | |
| USD | 19,167 | 31/10/2023 | SGD | 26,085 | HSBC Bank PLC | 32 |
| USD | 9,652 | 31/10/2023 | EUR | 9,088 | HSBC Bank PLC | 19 |
| USD | 3,698 | 31/10/2023 | AUD | 5,701 | HSBC Bank PLC | 15 |
| USD | 4,342 | 31/10/2023 | EUR | 4,088 | HSBC Bank PLC | 9 |
| USD | 2,313 | 31/10/2023 | EUR | 2,178 | HSBC Bank PLC | 4 |
| USD | 2,012 | 31/10/2023 | EUR | 1,894 | HSBC Bank PLC | 4 |
| USD | 1,899 | 31/10/2023 | JPY | 281,636 | HSBC Bank PLC | 3 |
| USD | 3,510 | 31/10/2023 | JPY | 521,012 | HSBC Bank PLC | 3 |
| USD | 463 | 31/10/2023 | CHF | 420 | HSBC Bank PLC | 3 |
| USD | 641 | 31/10/2023 | GBP | 524 | HSBC Bank PLC | 2 |
| USD | 259 | 31/10/2023 | EUR | 244 | HSBC Bank PLC | 1 |
| USD | 2 | 31/10/2023 | CHF | 1 | HSBC Bank PLC | - |
| USD | 12,321,913 | 03/11/2023 | BRL | 61,024,274 | Morgan Stanley, London | 183,335 |
| ARS | 1,051,312,500 | 16/11/2023 | USD | 2,250,000 | J.P. Morgan Chase Bank, New York | 135,460 |
| USD | 5,520,000 | 05/12/2023 | MXN | 96,680,940 | Goldman Sachs International, London | 15,048 |
| USD | 194,132 | 12/12/2023 | EUR | 178,184 | UBS, London | 4,889 |
| USD | 8,868,236 | 19/12/2023 | ZAR | 167,400,375 | Morgan Stanley, London | 42,989 |
| USD | | | | | | 637,357 |
| ARS | 596,625,000 | 18/10/2023 | USD | 1,634,589 | Merrill Lynch International Bank | (19,276) |
| CHF | 1,834,556 | 31/10/2023 | USD | 2,032,427 | HSBC Bank PLC | (21,062) |
| CHF | 37,451 | 31/10/2023 | USD | 41,490 | HSBC Bank PLC | (430) |
| CHF | 128 | 31/10/2023 | USD | 142 | HSBC Bank PLC | (1) |
| EUR | 45,457,794 | 31/10/2023 | USD | 48,467,100 | HSBC Bank PLC | (283,043) |
| EUR | 36,741,843 | 31/10/2023 | USD | 39,174,153 | HSBC Bank PLC | (228,774) |
| EUR | 32,011,955 | 31/10/2023 | USD | 34,131,146 | HSBC Bank PLC | (199,322) |
| EUR | 31,555,622 | 31/10/2023 | USD | 33,644,604 | HSBC Bank PLC | (196,481) |
| EUR | 21,193,673 | 31/10/2023 | USD | 22,596,694 | HSBC Bank PLC | (131,963) |
| EUR | 1,110,743 | 31/10/2023 | USD | 1,184,274 | HSBC Bank PLC | (6,916) |
| EUR | 372,539 | 31/10/2023 | USD | 397,201 | HSBC Bank PLC | (2,320) |
| EUR | 198,496 | 31/10/2023 | USD | 211,636 | HSBC Bank PLC | (1,236) |
| EUR | 173,119 | 31/10/2023 | USD | 184,579 | HSBC Bank PLC | (1,078) |
| EUR | 43,189 | 31/10/2023 | USD | 46,100 | HSBC Bank PLC | (321) |
| EUR | 22,215 | 31/10/2023 | USD | 23,686 | HSBC Bank PLC | (138) |
| GBP | 231,299,932 | 31/10/2023 | USD | 283,484,435 | HSBC Bank PLC | (1,122,199) |
| GBP | 66,314 | 31/10/2023 | USD | 81,275 | HSBC Bank PLC | (322) |
| JPY | 1,397,749,635 | 31/10/2023 | USD | 9,477,849 | HSBC Bank PLC | (69,149) |
| JPY | 966,467,458 | 31/10/2023 | USD | 6,553,415 | HSBC Bank PLC | (47,812) |
| JPY | 45,114,785 | 31/10/2023 | USD | 305,914 | HSBC Bank PLC | (2,232) |
| USD | 6,026,907 | 31/10/2023 | GBP | 4,952,111 | HSBC Bank PLC | (18,443) |
| USD | 1,623,763 | 31/10/2023 | GBP | 1,336,422 | HSBC Bank PLC | (7,691) |
| USD | 829,485 | 31/10/2023 | EUR | 787,815 | HSBC Bank PLC | (5,578) |
| USD | 228,588 | 31/10/2023 | GBP | 188,344 | HSBC Bank PLC | (1,336) |
| USD | 286,071 | 31/10/2023 | EUR | 270,602 | HSBC Bank PLC | (759) |

Statement of Derivatives

as at 30 September 2023 (continued)

Forward Foreign Exchange Contracts (continued)

| Sub-fund | In exchange for | Settlement date | Currency | Contract to deliver | Counterparty | Unrealised gain / (loss) in sub-fund currency |
|---|-----------------|-----------------|----------|---------------------|--|---|
| Global Emerging Markets Bond (continued) | | | | | | |
| USD | 217,536 | 31/10/2023 | GBP | 178,713 | HSBC Bank PLC | (630) |
| USD | 231,477 | 31/10/2023 | EUR | 218,960 | HSBC Bank PLC | (615) |
| USD | 828,907 | 31/10/2023 | GBP | 679,457 | HSBC Bank PLC | (549) |
| USD | 204,568 | 31/10/2023 | EUR | 193,506 | HSBC Bank PLC | (543) |
| USD | 201,651 | 31/10/2023 | EUR | 190,747 | HSBC Bank PLC | (535) |
| USD | 67,646 | 31/10/2023 | EUR | 64,273 | HSBC Bank PLC | (482) |
| USD | 34,741 | 31/10/2023 | AUD | 54,420 | HSBC Bank PLC | (418) |
| USD | 135,009 | 31/10/2023 | EUR | 127,708 | HSBC Bank PLC | (358) |
| USD | 65,022 | 31/10/2023 | SGD | 89,071 | HSBC Bank PLC | (317) |
| USD | 24,706 | 31/10/2023 | AUD | 38,681 | HSBC Bank PLC | (285) |
| USD | 436,543 | 31/10/2023 | GBP | 357,819 | HSBC Bank PLC | (269) |
| USD | 202,787 | 31/10/2023 | JPY | 30,158,391 | HSBC Bank PLC | (219) |
| USD | 25,384 | 31/10/2023 | AUD | 39,582 | HSBC Bank PLC | (189) |
| USD | 43,390 | 31/10/2023 | CHF | 39,748 | HSBC Bank PLC | (188) |
| USD | 9,648 | 31/10/2023 | AUD | 15,113 | HSBC Bank PLC | (116) |
| USD | 18,684 | 31/10/2023 | SGD | 25,594 | HSBC Bank PLC | (91) |
| USD | 18,818 | 31/10/2023 | SGD | 25,749 | HSBC Bank PLC | (70) |
| USD | 9,390 | 31/10/2023 | EUR | 8,918 | HSBC Bank PLC | (63) |
| USD | 53,430 | 31/10/2023 | JPY | 7,946,048 | HSBC Bank PLC | (58) |
| USD | 14,734 | 31/10/2023 | SGD | 20,161 | HSBC Bank PLC | (55) |
| USD | 18,574 | 31/10/2023 | EUR | 17,562 | HSBC Bank PLC | (42) |
| USD | 18,085 | 31/10/2023 | EUR | 17,100 | HSBC Bank PLC | (41) |
| USD | 2,637 | 31/10/2023 | AUD | 4,129 | HSBC Bank PLC | (30) |
| USD | 12,544 | 31/10/2023 | CHF | 11,463 | HSBC Bank PLC | (23) |
| USD | 7,236 | 31/10/2023 | EUR | 6,844 | HSBC Bank PLC | (19) |
| USD | 6,935 | 31/10/2023 | SGD | 9,472 | HSBC Bank PLC | (14) |
| USD | 5,976 | 31/10/2023 | EUR | 5,650 | HSBC Bank PLC | (13) |
| USD | 11,070 | 31/10/2023 | SGD | 15,108 | HSBC Bank PLC | (12) |
| USD | 2,427 | 31/10/2023 | EUR | 2,296 | HSBC Bank PLC | (6) |
| USD | 1,739 | 31/10/2023 | GBP | 1,428 | HSBC Bank PLC | (5) |
| USD | 6,105 | 31/10/2023 | EUR | 5,763 | HSBC Bank PLC | (4) |
| USD | 1,293 | 31/10/2023 | EUR | 1,223 | HSBC Bank PLC | (3) |
| USD | 4,358 | 31/10/2023 | EUR | 4,114 | HSBC Bank PLC | (3) |
| USD | 1,112 | 31/10/2023 | EUR | 1,052 | HSBC Bank PLC | (3) |
| USD | 8,442 | 31/10/2023 | EUR | 7,966 | HSBC Bank PLC | (2) |
| USD | 477 | 31/10/2023 | GBP | 392 | HSBC Bank PLC | (2) |
| USD | 6,370 | 31/10/2023 | EUR | 6,011 | HSBC Bank PLC | (1) |
| USD | 146 | 31/10/2023 | EUR | 138 | HSBC Bank PLC | - |
| USD | 125 | 31/10/2023 | EUR | 118 | HSBC Bank PLC | - |
| USD | 1 | 31/10/2023 | CHF | 1 | HSBC Bank PLC | - |
| USD | 259 | 31/10/2023 | CHF | 237 | HSBC Bank PLC | - |
| BRL | 27,524,885 | 03/11/2023 | USD | 5,570,000 | Merrill Lynch International Bank, London | (94,917) |
| BRL | 14,361,919 | 03/11/2023 | USD | 2,860,000 | Goldman Sachs International, London | (3,214) |
| ARS | 1,144,687,500 | 16/11/2023 | USD | 2,674,504 | Citibank, New York | (77,173) |
| USD | 4,500,000 | 16/11/2023 | ARS | 2,196,000,000 | Merrill Lynch International Bank | (482,790) |
| MXN | 29,263,908 | 05/12/2023 | USD | 1,672,136 | Morgan Stanley, London | (5,867) |
| USD | | | | | | (3,038,116) |

Statement of Derivatives

as at 30 September 2023 (continued)

Forward Foreign Exchange Contracts (continued)

| Sub-fund | In exchange for | Settlement date | Currency | Contract to deliver | Counterparty | Unrealised gain / (loss) in sub-fund currency |
|---|-----------------|-----------------|----------|---------------------|--|---|
| Global Emerging Markets Corporate Sustainable Bond | | | | | | |
| USD | 6 | 31/10/2023 | EUR | 5 | HSBC Bank PLC | - |
| USD | | | | | | - |
| EUR | 906 | 31/10/2023 | USD | 966 | HSBC Bank PLC | (6) |
| USD | | | | | | (6) |
| Global Emerging Markets ESG Bond | | | | | | |
| USD | 340,000 | 18/10/2023 | ARS | 109,650,000 | Merrill Lynch International Bank, London | 43,132 |
| ARS | 49,245,000 | 25/10/2023 | USD | 129,592 | Merrill Lynch International Bank | 556 |
| USD | 150,000 | 25/10/2023 | ARS | 49,245,000 | Goldman Sachs International, London | 19,852 |
| GBP | 83,209 | 31/10/2023 | USD | 101,511 | HSBC Bank PLC | 67 |
| USD | 186,937 | 31/10/2023 | EUR | 176,013 | HSBC Bank PLC | 368 |
| USD | 123,096 | 31/10/2023 | GBP | 100,598 | HSBC Bank PLC | 289 |
| USD | 3,205 | 31/10/2023 | GBP | 2,613 | HSBC Bank PLC | 15 |
| USD | 4,478 | 31/10/2023 | EUR | 4,216 | HSBC Bank PLC | 9 |
| USD | 783,911 | 03/11/2023 | BRL | 3,882,317 | Morgan Stanley, London | 11,664 |
| USD | 380,000 | 05/12/2023 | MXN | 6,655,572 | Goldman Sachs International, London | 1,036 |
| USD | 764,110 | 19/12/2023 | ZAR | 14,423,656 | Morgan Stanley, London | 3,704 |
| USD | | | | | | 80,692 |
| ARS | 63,525,000 | 18/10/2023 | USD | 174,041 | Merrill Lynch International Bank | (2,053) |
| ARS | 46,125,000 | 18/10/2023 | USD | 125,000 | Goldman Sachs International, London | (120) |
| EUR | 15,969,512 | 31/10/2023 | USD | 17,026,694 | HSBC Bank PLC | (99,434) |
| GBP | 12,682,655 | 31/10/2023 | USD | 15,544,039 | HSBC Bank PLC | (61,532) |
| EUR | 519,958 | 31/10/2023 | USD | 554,379 | HSBC Bank PLC | (3,238) |
| USD | 325,918 | 31/10/2023 | GBP | 267,796 | HSBC Bank PLC | (997) |
| USD | 102,814 | 31/10/2023 | GBP | 84,620 | HSBC Bank PLC | (488) |
| USD | 115,011 | 31/10/2023 | EUR | 108,791 | HSBC Bank PLC | (305) |
| USD | 33,840 | 31/10/2023 | GBP | 27,801 | HSBC Bank PLC | (98) |
| USD | 11,511 | 31/10/2023 | EUR | 10,932 | HSBC Bank PLC | (77) |
| USD | 8,102 | 31/10/2023 | GBP | 6,675 | HSBC Bank PLC | (47) |
| USD | 39,747 | 31/10/2023 | GBP | 32,579 | HSBC Bank PLC | (25) |
| USD | 3,745 | 31/10/2023 | EUR | 3,542 | HSBC Bank PLC | (10) |
| BRL | 1,976,652 | 03/11/2023 | USD | 400,000 | Merrill Lynch International Bank, London | (6,816) |
| BRL | 703,031 | 03/11/2023 | USD | 140,000 | Goldman Sachs International, London | (157) |
| MXN | 2,008,993 | 05/12/2023 | USD | 114,794 | Morgan Stanley, London | (403) |
| EUR | 358,124 | 12/12/2023 | USD | 390,295 | Morgan Stanley, London | (9,943) |
| USD | | | | | | (185,743) |

Statement of Derivatives

as at 30 September 2023 (continued)

Forward Foreign Exchange Contracts (continued)

| Sub-fund | In exchange for | Settlement date | Currency | Contract to deliver | Counterparty | Unrealised gain / (loss) in sub-fund currency |
|---|-----------------|-----------------|----------|---------------------|--|---|
| Global Emerging Markets ESG Local Debt | | | | | | |
| ARS | 102,816,000 | 03/10/2023 | USD | 272,000 | J.P. Morgan Chase Bank, New York | 21,739 |
| ARS | 130,050,000 | 03/10/2023 | USD | 351,012 | BNP Paribas | 20,533 |
| USD | 680,000 | 03/10/2023 | ARS | 232,866,000 | Citibank, New York | 14,715 |
| USD | 6,466,020 | 05/10/2023 | TWD | 195,875,800 | Morgan Stanley, London | 396,034 |
| USD | 200,000 | 05/10/2023 | TWD | 6,193,640 | Merrill Lynch International Bank, London | 8,066 |
| USD | 100,000 | 05/10/2023 | TWD | 3,157,040 | Standard Chartered Bank, London | 2,167 |
| USD | 50,000 | 05/10/2023 | TWD | 1,579,990 | Standard Chartered Bank, London | 1,038 |
| USD | 390,000 | 18/10/2023 | ARS | 126,145,500 | J.P. Morgan Chase Bank, New York | 48,470 |
| USD | 15,366,620 | 19/10/2023 | CNY | 110,896,284 | Barclays Bank, London | 75,840 |
| USD | 200,000 | 19/10/2023 | CNY | 1,416,237 | Citibank, New York | 4,724 |
| USD | 200,000 | 19/10/2023 | CNY | 1,417,698 | Morgan Stanley, London | 4,523 |
| USD | 350,000 | 19/10/2023 | CNY | 2,511,985 | Barclays Bank, London | 3,638 |
| USD | 180,000 | 19/10/2023 | CNY | 1,299,186 | Barclays Bank, London | 864 |
| USD | 100,000 | 19/10/2023 | CNY | 719,460 | Barclays Bank, London | 798 |
| USD | 200,000 | 19/10/2023 | CNY | 1,445,400 | Barclays Bank, London | 703 |
| USD | 200,000 | 19/10/2023 | CNY | 1,446,820 | J.P. Morgan Chase Bank, New York | 507 |
| USD | 100,000 | 19/10/2023 | CNY | 722,816 | Merrill Lynch International Bank | 336 |
| USD | 4,950,000 | 23/10/2023 | MYR | 22,287,375 | Barclays Bank, London | 190,291 |
| USD | 900,000 | 23/10/2023 | MYR | 4,031,190 | Barclays Bank, London | 39,096 |
| USD | 5,346,492 | 23/10/2023 | MYR | 24,952,079 | Morgan Stanley, London | 17,707 |
| USD | 400,000 | 23/10/2023 | MYR | 1,801,880 | Barclays Bank, London | 15,189 |
| USD | 500,000 | 23/10/2023 | MYR | 2,271,800 | Barclays Bank, London | 14,833 |
| USD | 500,000 | 23/10/2023 | MYR | 2,273,400 | Barclays Bank, London | 14,491 |
| USD | 400,000 | 23/10/2023 | MYR | 1,813,640 | Barclays Bank, London | 12,678 |
| USD | 300,000 | 23/10/2023 | MYR | 1,345,964 | Goldman Sachs International, London | 12,555 |
| USD | 400,000 | 23/10/2023 | MYR | 1,818,571 | Goldman Sachs International, London | 11,625 |
| USD | 200,000 | 23/10/2023 | MYR | 902,280 | Barclays Bank, London | 7,308 |
| USD | 500,000 | 23/10/2023 | MYR | 2,312,500 | Barclays Bank, London | 6,140 |
| USD | 250,000 | 23/10/2023 | MYR | 1,154,100 | Barclays Bank, London | 3,530 |
| USD | 250,000 | 23/10/2023 | MYR | 1,156,261 | Goldman Sachs International, London | 3,068 |
| USD | 100,000 | 23/10/2023 | MYR | 456,830 | Barclays Bank, London | 2,439 |
| USD | 50,000 | 23/10/2023 | MYR | 225,696 | Goldman Sachs International, London | 1,800 |
| USD | 200,000 | 23/10/2023 | MYR | 929,060 | Barclays Bank, London | 1,589 |
| USD | 100,000 | 23/10/2023 | MYR | 461,160 | Barclays Bank, London | 1,514 |
| USD | 100,000 | 23/10/2023 | MYR | 467,588 | Goldman Sachs International, London | 142 |
| USD | 16,944,406 | 24/10/2023 | PLN | 69,823,950 | Merrill Lynch International Bank, London | 957,780 |
| USD | 2,200,905 | 24/10/2023 | PLN | 8,990,000 | BNP Paribas | 142,589 |
| USD | 1,006,440 | 24/10/2023 | PLN | 4,060,000 | BNP Paribas | 76,878 |
| USD | 770,000 | 24/10/2023 | PLN | 3,147,983 | Barclays Bank, London | 49,250 |
| USD | 450,000 | 24/10/2023 | PLN | 1,796,581 | Morgan Stanley, London | 38,662 |
| USD | 500,000 | 24/10/2023 | PLN | 2,026,751 | Citibank, New York | 35,963 |
| USD | 300,000 | 24/10/2023 | PLN | 1,194,299 | Morgan Stanley, London | 26,558 |

Statement of Derivatives

as at 30 September 2023 (continued)

Forward Foreign Exchange Contracts (continued)

| Sub-fund | In exchange for | Settlement date | Currency | Contract to deliver | Counterparty | Unrealised gain / (loss) in sub-fund currency |
|---|-----------------|-----------------|----------|---------------------|--|---|
| Global Emerging Markets ESG Local Debt (continued) | | | | | | |
| USD | 230,833 | 24/10/2023 | PLN | 930,000 | Morgan Stanley, London | 17,904 |
| USD | 250,000 | 24/10/2023 | PLN | 1,029,730 | Goldman Sachs International, London | 14,237 |
| USD | 275,000 | 24/10/2023 | PLN | 1,140,522 | Goldman Sachs International, London | 13,871 |
| USD | 232,598 | 24/10/2023 | PLN | 965,000 | BNP Paribas | 11,655 |
| USD | 150,000 | 24/10/2023 | PLN | 608,961 | Morgan Stanley, London | 10,575 |
| USD | 100,000 | 24/10/2023 | PLN | 398,796 | Barclays Bank, London | 8,693 |
| USD | 50,000 | 24/10/2023 | PLN | 200,674 | J.P. Morgan Chase Bank, New York | 4,055 |
| USD | 2,120,000 | 26/10/2023 | HUF | 757,790,608 | Barclays Bank, London | 62,866 |
| USD | 4,490,000 | 26/10/2023 | HUF | 1,640,511,300 | BNP Paribas | 36,591 |
| USD | 300,000 | 26/10/2023 | HUF | 106,276,290 | Barclays Bank, London | 11,497 |
| USD | 350,000 | 26/10/2023 | HUF | 126,626,549 | Goldman Sachs International, London | 6,253 |
| USD | 100,000 | 26/10/2023 | HUF | 35,392,490 | Barclays Bank, London | 3,922 |
| USD | 150,000 | 26/10/2023 | HUF | 53,900,234 | Goldman Sachs International, London | 3,680 |
| USD | 100,000 | 26/10/2023 | HUF | 35,876,730 | UBS, London | 2,607 |
| USD | 88,630 | 26/10/2023 | HUF | 31,700,000 | BNP Paribas | 2,575 |
| USD | 50,000 | 26/10/2023 | HUF | 17,959,495 | Barclays Bank, London | 1,246 |
| USD | 58,120 | 26/10/2023 | HUF | 21,000,000 | UBS, London | 1,113 |
| USD | 50,000 | 26/10/2023 | HUF | 18,109,981 | Goldman Sachs International, London | 838 |
| USD | 50,000 | 26/10/2023 | HUF | 18,292,250 | BNP Paribas | 343 |
| USD | 93 | 31/10/2023 | EUR | 88 | HSBC Bank PLC | - |
| USD | 1,240,000 | 03/11/2023 | BRL | 6,095,394 | Standard Chartered Bank, London | 27,540 |
| USD | 556,949 | 03/11/2023 | BRL | 2,714,291 | Citibank, New York | 17,039 |
| USD | 860,056 | 03/11/2023 | BRL | 4,259,253 | BNP Paribas | 12,831 |
| USD | 500,000 | 03/11/2023 | BRL | 2,454,089 | UBS, London | 11,848 |
| USD | 500,000 | 03/11/2023 | BRL | 2,454,530 | Citibank, New York | 11,760 |
| USD | 300,000 | 03/11/2023 | BRL | 1,464,480 | Morgan Stanley, London | 8,695 |
| USD | 655,624 | 03/11/2023 | BRL | 3,254,191 | Citibank, New York | 8,320 |
| USD | 300,000 | 03/11/2023 | BRL | 1,478,415 | Goldman Sachs International, London | 5,923 |
| USD | 100,000 | 03/11/2023 | BRL | 487,975 | Goldman Sachs International, London | 2,935 |
| USD | 100,000 | 03/11/2023 | BRL | 494,023 | Citibank, New York | 1,732 |
| RON | 1,000,000 | 07/11/2023 | USD | 211,914 | Goldman Sachs International, London | 782 |
| USD | 3,123,422 | 07/11/2023 | RON | 14,221,292 | Merrill Lynch International Bank, London | 98,610 |
| USD | 950,000 | 07/11/2023 | RON | 4,308,539 | Barclays Bank, London | 33,591 |
| USD | 200,000 | 07/11/2023 | RON | 881,160 | Goldman Sachs International, London | 12,581 |
| USD | 200,000 | 07/11/2023 | RON | 899,770 | UBS, London | 8,623 |
| USD | 500,000 | 07/11/2023 | RON | 2,318,868 | Barclays Bank, London | 6,786 |
| USD | 100,000 | 07/11/2023 | RON | 442,491 | Goldman Sachs International, London | 5,884 |
| USD | 100,000 | 07/11/2023 | RON | 454,906 | Barclays Bank, London | 3,243 |
| USD | 100,000 | 07/11/2023 | RON | 456,920 | Citibank, New York | 2,815 |
| USD | 50,000 | 07/11/2023 | RON | 222,165 | Goldman Sachs International, London | 2,746 |
| USD | 50,000 | 07/11/2023 | RON | 225,785 | Morgan Stanley, London | 1,977 |

Statement of Derivatives

as at 30 September 2023 (continued)

Forward Foreign Exchange Contracts (continued)

| Sub-fund | In exchange for | Settlement date | Currency | Contract to deliver | Counterparty | Unrealised gain / (loss) in sub-fund currency |
|---|-----------------|-----------------|----------|---------------------|--|---|
| Global Emerging Markets ESG Local Debt (continued) | | | | | | |
| USD | 50,000 | 07/11/2023 | RON | 226,812 | Citibank, New York | 1,758 |
| USD | 615,000 | 09/11/2023 | THB | 21,263,625 | Standard Chartered Bank, London | 29,203 |
| USD | 450,000 | 09/11/2023 | THB | 15,400,485 | Standard Chartered Bank, London | 25,728 |
| USD | 600,000 | 09/11/2023 | THB | 20,941,200 | Standard Chartered Bank, London | 23,086 |
| USD | 400,000 | 09/11/2023 | THB | 13,732,000 | Standard Chartered Bank, London | 21,694 |
| USD | 200,000 | 09/11/2023 | THB | 6,773,580 | Standard Chartered Bank, London | 13,393 |
| USD | 300,000 | 09/11/2023 | THB | 10,428,900 | Standard Chartered Bank, London | 12,692 |
| USD | 200,000 | 09/11/2023 | THB | 7,061,580 | Standard Chartered Bank, London | 5,459 |
| USD | 100,000 | 09/11/2023 | THB | 3,552,680 | Standard Chartered Bank, London | 2,126 |
| USD | 50,000 | 09/11/2023 | THB | 1,744,940 | Standard Chartered Bank, London | 1,928 |
| USD | 50,000 | 09/11/2023 | THB | 1,804,990 | Standard Chartered Bank, London | 274 |
| USD | 1,490,000 | 13/11/2023 | CLP | 1,220,012,000 | Citibank, New York | 128,372 |
| USD | 150,000 | 13/11/2023 | CLP | 122,986,500 | Morgan Stanley, London | 12,738 |
| USD | 100,000 | 13/11/2023 | CLP | 82,492,000 | Barclays Bank, London | 7,933 |
| USD | 150,000 | 13/11/2023 | CLP | 128,962,500 | Barclays Bank, London | 6,068 |
| USD | 100,000 | 13/11/2023 | CLP | 85,717,000 | Barclays Bank, London | 4,333 |
| USD | 100,000 | 13/11/2023 | CLP | 85,913,083 | Goldman Sachs International, London | 4,114 |
| USD | 50,000 | 13/11/2023 | CLP | 43,450,000 | Barclays Bank, London | 1,506 |
| PHP | 1,417,900 | 15/11/2023 | USD | 25,000 | Barclays Bank, London | 32 |
| TRY | 731,391 | 21/11/2023 | USD | 25,000 | Morgan Stanley, London | 260 |
| USD | 692,972 | 21/11/2023 | TRY | 19,580,000 | Barclays Bank, London | 16,751 |
| USD | 464,279 | 21/11/2023 | TRY | 13,250,000 | Barclays Bank, London | 6,672 |
| USD | 25,000 | 21/11/2023 | TRY | 689,571 | Barclays Bank, London | 1,185 |
| USD | 50,000 | 21/11/2023 | TRY | 1,425,668 | BNP Paribas | 763 |
| USD | 30,000 | 21/11/2023 | TRY | 857,227 | Merrill Lynch International Bank, London | 395 |
| USD | 50,000 | 21/11/2023 | TRY | 1,447,401 | Barclays Bank, London | 12 |
| USD | 3,300,000 | 22/11/2023 | CZK | 73,227,000 | J.P. Morgan Chase Bank, New York | 123,056 |
| USD | 900,000 | 22/11/2023 | CZK | 19,587,249 | UBS, London | 50,210 |
| USD | 621,989 | 22/11/2023 | CZK | 13,825,000 | UBS, London | 22,193 |
| USD | 350,000 | 22/11/2023 | CZK | 7,712,170 | Citibank, New York | 15,408 |
| USD | 350,000 | 22/11/2023 | CZK | 7,730,786 | Morgan Stanley, London | 14,601 |
| USD | 412,437 | 22/11/2023 | CZK | 9,180,000 | UBS, London | 14,164 |
| USD | 200,000 | 22/11/2023 | CZK | 4,440,842 | Barclays Bank, London | 7,335 |
| USD | 259,971 | 22/11/2023 | CZK | 5,825,000 | UBS, London | 7,254 |
| USD | 400,000 | 22/11/2023 | CZK | 9,058,949 | Goldman Sachs International, London | 6,979 |
| USD | 150,000 | 22/11/2023 | CZK | 3,305,184 | BNP Paribas | 6,605 |
| USD | 123,436 | 22/11/2023 | CZK | 2,700,000 | Citibank, New York | 6,297 |
| USD | 200,000 | 22/11/2023 | CZK | 4,476,910 | Morgan Stanley, London | 5,770 |
| USD | 50,000 | 22/11/2023 | CZK | 1,108,565 | Morgan Stanley, London | 1,905 |

Statement of Derivatives

as at 30 September 2023 (continued)

Forward Foreign Exchange Contracts (continued)

| Sub-fund | In exchange for | Settlement date | Currency | Contract to deliver | Counterparty | Unrealised gain / (loss) in sub-fund currency |
|---|-----------------|-----------------|----------|---------------------|-------------------------------------|---|
| Global Emerging Markets ESG Local Debt (continued) | | | | | | |
| USD | 100,000 | 22/11/2023 | CZK | 2,297,395 | UBS, London | 328 |
| USD | 479,000 | 27/11/2023 | ARS | 172,075,960 | J.P. Morgan Chase Bank, New York | 123,216 |
| MXN | 2,650,000 | 05/12/2023 | USD | 148,761 | Morgan Stanley, London | 2,128 |
| USD | 13,080,856 | 05/12/2023 | MXN | 227,986,929 | Barclays Bank, London | 99,423 |
| USD | 472,806 | 05/12/2023 | MXN | 8,065,000 | Morgan Stanley, London | 13,590 |
| USD | 600,000 | 05/12/2023 | MXN | 10,380,240 | J.P. Morgan Chase Bank, New York | 8,956 |
| USD | 300,000 | 05/12/2023 | MXN | 5,134,163 | Morgan Stanley, London | 7,664 |
| USD | 702,582 | 05/12/2023 | MXN | 12,275,000 | Morgan Stanley, London | 3,652 |
| USD | 150,000 | 05/12/2023 | MXN | 2,603,520 | Morgan Stanley, London | 1,757 |
| USD | 100,000 | 05/12/2023 | MXN | 1,737,130 | J.P. Morgan Chase Bank, New York | 1,089 |
| USD | 200,000 | 05/12/2023 | MXN | 3,494,181 | J.P. Morgan Chase Bank, New York | 1,044 |
| USD | 50,000 | 05/12/2023 | MXN | 870,462 | Morgan Stanley, London | 436 |
| USD | 150,000 | 05/12/2023 | MXN | 2,628,923 | Morgan Stanley, London | 311 |
| USD | 14,344 | 05/12/2023 | MXN | 250,000 | Morgan Stanley, London | 109 |
| INR | 278,317,755 | 06/12/2023 | USD | 3,329,598 | Citibank, New York | 11,173 |
| USD | 50,000 | 06/12/2023 | INR | 4,147,095 | BNP Paribas | 221 |
| USD | 3,373,617 | 12/12/2023 | EUR | 3,096,464 | UBS, London | 84,954 |
| USD | 1,630,000 | 12/12/2023 | EUR | 1,512,834 | Barclays Bank, London | 23,265 |
| COP | 2,520,444,000 | 13/12/2023 | USD | 600,000 | Goldman Sachs International, London | 11,840 |
| COP | 2,529,983,226 | 13/12/2023 | USD | 602,423 | Goldman Sachs International, London | 11,733 |
| COP | 421,894,000 | 13/12/2023 | USD | 100,000 | Goldman Sachs International, London | 2,415 |
| USD | 100,000 | 13/12/2023 | COP | 408,434,000 | Goldman Sachs International, London | 852 |
| USD | 240,000 | 14/12/2023 | PEN | 892,730 | Morgan Stanley, London | 5,494 |
| USD | 50,000 | 14/12/2023 | PEN | 187,685 | Morgan Stanley, London | 698 |
| USD | 50,000 | 14/12/2023 | PEN | 188,075 | Merrill Lynch International Bank | 596 |
| USD | 3,700,000 | 15/12/2023 | IDR | 56,972,600,000 | BNP Paribas | 23,186 |
| USD | 380,000 | 15/12/2023 | IDR | 5,797,850,000 | Morgan Stanley, London | 5,827 |
| USD | 750,000 | 15/12/2023 | IDR | 11,541,525,000 | BNP Paribas | 5,150 |
| USD | 100,000 | 15/12/2023 | IDR | 1,539,080,000 | Morgan Stanley, London | 673 |
| USD | 5,155,896 | 19/12/2023 | ZAR | 97,324,769 | Morgan Stanley, London | 24,993 |
| ZAR | 7,768,794 | 19/12/2023 | USD | 400,000 | UBS, London | 9,566 |
| ZAR | 5,600,000 | 19/12/2023 | USD | 295,153 | Morgan Stanley, London | 75 |
| EGP | 18,276,000 | 21/12/2023 | USD | 480,000 | Standard Chartered Bank, London | 83,379 |
| EGP | 13,381,600 | 21/12/2023 | USD | 344,000 | Morgan Stanley, London | 68,503 |
| EGP | 15,120,000 | 21/12/2023 | USD | 450,000 | Morgan Stanley, London | 16,091 |
| EGP | 3,365,112 | 21/12/2023 | USD | 100,000 | BNP Paribas | 3,733 |
| USD | 50,000 | 21/12/2023 | EGP | 1,615,675 | Citibank, New York | 195 |
| CNY | 110,896,284 | 11/01/2024 | USD | 15,334,746 | Barclays Bank, London | 94,403 |
| CNY | 542,490 | 11/01/2024 | USD | 75,000 | Barclays Bank, London | 477 |
| USD | | | | | | 4,152,599 |
| TWD | 97,202,150 | 05/10/2023 | USD | 3,130,000 | Citibank, New York | (117,807) |
| TWD | 103,301,250 | 05/10/2023 | USD | 3,250,000 | Merrill Lynch International Bank | (48,802) |
| TWD | 1,559,135 | 05/10/2023 | USD | 50,000 | Merrill Lynch International Bank | (1,684) |
| TWD | 3,184,710 | 05/10/2023 | USD | 100,000 | Merrill Lynch International Bank | (1,309) |
| TWD | 1,559,225 | 05/10/2023 | USD | 48,874 | Standard Chartered Bank, London | (555) |
| CNY | 95,804,476 | 19/10/2023 | USD | 13,467,033 | Barclays Bank, London | (257,166) |

Statement of Derivatives

as at 30 September 2023 (continued)

Forward Foreign Exchange Contracts (continued)

| Sub-fund | In exchange for | Settlement date | Currency | Contract to deliver | Counterparty | Unrealised gain / (loss) in sub-fund currency |
|---|-----------------|-----------------|----------|---------------------|--|---|
| Global Emerging Markets ESG Local Debt (continued) | | | | | | |
| CNY | 6,093,702 | 19/10/2023 | USD | 860,000 | Barclays Bank, London | (19,778) |
| CNY | 5,692,824 | 19/10/2023 | USD | 800,000 | Merrill Lynch International Bank | (15,053) |
| CNY | 7,121,765 | 19/10/2023 | USD | 990,000 | Citibank, New York | (8,025) |
| CNY | 1,428,140 | 19/10/2023 | USD | 200,000 | BNP Paribas | (3,083) |
| CNY | 1,436,284 | 19/10/2023 | USD | 200,000 | Citibank, New York | (1,960) |
| CNY | 711,820 | 19/10/2023 | USD | 100,000 | Barclays Bank, London | (1,852) |
| CNY | 714,184 | 19/10/2023 | USD | 100,000 | Citibank, New York | (1,526) |
| CNY | 714,490 | 19/10/2023 | USD | 100,000 | Morgan Stanley, London | (1,484) |
| CNY | 717,200 | 19/10/2023 | USD | 100,000 | Barclays Bank, London | (1,110) |
| CNY | 356,022 | 19/10/2023 | USD | 50,000 | Citibank, New York | (910) |
| CNY | 1,811,379 | 19/10/2023 | USD | 250,000 | Citibank, New York | (241) |
| USD | 50,000 | 19/10/2023 | CNY | 363,648 | UBS, London | (141) |
| USD | 50,000 | 19/10/2023 | CNY | 362,750 | Goldman Sachs International, London | (17) |
| TRY | 13,835,550 | 20/10/2023 | USD | 500,000 | Barclays Bank, London | (4,992) |
| MYR | 43,792,776 | 23/10/2023 | USD | 9,478,751 | Barclays Bank, London | (126,332) |
| MYR | 4,975,916 | 23/10/2023 | USD | 1,100,000 | Morgan Stanley, London | (37,340) |
| MYR | 2,118,951 | 23/10/2023 | USD | 470,000 | Goldman Sachs International, London | (17,475) |
| MYR | 6,801,690 | 23/10/2023 | USD | 1,470,000 | Barclays Bank, London | (17,426) |
| MYR | 1,580,635 | 23/10/2023 | USD | 350,000 | Barclays Bank, London | (12,438) |
| MYR | 1,584,972 | 23/10/2023 | USD | 350,000 | Morgan Stanley, London | (11,511) |
| MYR | 1,496,701 | 23/10/2023 | USD | 325,000 | Goldman Sachs International, London | (5,363) |
| MYR | 1,386,219 | 23/10/2023 | USD | 300,000 | Morgan Stanley, London | (3,958) |
| MYR | 1,387,020 | 23/10/2023 | USD | 300,000 | Barclays Bank, London | (3,787) |
| MYR | 452,158 | 23/10/2023 | USD | 100,000 | Morgan Stanley, London | (3,437) |
| MYR | 1,388,850 | 23/10/2023 | USD | 300,000 | Morgan Stanley, London | (3,396) |
| MYR | 1,157,825 | 23/10/2023 | USD | 250,000 | Barclays Bank, London | (2,734) |
| MYR | 456,485 | 23/10/2023 | USD | 100,000 | Morgan Stanley, London | (2,513) |
| MYR | 1,393,671 | 23/10/2023 | USD | 300,000 | Morgan Stanley, London | (2,367) |
| MYR | 225,374 | 23/10/2023 | USD | 50,000 | Morgan Stanley, London | (1,869) |
| MYR | 462,133 | 23/10/2023 | USD | 100,000 | Morgan Stanley, London | (1,307) |
| PLN | 5,530,305 | 24/10/2023 | USD | 1,350,000 | Morgan Stanley, London | (83,803) |
| PLN | 2,300,000 | 24/10/2023 | USD | 570,977 | Morgan Stanley, London | (44,378) |
| PLN | 2,320,000 | 24/10/2023 | USD | 571,106 | UBS, London | (39,927) |
| PLN | 7,740,000 | 24/10/2023 | USD | 1,807,977 | Barclays Bank, London | (35,856) |
| PLN | 2,247,519 | 24/10/2023 | USD | 550,000 | Barclays Bank, London | (35,417) |
| PLN | 1,190,000 | 24/10/2023 | USD | 298,615 | Citibank, New York | (26,157) |
| PLN | 1,212,397 | 24/10/2023 | USD | 300,000 | Morgan Stanley, London | (22,414) |
| PLN | 1,653,656 | 24/10/2023 | USD | 400,000 | Morgan Stanley, London | (21,385) |
| PLN | 806,131 | 24/10/2023 | USD | 200,000 | Morgan Stanley, London | (15,431) |
| PLN | 1,125,000 | 24/10/2023 | USD | 271,190 | UBS, London | (13,614) |
| PLN | 1,037,316 | 24/10/2023 | USD | 250,000 | Barclays Bank, London | (12,500) |
| PLN | 820,449 | 24/10/2023 | USD | 200,000 | Merrill Lynch International Bank, London | (12,153) |
| PLN | 403,140 | 24/10/2023 | USD | 100,000 | Barclays Bank, London | (7,699) |
| PLN | 408,157 | 24/10/2023 | USD | 100,000 | J.P. Morgan Chase Bank, New York | (6,550) |

Statement of Derivatives

as at 30 September 2023 (continued)

Forward Foreign Exchange Contracts (continued)

| Sub-fund | In exchange for | Settlement date | Currency | Contract to deliver | Counterparty | Unrealised gain / (loss) in sub-fund currency |
|---|-----------------|-----------------|----------|---------------------|-------------------------------------|---|
| Global Emerging Markets ESG Local Debt (continued) | | | | | | |
| USD | 30,000 | 24/10/2023 | PLN | 132,131 | Morgan Stanley, London | (252) |
| HUF | 4,293,127,926 | 26/10/2023 | USD | 12,251,378 | UBS, London | (597,053) |
| HUF | 178,750,000 | 26/10/2023 | USD | 505,345 | UBS, London | (20,102) |
| HUF | 377,000,000 | 26/10/2023 | USD | 1,042,937 | Standard Chartered Bank, London | (19,515) |
| HUF | 53,823,510 | 26/10/2023 | USD | 150,000 | BNP Paribas | (3,888) |
| HUF | 219,836,460 | 26/10/2023 | USD | 600,000 | BNP Paribas | (3,222) |
| HUF | 17,581,230 | 26/10/2023 | USD | 50,000 | BNP Paribas | (2,273) |
| USD | 30,000 | 26/10/2023 | HUF | 11,263,518 | Merrill Lynch International Bank | (576) |
| EUR | 11,508 | 31/10/2023 | USD | 12,269 | HSBC Bank PLC | (72) |
| USD | 170 | 31/10/2023 | EUR | 162 | HSBC Bank PLC | (1) |
| BRL | 29,409,634 | 03/11/2023 | USD | 5,938,341 | Morgan Stanley, London | (88,355) |
| BRL | 7,219,229 | 03/11/2023 | USD | 1,470,000 | Goldman Sachs International, London | (33,995) |
| BRL | 6,439,862 | 03/11/2023 | USD | 1,300,000 | Citibank, New York | (19,022) |
| BRL | 2,442,885 | 03/11/2023 | USD | 500,000 | BNP Paribas | (14,076) |
| BRL | 1,690,560 | 03/11/2023 | USD | 350,000 | Barclays Bank, London | (13,724) |
| BRL | 721,659 | 03/11/2023 | USD | 150,000 | Barclays Bank, London | (6,452) |
| BRL | 1,987,788 | 03/11/2023 | USD | 400,000 | Goldman Sachs International, London | (4,601) |
| BRL | 1,236,525 | 03/11/2023 | USD | 250,000 | Standard Chartered Bank, London | (4,038) |
| BRL | 738,068 | 03/11/2023 | USD | 150,000 | Citibank, New York | (3,188) |
| BRL | 240,031 | 03/11/2023 | USD | 50,000 | Barclays Bank, London | (2,255) |
| BRL | 2,004,376 | 03/11/2023 | USD | 400,000 | Standard Chartered Bank, London | (1,302) |
| BRL | 497,000 | 03/11/2023 | USD | 100,000 | Morgan Stanley, London | (1,140) |
| BRL | 748,557 | 03/11/2023 | USD | 150,000 | Citibank, New York | (1,102) |
| BRL | 249,702 | 03/11/2023 | USD | 50,000 | Goldman Sachs International, London | (331) |
| BRL | 124,775 | 03/11/2023 | USD | 25,000 | Merrill Lynch International Bank | (180) |
| USD | 270,000 | 03/11/2023 | BRL | 1,373,639 | Standard Chartered Bank, London | (3,236) |
| USD | 250,000 | 03/11/2023 | BRL | 1,261,183 | Citibank, New York | (867) |
| USD | 50,000 | 03/11/2023 | BRL | 252,626 | Citibank, New York | (251) |
| RON | 16,812,440 | 07/11/2023 | USD | 3,790,000 | J.P. Morgan Chase Bank, New York | (214,060) |
| RON | 3,172,363 | 07/11/2023 | USD | 700,000 | BNP Paribas | (25,250) |
| RON | 1,800,000 | 07/11/2023 | USD | 400,763 | BNP Paribas | (17,910) |
| RON | 2,266,068 | 07/11/2023 | USD | 495,000 | UBS, London | (13,016) |
| RON | 676,185 | 07/11/2023 | USD | 150,000 | BNP Paribas | (6,178) |
| RON | 452,584 | 07/11/2023 | USD | 100,000 | Barclays Bank, London | (3,737) |
| RON | 926,342 | 07/11/2023 | USD | 200,000 | BNP Paribas | (2,971) |
| RON | 222,489 | 07/11/2023 | USD | 50,000 | UBS, London | (2,677) |
| RON | 457,787 | 07/11/2023 | USD | 100,000 | UBS, London | (2,631) |
| RON | 114,013 | 07/11/2023 | USD | 25,000 | UBS, London | (750) |
| RON | 470,045 | 07/11/2023 | USD | 100,000 | UBS, London | (23) |
| USD | 30,000 | 07/11/2023 | RON | 142,030 | Barclays Bank, London | (209) |
| THB | 572,880,969 | 09/11/2023 | USD | 16,653,807 | Standard Chartered Bank, London | (871,366) |
| THB | 37,676,100 | 09/11/2023 | USD | 1,100,000 | Standard Chartered Bank, London | (62,052) |
| THB | 19,502,000 | 09/11/2023 | USD | 560,000 | Standard Chartered Bank, London | (22,735) |
| THB | 13,837,560 | 09/11/2023 | USD | 400,000 | Standard Chartered Bank, London | (18,786) |

Statement of Derivatives

as at 30 September 2023 (continued)

Forward Foreign Exchange Contracts (continued)

| Sub-fund | In exchange for | Settlement date | Currency | Contract to deliver | Counterparty | Unrealised gain / (loss) in sub-fund currency |
|---|-----------------|-----------------|----------|---------------------|--|---|
| Global Emerging Markets ESG Local Debt (continued) | | | | | | |
| THB | 6,867,260 | 09/11/2023 | USD | 200,000 | Standard Chartered Bank, London | (10,812) |
| THB | 7,006,460 | 09/11/2023 | USD | 200,000 | Standard Chartered Bank, London | (6,977) |
| THB | 3,414,700 | 09/11/2023 | USD | 100,000 | Standard Chartered Bank, London | (5,928) |
| THB | 1,736,705 | 09/11/2023 | USD | 50,000 | Standard Chartered Bank, London | (2,155) |
| USD | 100,000 | 09/11/2023 | THB | 3,652,790 | Standard Chartered Bank, London | (632) |
| CLP | 341,968,248 | 13/11/2023 | USD | 416,374 | Merrill Lynch International Bank, London | (34,711) |
| CLP | 229,005,846 | 13/11/2023 | USD | 270,000 | Goldman Sachs International, London | (14,412) |
| CLP | 216,470,000 | 13/11/2023 | USD | 250,000 | Morgan Stanley, London | (8,403) |
| CLP | 86,155,000 | 13/11/2023 | USD | 100,000 | Morgan Stanley, London | (3,844) |
| CLP | 41,858,619 | 13/11/2023 | USD | 50,000 | Goldman Sachs International, London | (3,283) |
| CLP | 43,133,500 | 13/11/2023 | USD | 50,000 | Morgan Stanley, London | (1,860) |
| CLP | 43,713,000 | 13/11/2023 | USD | 50,000 | Morgan Stanley, London | (1,213) |
| USD | 50,000 | 13/11/2023 | CLP | 45,498,000 | Merrill Lynch International Bank | (779) |
| USD | 100,000 | 13/11/2023 | CLP | 90,134,000 | Citibank, New York | (597) |
| RSD | 95,242,025 | 14/11/2023 | USD | 909,666 | Citibank, New York | (49,713) |
| RSD | 5,347,385 | 14/11/2023 | USD | 50,000 | BNP Paribas | (1,718) |
| TRY | 24,170,616 | 21/11/2023 | USD | 941,333 | UBS, London | (106,569) |
| TRY | 12,108,135 | 21/11/2023 | USD | 470,667 | Barclays Bank, London | (52,496) |
| TRY | 12,384,500 | 21/11/2023 | USD | 470,000 | Merrill Lynch International Bank, London | (42,285) |
| TRY | 2,568,403 | 21/11/2023 | USD | 100,000 | Standard Chartered Bank, London | (11,297) |
| TRY | 1,322,474 | 21/11/2023 | USD | 50,000 | BNP Paribas | (4,327) |
| TRY | 850,682 | 21/11/2023 | USD | 29,911 | Barclays Bank, London | (532) |
| USD | 50,000 | 21/11/2023 | TRY | 1,476,503 | UBS, London | (993) |
| USD | 50,000 | 21/11/2023 | TRY | 1,453,140 | Merrill Lynch International Bank | (186) |
| CZK | 99,021,971 | 22/11/2023 | USD | 4,557,449 | Morgan Stanley, London | (261,393) |
| CZK | 22,231,050 | 22/11/2023 | USD | 1,000,000 | UBS, London | (35,509) |
| CZK | 15,363,492 | 22/11/2023 | USD | 690,000 | Morgan Stanley, London | (23,457) |
| CZK | 9,125,000 | 22/11/2023 | USD | 412,713 | UBS, London | (16,826) |
| CZK | 6,563,793 | 22/11/2023 | USD | 300,000 | UBS, London | (15,231) |
| CZK | 4,421,936 | 22/11/2023 | USD | 200,000 | UBS, London | (8,155) |
| CZK | 4,483,276 | 22/11/2023 | USD | 200,000 | UBS, London | (5,494) |
| CZK | 2,225,222 | 22/11/2023 | USD | 100,000 | UBS, London | (3,458) |
| CZK | 1,103,426 | 22/11/2023 | USD | 50,000 | Barclays Bank, London | (2,128) |
| USD | 50,000 | 22/11/2023 | CZK | 1,159,733 | BNP Paribas | (315) |
| MXN | 47,358,234 | 05/12/2023 | USD | 2,709,994 | Merrill Lynch International Bank | (13,446) |
| MXN | 6,400,000 | 05/12/2023 | USD | 373,798 | Morgan Stanley, London | (9,386) |
| MXN | 4,256,094 | 05/12/2023 | USD | 250,000 | J.P. Morgan Chase Bank, New York | (7,661) |
| MXN | 17,200,000 | 05/12/2023 | USD | 986,158 | Citibank, New York | (6,800) |
| MXN | 7,849,163 | 05/12/2023 | USD | 450,000 | Morgan Stanley, London | (3,074) |
| MXN | 1,722,367 | 05/12/2023 | USD | 100,000 | UBS, London | (1,930) |
| MXN | 872,368 | 05/12/2023 | USD | 50,000 | J.P. Morgan Chase Bank, New York | (327) |
| MXN | 4,390,075 | 05/12/2023 | USD | 250,000 | Morgan Stanley, London | (32) |
| USD | 100,000 | 05/12/2023 | MXN | 1,782,641 | J.P. Morgan Chase Bank, New York | (1,502) |
| INR | 4,150,640 | 06/12/2023 | USD | 50,000 | UBS, London | (178) |
| USD | 3,300,000 | 06/12/2023 | INR | 275,220,000 | Merrill Lynch International Bank | (3,587) |
| EUR | 4,496,592 | 12/12/2023 | USD | 4,830,000 | Citibank, New York | (54,304) |

Statement of Derivatives

as at 30 September 2023 (continued)

Forward Foreign Exchange Contracts (continued)

| Sub-fund | In exchange for | Settlement date | Currency | Contract to deliver | Counterparty | Unrealised gain / (loss) in sub-fund currency |
|---|-----------------|-----------------|----------|---------------------|--|---|
| Global Emerging Markets ESG Local Debt (continued) | | | | | | |
| USD | 100,000 | 13/12/2023 | COP | 419,097,000 | Barclays Bank, London | (1,736) |
| USD | 100,000 | 13/12/2023 | COP | 416,846,180 | BNP Paribas | (1,190) |
| PEN | 499,831 | 14/12/2023 | USD | 133,113 | Barclays Bank, London | (1,816) |
| PEN | 185,943 | 14/12/2023 | USD | 50,000 | Morgan Stanley, London | (1,156) |
| USD | 50,000 | 14/12/2023 | PEN | 190,630 | Merrill Lynch International Bank | (76) |
| IDR | 6,970,004,035 | 15/12/2023 | USD | 454,854 | Citibank, New York | (5,034) |
| IDR | 3,824,075,000 | 15/12/2023 | USD | 250,000 | Morgan Stanley, London | (3,207) |
| USD | 100,000 | 15/12/2023 | IDR | 1,554,570,000 | BNP Paribas | (327) |
| USD | 70,000 | 19/12/2023 | ZAR | 1,349,447 | Morgan Stanley, London | (1,142) |
| EGP | 9,540,000 | 21/12/2023 | USD | 300,000 | Standard Chartered Bank, London | (5,919) |
| USD | 150,000 | 11/01/2024 | CNY | 1,084,980 | J.P. Morgan Chase Bank, New York | (955) |
| USD | 50,000 | 11/01/2024 | CNY | 361,645 | Barclays Bank, London | (316) |
| MYR | 24,952,079 | 19/01/2024 | USD | 5,379,922 | Morgan Stanley, London | (14,549) |
| USD | 80,000 | 19/01/2024 | MYR | 373,859 | Morgan Stanley, London | (390) |
| USD | | | | | | (4,105,180) |
| Global Emerging Markets Local Debt | | | | | | |
| ARS | 541,296,000 | 03/10/2023 | USD | 1,432,000 | J.P. Morgan Chase Bank, New York | 114,450 |
| ARS | 684,675,000 | 03/10/2023 | USD | 1,847,976 | BNP Paribas | 108,099 |
| USD | 3,580,000 | 03/10/2023 | ARS | 1,225,971,000 | Citibank, New York | 77,476 |
| USD | 40,822,016 | 05/10/2023 | TWD | 1,302,548,896 | BNP Paribas | 457,391 |
| USD | 1,000,000 | 05/10/2023 | TWD | 31,067,900 | Morgan Stanley, London | 37,238 |
| USD | 900,000 | 05/10/2023 | TWD | 27,871,380 | Merrill Lynch International Bank, London | 36,295 |
| USD | 700,000 | 05/10/2023 | TWD | 21,896,070 | Morgan Stanley, London | 21,464 |
| USD | 400,000 | 05/10/2023 | TWD | 12,314,600 | Merrill Lynch International Bank, London | 18,383 |
| USD | 150,000 | 05/10/2023 | TWD | 4,685,115 | Merrill Lynch International Bank | 4,813 |
| USD | 125,000 | 05/10/2023 | TWD | 3,962,275 | Merrill Lynch International Bank | 2,213 |
| USD | 3,800,000 | 18/10/2023 | ARS | 1,229,110,000 | J.P. Morgan Chase Bank, New York | 472,285 |
| USD | 113,584,896 | 19/10/2023 | CNY | 819,708,118 | Barclays Bank, London | 560,581 |
| USD | 5,000,000 | 19/10/2023 | CNY | 35,926,650 | BNP Paribas | 46,304 |
| USD | 3,300,000 | 19/10/2023 | CNY | 23,731,455 | BNP Paribas | 27,821 |
| USD | 1,000,000 | 19/10/2023 | CNY | 7,088,490 | Morgan Stanley, London | 22,613 |
| USD | 850,000 | 19/10/2023 | CNY | 6,049,870 | Citibank, New York | 15,822 |
| USD | 550,000 | 19/10/2023 | CNY | 3,894,653 | Citibank, New York | 12,991 |
| USD | 1,400,000 | 19/10/2023 | CNY | 10,101,378 | Merrill Lynch International Bank | 7,186 |
| USD | 400,000 | 19/10/2023 | CNY | 2,860,048 | Morgan Stanley, London | 5,646 |
| USD | 500,000 | 19/10/2023 | CNY | 3,590,709 | Citibank, New York | 4,900 |
| USD | 200,000 | 19/10/2023 | CNY | 1,419,150 | Citibank, New York | 4,322 |
| USD | 400,000 | 19/10/2023 | CNY | 2,887,080 | Barclays Bank, London | 1,919 |
| USD | 250,000 | 19/10/2023 | CNY | 1,808,525 | J.P. Morgan Chase Bank, New York | 634 |
| USD | 17,960,000 | 23/10/2023 | MYR | 80,864,900 | Barclays Bank, London | 690,430 |
| USD | 32,014,910 | 23/10/2023 | MYR | 149,413,583 | Morgan Stanley, London | 106,031 |

Statement of Derivatives

as at 30 September 2023 (continued)

Forward Foreign Exchange Contracts (continued)

| Sub-fund | In exchange for | Settlement date | Currency | Contract to deliver | Counterparty | Unrealised gain / (loss) in sub-fund currency |
|---|-----------------|-----------------|----------|---------------------|--|---|
| Global Emerging Markets Local Debt (continued) | | | | | | |
| USD | 4,700,000 | 23/10/2023 | MYR | 21,714,000 | Barclays Bank, London | 62,742 |
| USD | 1,000,000 | 23/10/2023 | MYR | 4,500,200 | Barclays Bank, London | 38,934 |
| USD | 1,000,000 | 23/10/2023 | MYR | 4,504,700 | Barclays Bank, London | 37,973 |
| USD | 600,000 | 23/10/2023 | MYR | 2,691,929 | Goldman Sachs International, London | 25,110 |
| USD | 3,000,000 | 23/10/2023 | MYR | 13,949,100 | Barclays Bank, London | 21,020 |
| USD | 400,000 | 23/10/2023 | MYR | 1,810,440 | Barclays Bank, London | 13,361 |
| USD | 400,000 | 23/10/2023 | MYR | 1,843,596 | Morgan Stanley, London | 6,280 |
| USD | 1,200,000 | 23/10/2023 | MYR | 5,605,611 | Goldman Sachs International, London | 2,861 |
| USD | 26,117,822 | 24/10/2023 | PLN | 107,625,459 | Merrill Lynch International Bank, London | 1,476,308 |
| USD | 5,220,000 | 24/10/2023 | PLN | 21,340,874 | Barclays Bank, London | 333,875 |
| USD | 3,300,000 | 24/10/2023 | PLN | 13,607,982 | Barclays Bank, London | 184,368 |
| USD | 2,100,000 | 24/10/2023 | PLN | 8,746,968 | Barclays Bank, London | 97,328 |
| USD | 1,500,000 | 24/10/2023 | PLN | 6,153,366 | Merrill Lynch International Bank, London | 91,149 |
| USD | 1,000,000 | 24/10/2023 | PLN | 4,010,523 | BNP Paribas | 81,766 |
| USD | 900,000 | 24/10/2023 | PLN | 3,593,162 | Morgan Stanley, London | 77,323 |
| USD | 800,000 | 24/10/2023 | PLN | 3,178,371 | Barclays Bank, London | 72,292 |
| USD | 500,000 | 24/10/2023 | PLN | 1,990,498 | Morgan Stanley, London | 44,263 |
| USD | 300,000 | 24/10/2023 | PLN | 1,218,980 | Morgan Stanley, London | 20,907 |
| USD | 200,000 | 24/10/2023 | PLN | 803,506 | Morgan Stanley, London | 16,032 |
| USD | 300,000 | 24/10/2023 | PLN | 1,305,104 | J.P. Morgan Chase Bank, New York | 1,188 |
| USD | 16,010,000 | 26/10/2023 | HUF | 5,849,573,700 | BNP Paribas | 130,474 |
| USD | 350,000 | 26/10/2023 | HUF | 126,554,085 | J.P. Morgan Chase Bank, New York | 6,450 |
| USD | 783,624 | 31/10/2023 | EUR | 738,566 | HSBC Bank PLC | 763 |
| USD | 1,792 | 31/10/2023 | EUR | 1,689 | HSBC Bank PLC | 2 |
| USD | 738 | 31/10/2023 | EUR | 696 | HSBC Bank PLC | 1 |
| USD | 4,370,000 | 03/11/2023 | BRL | 21,481,347 | Standard Chartered Bank, London | 97,060 |
| USD | 5,000,000 | 03/11/2023 | BRL | 24,796,000 | Morgan Stanley, London | 67,730 |
| USD | 1,330,000 | 03/11/2023 | BRL | 6,424,126 | Barclays Bank, London | 52,152 |
| USD | 800,000 | 03/11/2023 | BRL | 3,926,542 | UBS, London | 18,956 |
| USD | 600,000 | 03/11/2023 | BRL | 2,930,880 | Morgan Stanley, London | 17,007 |
| USD | 1,400,000 | 03/11/2023 | BRL | 6,958,000 | Morgan Stanley, London | 15,957 |
| USD | 2,400,000 | 03/11/2023 | BRL | 11,999,472 | Citibank, New York | 13,138 |
| USD | 400,000 | 03/11/2023 | BRL | 1,952,640 | Morgan Stanley, London | 11,593 |
| USD | 200,000 | 03/11/2023 | BRL | 959,902 | Goldman Sachs International, London | 9,062 |
| USD | 350,000 | 03/11/2023 | BRL | 1,715,940 | UBS, London | 8,676 |
| USD | 300,000 | 03/11/2023 | BRL | 1,492,998 | Goldman Sachs International, London | 3,022 |
| USD | 300,000 | 03/11/2023 | BRL | 1,497,302 | Merrill Lynch International Bank | 2,166 |
| USD | 3,073,596 | 07/11/2023 | RON | 13,994,427 | Merrill Lynch International Bank, London | 97,037 |
| USD | 300,000 | 07/11/2023 | RON | 1,322,091 | Barclays Bank, London | 18,796 |
| USD | 300,000 | 07/11/2023 | RON | 1,370,759 | Citibank, New York | 8,445 |

Statement of Derivatives

as at 30 September 2023 (continued)

Forward Foreign Exchange Contracts (continued)

| Sub-fund | In exchange for | Settlement date | Currency | Contract to deliver | Counterparty | Unrealised gain / (loss) in sub-fund currency |
|---|-----------------|-----------------|----------|---------------------|--|---|
| Global Emerging Markets Local Debt (continued) | | | | | | |
| USD | 100,000 | 07/11/2023 | RON | 440,580 | Goldman Sachs International, London | 6,290 |
| USD | 300,000 | 07/11/2023 | RON | 1,398,359 | J.P. Morgan Chase Bank, New York | 2,575 |
| USD | 200,000 | 08/11/2023 | ILS | 719,781 | UBS, London | 10,611 |
| USD | 100,000 | 08/11/2023 | ILS | 357,424 | Citibank, New York | 5,955 |
| USD | 150,000 | 08/11/2023 | ILS | 570,030 | Merrill Lynch International Bank | 13 |
| USD | 1,560,000 | 09/11/2023 | THB | 52,759,200 | Standard Chartered Bank, London | 106,524 |
| USD | 800,000 | 09/11/2023 | THB | 26,902,000 | Standard Chartered Bank, London | 58,870 |
| USD | 1,500,000 | 09/11/2023 | THB | 53,452,500 | Standard Chartered Bank, London | 27,424 |
| USD | 500,000 | 09/11/2023 | THB | 17,165,000 | Standard Chartered Bank, London | 27,117 |
| USD | 400,000 | 09/11/2023 | THB | 13,905,200 | Standard Chartered Bank, London | 16,922 |
| USD | 400,000 | 09/11/2023 | THB | 14,035,040 | Standard Chartered Bank, London | 13,345 |
| USD | 200,000 | 09/11/2023 | THB | 6,789,600 | Standard Chartered Bank, London | 12,952 |
| USD | 400,000 | 09/11/2023 | THB | 14,408,440 | Standard Chartered Bank, London | 3,058 |
| USD | 5,060,000 | 13/11/2023 | CLP | 4,143,128,000 | Citibank, New York | 435,948 |
| USD | 150,000 | 13/11/2023 | CLP | 122,986,500 | Morgan Stanley, London | 12,738 |
| USD | 200,000 | 13/11/2023 | CLP | 172,614,000 | Morgan Stanley, London | 7,349 |
| USD | 400,000 | 13/11/2023 | CLP | 356,844,000 | Standard Chartered Bank, London | 1,734 |
| USD | 9,010,000 | 21/11/2023 | TRY | 236,512,500 | J.P. Morgan Chase Bank, New York | 841,730 |
| USD | 1,599,534 | 21/11/2023 | TRY | 45,195,000 | Barclays Bank, London | 38,666 |
| USD | 1,667,023 | 21/11/2023 | TRY | 47,575,000 | Barclays Bank, London | 23,958 |
| USD | 700,000 | 21/11/2023 | TRY | 19,760,911 | Morgan Stanley, London | 17,530 |
| USD | 400,000 | 21/11/2023 | TRY | 11,169,005 | Merrill Lynch International Bank, London | 14,264 |
| USD | 8,810,000 | 21/11/2023 | TRY | 254,873,300 | UBS, London | 7,616 |
| USD | 400,000 | 21/11/2023 | TRY | 11,400,884 | Merrill Lynch International Bank, London | 6,256 |
| USD | 400,000 | 21/11/2023 | TRY | 11,443,214 | Morgan Stanley, London | 4,794 |
| USD | 75,000 | 21/11/2023 | TRY | 2,068,713 | Barclays Bank, London | 3,554 |
| USD | 170,000 | 21/11/2023 | TRY | 4,857,621 | Merrill Lynch International Bank, London | 2,236 |
| USD | 200,000 | 21/11/2023 | TRY | 5,766,401 | UBS, London | 850 |
| USD | 11,390,000 | 22/11/2023 | CZK | 252,744,100 | J.P. Morgan Chase Bank, New York | 424,728 |
| USD | 1,341,121 | 22/11/2023 | CZK | 29,200,000 | BNP Paribas | 74,283 |
| USD | 200,000 | 22/11/2023 | CZK | 4,476,910 | Morgan Stanley, London | 5,770 |
| USD | 500,000 | 22/11/2023 | CZK | 11,515,770 | UBS, London | 390 |
| USD | 2,474,000 | 27/11/2023 | ARS | 888,759,760 | J.P. Morgan Chase Bank, New York | 636,400 |
| MXN | 329,975,000 | 05/12/2023 | USD | 18,451,416 | Citibank, New York | 337,153 |
| MXN | 328,000,000 | 05/12/2023 | USD | 18,363,131 | Citibank, New York | 312,983 |
| MXN | 9,350,000 | 05/12/2023 | USD | 524,874 | Morgan Stanley, London | 7,510 |
| USD | 34,693,614 | 05/12/2023 | MXN | 604,676,832 | Barclays Bank, London | 263,695 |
| USD | 4,207,384 | 05/12/2023 | MXN | 73,000,000 | Morgan Stanley, London | 50,810 |
| USD | 400,000 | 05/12/2023 | MXN | 6,845,551 | Morgan Stanley, London | 10,219 |
| USD | 600,000 | 05/12/2023 | MXN | 10,386,037 | J.P. Morgan Chase Bank, New York | 8,626 |
| INR | 5,050,029,717 | 06/12/2023 | USD | 60,415,003 | Citibank, New York | 202,725 |
| USD | 700,000 | 07/12/2023 | KRW | 926,044,000 | Merrill Lynch International Bank | 9,653 |
| USD | 300,000 | 07/12/2023 | KRW | 400,425,000 | Merrill Lynch International Bank | 1,491 |
| USD | 11,542,432 | 12/12/2023 | EUR | 10,594,189 | UBS, London | 290,662 |
| USD | 5,550,000 | 12/12/2023 | EUR | 5,151,060 | Barclays Bank, London | 79,214 |
| COP | 25,400,288,380 | 13/12/2023 | USD | 6,048,149 | Goldman Sachs International, London | 117,795 |
| COP | 4,915,448,000 | 13/12/2023 | USD | 1,175,000 | Goldman Sachs International, London | 18,229 |
| USD | 500,000 | 13/12/2023 | COP | 2,009,045,000 | Barclays Bank, London | 12,302 |

Statement of Derivatives

as at 30 September 2023 (continued)

Forward Foreign Exchange Contracts (continued)

| Sub-fund | In exchange for | Settlement date | Currency | Contract to deliver | Counterparty | Unrealised gain / (loss) in sub-fund currency |
|---|-----------------|-----------------|----------|---------------------|-------------------------------------|---|
| Global Emerging Markets Local Debt (continued) | | | | | | |
| PEN | 2,371,190 | 14/12/2023 | USD | 620,000 | Barclays Bank, London | 2,875 |
| USD | 500,000 | 14/12/2023 | PEN | 1,859,855 | Morgan Stanley, London | 11,445 |
| USD | 150,000 | 14/12/2023 | PEN | 558,318 | Goldman Sachs International, London | 3,339 |
| USD | 150,000 | 14/12/2023 | PEN | 561,576 | Barclays Bank, London | 2,483 |
| USD | 6,812,000 | 15/12/2023 | IDR | 104,891,176,000 | Merrill Lynch International Bank | 42,687 |
| USD | 1,000,000 | 15/12/2023 | IDR | 15,401,000,000 | Merrill Lynch International Bank | 6,073 |
| USD | 300,000 | 15/12/2023 | IDR | 4,626,870,000 | Morgan Stanley, London | 1,398 |
| USD | 500,000 | 18/12/2023 | SGD | 678,555 | Standard Chartered Bank, London | 1,135 |
| USD | 3,154,544 | 19/12/2023 | ZAR | 59,546,431 | Morgan Stanley, London | 15,292 |
| USD | 300,000 | 19/12/2023 | ZAR | 5,688,180 | Morgan Stanley, London | 123 |
| ZAR | 4,100,000 | 19/12/2023 | USD | 216,094 | Morgan Stanley, London | 55 |
| USD | 200,000 | 20/12/2023 | TWD | 6,338,460 | Morgan Stanley, London | 1,985 |
| EGP | 151,538,500 | 21/12/2023 | USD | 3,980,000 | Standard Chartered Bank, London | 691,347 |
| EGP | 111,526,300 | 21/12/2023 | USD | 2,867,000 | Morgan Stanley, London | 570,925 |
| EGP | 35,952,000 | 21/12/2023 | USD | 1,070,000 | Morgan Stanley, London | 38,261 |
| USD | 350,000 | 21/12/2023 | EGP | 11,309,725 | Citibank, New York | 1,365 |
| USD | 100,000 | 21/12/2023 | EGP | 3,215,000 | Standard Chartered Bank, London | 894 |
| CNY | 819,708,118 | 11/01/2024 | USD | 113,349,298 | Barclays Bank, London | 697,799 |
| USD | 28,891,746 | 02/04/2024 | BRL | 143,800,000 | BNP Paribas | 760,725 |
| USD | 25,897,189 | 02/04/2024 | BRL | 129,170,000 | Citibank, New York | 628,177 |
| USD | 1,561,083 | 02/04/2024 | BRL | 7,800,000 | Barclays Bank, London | 35,200 |
| USD | 3,281,956 | 02/04/2024 | BRL | 16,630,000 | Morgan Stanley, London | 28,695 |
| USD | 540,944 | 02/04/2024 | BRL | 2,700,000 | Citibank, New York | 12,754 |
| | | | | | USD | 14,271,423 |
| BRL | 143,800,000 | 03/10/2023 | USD | 29,499,251 | BNP Paribas | (769,131) |
| BRL | 129,170,000 | 03/10/2023 | USD | 26,442,170 | Citibank, New York | (635,009) |
| USD | 24,059,285 | 03/10/2023 | BRL | 124,182,000 | Citibank, New York | (751,312) |
| USD | 23,405,147 | 03/10/2023 | BRL | 119,724,350 | Barclays Bank, London | (514,846) |
| USD | 5,764,047 | 03/10/2023 | BRL | 29,063,650 | Standard Chartered Bank, London | (42,644) |
| TWD | 580,552,976 | 05/10/2023 | USD | 19,164,528 | Morgan Stanley, London | (1,173,800) |
| TWD | 353,716,450 | 05/10/2023 | USD | 11,390,000 | Citibank, New York | (428,698) |
| TWD | 351,224,250 | 05/10/2023 | USD | 11,050,000 | Merrill Lynch International Bank | (165,928) |
| TWD | 118,852,560 | 05/10/2023 | USD | 3,830,000 | BNP Paribas | (146,884) |
| ARS | 620,500,000 | 18/10/2023 | USD | 1,700,000 | BNP Paribas | (20,047) |
| CNY | 878,997,206 | 19/10/2023 | USD | 123,558,786 | Barclays Bank, London | (2,359,477) |
| CNY | 40,068,920 | 19/10/2023 | USD | 5,570,000 | Citibank, New York | (45,153) |
| TRY | 66,133,929 | 20/10/2023 | USD | 2,390,000 | Barclays Bank, London | (23,863) |
| MYR | 252,649,620 | 23/10/2023 | USD | 54,684,881 | Barclays Bank, London | (728,835) |
| MYR | 18,924,430 | 23/10/2023 | USD | 4,090,000 | Barclays Bank, London | (48,484) |
| MYR | 2,840,296 | 23/10/2023 | USD | 630,000 | Goldman Sachs International, London | (23,424) |
| MYR | 7,402,480 | 23/10/2023 | USD | 1,600,000 | Morgan Stanley, London | (19,121) |
| MYR | 5,081,233 | 23/10/2023 | USD | 1,100,000 | Goldman Sachs International, London | (14,848) |
| PLN | 7,100,000 | 24/10/2023 | USD | 1,762,581 | Morgan Stanley, London | (136,992) |
| PLN | 25,675,000 | 24/10/2023 | USD | 5,997,390 | Barclays Bank, London | (118,940) |
| PLN | 4,850,000 | 24/10/2023 | USD | 1,217,045 | Citibank, New York | (106,608) |
| PLN | 5,400,000 | 24/10/2023 | USD | 1,305,473 | UBS, London | (69,110) |

Statement of Derivatives

as at 30 September 2023 (continued)

Forward Foreign Exchange Contracts (continued)

| Sub-fund | In exchange for | Settlement date | Currency | Contract to deliver | Counterparty | Unrealised gain / (loss) in sub-fund currency |
|---|-----------------|-----------------|----------|---------------------|--|---|
| Global Emerging Markets Local Debt (continued) | | | | | | |
| HUF | 11,972,118,341 | 26/10/2023 | USD | 34,165,054 | UBS, London | (1,664,983) |
| HUF | 340,000,000 | 26/10/2023 | USD | 946,447 | UBS, London | (23,467) |
| USD | 250,000 | 26/10/2023 | HUF | 92,625,250 | Barclays Bank, London | (1,445) |
| EUR | 138,346,517 | 31/10/2023 | USD | 147,505,056 | HSBC Bank PLC | (861,414) |
| EUR | 308,578 | 31/10/2023 | USD | 329,006 | HSBC Bank PLC | (1,921) |
| EUR | 129,990 | 31/10/2023 | USD | 138,595 | HSBC Bank PLC | (809) |
| GBP | 5,335 | 31/10/2023 | USD | 6,538 | HSBC Bank PLC | (26) |
| USD | 1,507,349 | 31/10/2023 | EUR | 1,431,626 | HSBC Bank PLC | (10,137) |
| USD | 3,382 | 31/10/2023 | EUR | 3,212 | HSBC Bank PLC | (23) |
| USD | 1,417 | 31/10/2023 | EUR | 1,346 | HSBC Bank PLC | (10) |
| USD | 34 | 31/10/2023 | GBP | 28 | HSBC Bank PLC | - |
| USD | 67 | 31/10/2023 | GBP | 55 | HSBC Bank PLC | - |
| BRL | 27,550,934 | 03/11/2023 | USD | 5,610,000 | Goldman Sachs International, London | (129,735) |
| BRL | 22,687,286 | 03/11/2023 | USD | 4,580,977 | Morgan Stanley, London | (68,159) |
| BRL | 5,472,314 | 03/11/2023 | USD | 1,117,335 | BNP Paribas | (28,815) |
| BRL | 16,630,000 | 03/11/2023 | USD | 3,336,677 | Morgan Stanley, London | (28,739) |
| BRL | 30,608,340 | 03/11/2023 | USD | 6,090,000 | J.P. Morgan Chase Bank, New York | (1,575) |
| USD | 1,615,000 | 03/11/2023 | BRL | 8,216,393 | Standard Chartered Bank, London | (19,355) |
| RON | 52,256,080 | 07/11/2023 | USD | 11,780,000 | J.P. Morgan Chase Bank, New York | (665,338) |
| RON | 5,200,000 | 07/11/2023 | USD | 1,157,761 | BNP Paribas | (51,741) |
| RON | 7,347,554 | 07/11/2023 | USD | 1,605,000 | UBS, London | (42,204) |
| ILS | 31,053,034 | 08/11/2023 | USD | 8,404,997 | BNP Paribas | (234,305) |
| THB | 2,154,125,917 | 09/11/2023 | USD | 62,621,032 | Standard Chartered Bank, London | (3,276,480) |
| THB | 31,342,500 | 09/11/2023 | USD | 900,000 | Standard Chartered Bank, London | (36,538) |
| CLP | 8,932,733,862 | 13/11/2023 | USD | 10,876,335 | Merrill Lynch International Bank, London | (906,712) |
| RSD | 180,859,320 | 14/11/2023 | USD | 1,727,405 | Citibank, New York | (94,402) |
| PHP | 592,075,811 | 15/11/2023 | USD | 10,860,588 | Merrill Lynch International Bank, London | (407,927) |
| USD | 200,000 | 15/11/2023 | PHP | 11,364,800 | Barclays Bank, London | (637) |
| TRY | 441,473,220 | 21/11/2023 | USD | 17,193,333 | UBS, London | (1,946,477) |
| TRY | 221,153,548 | 21/11/2023 | USD | 8,596,667 | Barclays Bank, London | (958,839) |
| TRY | 226,530,950 | 21/11/2023 | USD | 8,597,000 | Merrill Lynch International Bank, London | (773,456) |
| TRY | 536,989,695 | 21/11/2023 | USD | 18,881,428 | Barclays Bank, London | (335,784) |
| USD | 300,000 | 21/11/2023 | TRY | 8,889,876 | Morgan Stanley, London | (7,024) |
| USD | 890,000 | 21/11/2023 | TRY | 25,797,527 | Barclays Bank, London | (951) |
| USD | 300,000 | 21/11/2023 | TRY | 8,694,830 | Merrill Lynch International Bank | (287) |
| CZK | 630,447,490 | 22/11/2023 | USD | 29,016,108 | Morgan Stanley, London | (1,664,222) |
| CZK | 112,082,592 | 22/11/2023 | USD | 5,150,000 | UBS, London | (287,311) |
| USD | 300,000 | 22/11/2023 | CZK | 6,929,094 | Standard Chartered Bank, London | (618) |
| MXN | 171,220,859 | 05/12/2023 | USD | 9,797,822 | Merrill Lynch International Bank | (48,614) |
| USD | 1,200,000 | 05/12/2023 | MXN | 21,364,340 | J.P. Morgan Chase Bank, New York | (16,472) |
| USD | 1,300,000 | 06/12/2023 | INR | 108,471,610 | Merrill Lynch International Bank | (2,032) |

Statement of Derivatives

as at 30 September 2023 (continued)

Forward Foreign Exchange Contracts (continued)

| Sub-fund | In exchange for | Settlement date | Currency | Contract to deliver | Counterparty | Unrealised gain / (loss) in sub-fund currency |
|---|-----------------|-----------------|----------|---------------------|-------------------------------------|---|
| Global Emerging Markets Local Debt (continued) | | | | | | |
| USD | 600,000 | 06/12/2023 | INR | 50,049,900 | Merrill Lynch International Bank | (771) |
| KRW | 75,825,176,902 | 07/12/2023 | USD | 56,938,633 | Citibank, New York | (412,499) |
| EUR | 15,537,913 | 12/12/2023 | USD | 16,690,000 | Citibank, New York | (187,647) |
| USD | 200,000 | 13/12/2023 | COP | 838,194,000 | Barclays Bank, London | (3,472) |
| USD | 250,000 | 13/12/2023 | COP | 1,034,925,000 | Goldman Sachs International, London | (1,229) |
| PEN | 13,897,602 | 14/12/2023 | USD | 3,701,164 | Barclays Bank, London | (50,482) |
| PEN | 8,793,935 | 14/12/2023 | USD | 2,350,000 | Merrill Lynch International Bank | (39,971) |
| IDR | 531,379,647,159 | 15/12/2023 | USD | 34,677,207 | Citibank, New York | (383,808) |
| SGD | 59,115,352 | 18/12/2023 | USD | 44,010,277 | Barclays Bank, London | (549,412) |
| USD | 600,000 | 19/12/2023 | ZAR | 11,519,748 | Barclays Bank, London | (7,314) |
| TWD | 1,302,548,896 | 20/12/2023 | USD | 41,057,491 | BNP Paribas | (365,554) |
| USD | 600,000 | 21/12/2023 | EGP | 21,227,700 | Citibank, New York | (54,368) |
| USD | 500,000 | 21/12/2023 | EGP | 17,625,800 | Barclays Bank, London | (43,335) |
| EGP | 48,654,000 | 21/12/2023 | USD | 1,530,000 | Standard Chartered Bank, London | (30,185) |
| USD | 200,000 | 21/12/2023 | EGP | 7,031,304 | Standard Chartered Bank, London | (16,748) |
| USD | 200,000 | 21/12/2023 | EGP | 6,938,261 | Standard Chartered Bank, London | (13,880) |
| USD | 2,280,000 | 11/01/2024 | CNY | 16,491,696 | J.P. Morgan Chase Bank, New York | (14,512) |
| USD | 250,000 | 11/01/2024 | CNY | 1,806,250 | Merrill Lynch International Bank | (1,306) |
| MYR | 149,413,583 | 19/01/2024 | USD | 32,215,089 | Morgan Stanley, London | (87,122) |
| USD | 500,000 | 19/01/2024 | MYR | 2,328,330 | Morgan Stanley, London | (654) |
| USD | | | | | | (25,206,407) |
| Global ESG Corporate Bond | | | | | | |
| EUR | 1,000,000 | 25/10/2023 | USD | 1,057,889 | UBS | 1,822 |
| USD | 40,951,950 | 25/10/2023 | EUR | 37,600,000 | Barclays Bank, London | 1,106,813 |
| USD | 1,635,010 | 25/10/2023 | EUR | 1,500,000 | Crédit Agricole | 45,443 |
| GBP | 299,273 | 31/10/2023 | USD | 365,100 | HSBC Bank PLC | 242 |
| USD | 383,154 | 31/10/2023 | GBP | 313,126 | HSBC Bank PLC | 901 |
| USD | 298,543 | 31/10/2023 | GBP | 244,000 | HSBC, Sheffield | 677 |
| USD | 105,473 | 31/10/2023 | GBP | 85,985 | HSBC Bank PLC | 506 |
| USD | 25,579 | 31/10/2023 | EUR | 24,084 | HSBC Bank PLC | 50 |
| USD | 32,272,701 | 15/11/2023 | EUR | 30,000,000 | Barclays Bank, London | 453,197 |
| USD | 1,615,660 | 15/11/2023 | EUR | 1,500,000 | Crédit Agricole | 24,685 |
| USD | | | | | | 1,634,336 |
| EUR | 3,439,144 | 31/10/2023 | USD | 3,666,816 | HSBC Bank PLC | (21,414) |
| GBP | 45,808,891 | 31/10/2023 | USD | 56,144,018 | HSBC Bank PLC | (222,250) |
| USD | 16,081,202 | 31/10/2023 | GBP | 13,234,000 | HSBC, Sheffield | (74,366) |
| USD | 766,006 | 31/10/2023 | GBP | 629,402 | HSBC Bank PLC | (2,344) |
| USD | 121,841 | 31/10/2023 | GBP | 100,096 | HSBC Bank PLC | (353) |
| USD | 50,278 | 31/10/2023 | EUR | 47,752 | HSBC Bank PLC | (338) |
| USD | 249,237 | 31/10/2023 | GBP | 204,291 | HSBC Bank PLC | (154) |
| USD | 18,634 | 31/10/2023 | GBP | 15,354 | HSBC Bank PLC | (109) |
| USD | | | | | | (321,328) |

Statement of Derivatives

as at 30 September 2023 (continued)

Forward Foreign Exchange Contracts (continued)

| Sub-fund | In exchange for | Settlement date | Currency | Contract to deliver | Counterparty | Unrealised gain / (loss) in sub-fund currency |
|-------------------------------|-----------------|-----------------|----------|---------------------|-------------------------------------|---|
| Global Government Bond | | | | | | |
| USD | 104,698,069 | 05/10/2023 | AUD | 160,200,000 | NatWest National Westminster Bank | 1,297,319 |
| USD | 127,361,747 | 05/10/2023 | CAD | 171,400,000 | NatWest National Westminster Bank | 583,090 |
| AUD | 3,967,570 | 31/10/2023 | USD | 2,557,539 | HSBC Bank PLC | 5,799 |
| SGD | 24,178,999 | 31/10/2023 | USD | 17,735,511 | HSBC Bank PLC | 1,171 |
| USD | 21,672,358 | 31/10/2023 | GBP | 16,700,000 | HSBC, Sheffield | 1,285,628 |
| USD | 2,907,690 | 31/10/2023 | GBP | 2,376,262 | HSBC Bank PLC | 6,838 |
| USD | 756,379 | 31/10/2023 | GBP | 616,623 | HSBC Bank PLC | 3,629 |
| USD | 1,021,065 | 31/10/2023 | EUR | 961,399 | HSBC Bank PLC | 2,008 |
| USD | 689,958 | 31/10/2023 | JPY | 102,331,468 | HSBC Bank PLC | 1,132 |
| USD | 143,592 | 31/10/2023 | EUR | 134,524 | HSBC Bank PLC | 1,000 |
| USD | 221,259 | 31/10/2023 | JPY | 32,757,803 | HSBC Bank PLC | 756 |
| USD | 763,277 | 31/10/2023 | JPY | 113,285,592 | HSBC Bank PLC | 715 |
| USD | 43,029 | 31/10/2023 | CHF | 39,034 | HSBC Bank PLC | 233 |
| USD | 100,497 | 31/10/2023 | SGD | 136,772 | HSBC Bank PLC | 167 |
| USD | 14,697 | 31/10/2023 | AUD | 22,658 | HSBC Bank PLC | 59 |
| USD | 34,435 | 31/10/2023 | JPY | 5,107,305 | HSBC Bank PLC | 56 |
| USD | 56,573 | 31/10/2023 | JPY | 8,396,572 | HSBC Bank PLC | 53 |
| USD | 21,604 | 31/10/2023 | JPY | 3,204,194 | HSBC Bank PLC | 35 |
| USD | 28,151 | 31/10/2023 | JPY | 4,178,175 | HSBC Bank PLC | 26 |
| USD | 806 | 31/10/2023 | EUR | 759 | HSBC Bank PLC | 2 |
| USD | 423 | 31/10/2023 | EUR | 398 | HSBC Bank PLC | 1 |
| USD | 82 | 31/10/2023 | GBP | 67 | HSBC Bank PLC | - |
| USD | 621,647,740 | 06/11/2023 | EUR | 574,000,000 | Crédit Agricole, London | 13,069,376 |
| USD | 412,518,025 | 07/11/2023 | JPY | 60,075,000,000 | UBS, London | 7,680,587 |
| USD | 144,914,050 | 07/11/2023 | GBP | 115,500,000 | State Street Bank and Trust Company | 3,910,773 |
| USD | 18,031,936 | 22/11/2023 | PLN | 75,000,000 | Goldman Sachs International, London | 872,704 |
| USD | 9,479,670 | 22/11/2023 | DKK | 65,000,000 | NatWest National Westminster Bank | 226,520 |
| USD | 16,120,499 | 24/11/2023 | MXN | 276,000,000 | J.P. Morgan Chase Bank, New York | 376,238 |
| USD | | | | | | 29,325,915 |
| CHF | 6,605,232 | 31/10/2023 | USD | 7,317,657 | HSBC Bank PLC | (75,831) |
| EUR | 26,000,000 | 31/10/2023 | USD | 29,116,542 | HSBC, Sheffield | (1,557,232) |
| EUR | 168,447,939 | 31/10/2023 | USD | 179,599,193 | HSBC Bank PLC | (1,048,841) |
| EUR | 111,669 | 31/10/2023 | USD | 119,062 | HSBC Bank PLC | (695) |
| EUR | 58,600 | 31/10/2023 | USD | 62,479 | HSBC Bank PLC | (365) |
| GBP | 432,422,553 | 31/10/2023 | USD | 529,983,135 | HSBC Bank PLC | (2,097,984) |
| GBP | 10,084 | 31/10/2023 | USD | 12,359 | HSBC Bank PLC | (49) |
| IDR | 217,800,000,000 | 31/10/2023 | USD | 14,478,120 | UBS, London | (410,996) |
| INR | 2,370,000,000 | 31/10/2023 | USD | 28,847,558 | Goldman Sachs International, London | (345,647) |
| JPY | 4,000,000,000 | 31/10/2023 | USD | 28,963,552 | Crédit Agricole, London | (2,038,269) |
| JPY | 18,027,523,085 | 31/10/2023 | USD | 122,240,883 | HSBC Bank PLC | (891,845) |
| JPY | 896,162,655 | 31/10/2023 | USD | 6,076,692 | HSBC Bank PLC | (44,334) |
| JPY | 554,472,106 | 31/10/2023 | USD | 3,759,760 | HSBC Bank PLC | (27,430) |

Statement of Derivatives

as at 30 September 2023 (continued)

Forward Foreign Exchange Contracts (continued)

| Sub-fund | In exchange for | Settlement date | Currency | Contract to deliver | Counterparty | Unrealised gain / (loss) in sub-fund currency |
|---|-----------------|-----------------|----------|---------------------|-------------------------------------|---|
| Global Government Bond (continued) | | | | | | |
| JPY | 9,480,454 | 31/10/2023 | USD | 64,012 | HSBC Bank PLC | (196) |
| USD | 2,741,532 | 31/10/2023 | GBP | 2,256,390 | HSBC Bank PLC | (12,984) |
| USD | 3,587,741 | 31/10/2023 | GBP | 2,947,929 | HSBC Bank PLC | (10,979) |
| USD | 1,233,508 | 31/10/2023 | EUR | 1,171,541 | HSBC Bank PLC | (8,295) |
| USD | 6,085,604 | 31/10/2023 | GBP | 4,988,384 | HSBC Bank PLC | (4,027) |
| USD | 969,701 | 31/10/2023 | EUR | 917,264 | HSBC Bank PLC | (2,574) |
| USD | 344,459 | 31/10/2023 | EUR | 327,283 | HSBC Bank PLC | (2,452) |
| USD | 323,694 | 31/10/2023 | GBP | 266,707 | HSBC Bank PLC | (1,892) |
| USD | 848,243 | 31/10/2023 | JPY | 126,150,673 | HSBC Bank PLC | (917) |
| USD | 268,548 | 31/10/2023 | GBP | 220,621 | HSBC Bank PLC | (777) |
| USD | 998,822 | 31/10/2023 | GBP | 818,700 | HSBC Bank PLC | (616) |
| USD | 119,612 | 31/10/2023 | SGD | 163,852 | HSBC Bank PLC | (583) |
| USD | 98,568 | 31/10/2023 | SGD | 134,872 | HSBC Bank PLC | (368) |
| USD | 107,989 | 31/10/2023 | EUR | 102,107 | HSBC Bank PLC | (243) |
| USD | 50,974 | 31/10/2023 | CHF | 46,695 | HSBC Bank PLC | (221) |
| USD | 17,538 | 31/10/2023 | AUD | 27,472 | HSBC Bank PLC | (211) |
| USD | 13,508 | 31/10/2023 | AUD | 21,149 | HSBC Bank PLC | (156) |
| USD | 41,477 | 31/10/2023 | CHF | 37,901 | HSBC Bank PLC | (77) |
| USD | 65,374 | 31/10/2023 | SGD | 89,219 | HSBC Bank PLC | (73) |
| USD | 99,989 | 31/10/2023 | EUR | 94,351 | HSBC Bank PLC | (21) |
| USD | 26,377 | 31/10/2023 | EUR | 24,900 | HSBC Bank PLC | (17) |
| USD | 650 | 31/10/2023 | EUR | 615 | HSBC Bank PLC | (2) |
| USD | 342 | 31/10/2023 | EUR | 323 | HSBC Bank PLC | (1) |
| USD | 65 | 31/10/2023 | GBP | 54 | HSBC Bank PLC | - |
| EUR | 12,400,000 | 06/11/2023 | USD | 13,167,911 | Crédit Agricole, London | (20,922) |
| JPY | 3,510,000,000 | 07/11/2023 | USD | 23,895,204 | HSBC, Sheffield | (241,781) |
| JPY | 3,912,000,000 | 07/11/2023 | USD | 26,405,590 | State Street Bank and Trust Company | (43,142) |
| NZD | 8,800,000 | 22/11/2023 | USD | 5,305,413 | Goldman Sachs International, London | (17,861) |
| USD | 2,648,891 | 22/11/2023 | SEK | 29,000,000 | Citigroup Global Markets Limited | (25,939) |
| USD | | | | | | (8,936,845) |
| Global Green Bond | | | | | | |
| USD | 16,969,056 | 12/10/2023 | EUR | 15,600,000 | HSBC, Paris | 446,425 |
| USD | 489,506 | 12/10/2023 | EUR | 450,000 | HSBC, Paris | 12,892 |
| USD | 427,704 | 12/10/2023 | EUR | 400,000 | HSBC, Paris | 4,046 |
| USD | 26,834,398 | 19/10/2023 | EUR | 25,000,000 | Crédit Agricole | 348,177 |
| GBP | 94,517 | 31/10/2023 | USD | 115,307 | HSBC Bank PLC | 76 |
| USD | 127,364 | 31/10/2023 | GBP | 104,086 | HSBC Bank PLC | 300 |
| USD | 30,985 | 31/10/2023 | GBP | 25,260 | HSBC Bank PLC | 149 |
| USD | 8,809 | 31/10/2023 | EUR | 8,295 | HSBC Bank PLC | 17 |
| USD | | | | | | 812,082 |

Statement of Derivatives

as at 30 September 2023 (continued)

Forward Foreign Exchange Contracts (continued)

| Sub-fund | In exchange for | Settlement date | Currency | Contract to deliver | Counterparty | Unrealised gain / (loss) in sub-fund currency |
|--------------------------------------|-----------------|-----------------|----------|---------------------|--|---|
| Global Green Bond (continued) | | | | | | |
| EUR | 1,095,356 | 31/10/2023 | USD | 1,167,869 | HSBC Bank PLC | (6,820) |
| GBP | 14,049,622 | 31/10/2023 | USD | 17,219,414 | HSBC Bank PLC | (68,165) |
| USD | 242,742 | 31/10/2023 | GBP | 199,453 | HSBC Bank PLC | (743) |
| USD | 16,693 | 31/10/2023 | EUR | 15,855 | HSBC Bank PLC | (111) |
| USD | 38,320 | 31/10/2023 | GBP | 31,481 | HSBC Bank PLC | (111) |
| USD | 75,857 | 31/10/2023 | GBP | 62,178 | HSBC Bank PLC | (47) |
| USD | 5,137 | 31/10/2023 | GBP | 4,232 | HSBC Bank PLC | (30) |
| USD | | | | | | (76,027) |
| Global High Income Bond | | | | | | |
| USD | 9,909,052 | 03/10/2023 | EUR | 9,099,295 | Standard Chartered Bank, London | 275,173 |
| USD | 98,515 | 03/10/2023 | GBP | 77,668 | Barclays Bank, London | 3,717 |
| USD | 650,000 | 18/10/2023 | ARS | 215,865,000 | J.P. Morgan Chase Bank, New York | 65,563 |
| USD | 250,000 | 18/10/2023 | ARS | 80,625,000 | Merrill Lynch International Bank, London | 31,714 |
| USD | 99,465,732 | 20/10/2023 | EUR | 90,000,000 | Barclays Bank, London | 4,111,405 |
| AUD | 124,740,963 | 31/10/2023 | USD | 80,409,397 | HSBC Bank PLC | 182,312 |
| AUD | 212,381 | 31/10/2023 | USD | 136,297 | HSBC Bank PLC | 917 |
| AUD | 20,290 | 31/10/2023 | USD | 13,012 | HSBC Bank PLC | 97 |
| AUD | 400 | 31/10/2023 | USD | 257 | HSBC Bank PLC | 1 |
| CNH | 166,435,911 | 31/10/2023 | USD | 22,797,251 | HSBC Bank PLC | 62,787 |
| CNH | 990,000 | 31/10/2023 | USD | 135,460 | HSBC Bank PLC | 516 |
| CNH | 232,113 | 31/10/2023 | USD | 31,773 | HSBC Bank PLC | 108 |
| EUR | 72,961 | 31/10/2023 | USD | 77,321 | HSBC Bank PLC | 16 |
| EUR | 2,240 | 31/10/2023 | USD | 2,373 | HSBC Bank PLC | 2 |
| SGD | 29,639,780 | 31/10/2023 | USD | 21,741,042 | HSBC Bank PLC | 1,435 |
| SGD | 3,010,767 | 31/10/2023 | USD | 2,208,424 | HSBC Bank PLC | 147 |
| SGD | 21,803 | 31/10/2023 | USD | 15,968 | HSBC Bank PLC | 25 |
| SGD | 7,127 | 31/10/2023 | USD | 5,222 | HSBC Bank PLC | 6 |
| USD | 16,826,254 | 31/10/2023 | EUR | 15,850,000 | Merrill Lynch International Bank | 25,674 |
| USD | 75,074 | 31/10/2023 | EUR | 70,687 | HSBC Bank PLC | 148 |
| USD | 72,130 | 31/10/2023 | EUR | 67,915 | HSBC Bank PLC | 142 |
| USD | 45,926 | 31/10/2023 | EUR | 43,242 | HSBC Bank PLC | 90 |
| USD | 25,693 | 31/10/2023 | EUR | 24,192 | HSBC Bank PLC | 51 |
| USD | 7,074 | 31/10/2023 | EUR | 6,627 | HSBC Bank PLC | 49 |
| USD | 19,868 | 31/10/2023 | SGD | 27,040 | HSBC Bank PLC | 33 |
| USD | 6,159 | 31/10/2023 | CAD | 8,282 | HSBC Bank PLC | 31 |
| USD | 12,573 | 31/10/2023 | GBP | 10,275 | HSBC Bank PLC | 30 |
| USD | 777 | 31/10/2023 | EUR | 732 | HSBC Bank PLC | 2 |
| USD | 373 | 31/10/2023 | EUR | 351 | HSBC Bank PLC | 1 |
| USD | 80 | 31/10/2023 | SGD | 110 | HSBC Bank PLC | - |
| USD | 9,651,868 | 02/11/2023 | EUR | 9,099,295 | Morgan Stanley, London | 6,060 |
| USD | 95,218 | 02/11/2023 | GBP | 77,668 | Standard Chartered Bank, London | 402 |
| USD | 1,199,069 | 12/12/2023 | EUR | 1,100,562 | UBS, London | 30,195 |
| USD | | | | | | 4,798,849 |

Statement of Derivatives

as at 30 September 2023 (continued)

Forward Foreign Exchange Contracts (continued)

| Sub-fund | In exchange for | Settlement date | Currency | Contract to deliver | Counterparty | Unrealised gain / (loss) in sub-fund currency |
|--|-----------------|-----------------|----------|---------------------|--|---|
| Global High Income Bond (continued) | | | | | | |
| ARS | 296,490,000 | 18/10/2023 | USD | 812,301 | Merrill Lynch International Bank | (9,579) |
| AUD | 73,199 | 31/10/2023 | USD | 47,346 | HSBC Bank PLC | (54) |
| CAD | 962,919 | 31/10/2023 | USD | 715,552 | HSBC Bank PLC | (3,057) |
| EUR | 12,236,389 | 31/10/2023 | USD | 13,046,438 | HSBC Bank PLC | (76,190) |
| EUR | 7,779,982 | 31/10/2023 | USD | 8,295,017 | HSBC Bank PLC | (48,442) |
| EUR | 4,904,914 | 31/10/2023 | USD | 5,229,619 | HSBC Bank PLC | (30,540) |
| EUR | 2,704,344 | 31/10/2023 | USD | 2,883,371 | HSBC Bank PLC | (16,839) |
| EUR | 2,167,574 | 31/10/2023 | USD | 2,313,688 | HSBC Bank PLC | (16,117) |
| EUR | 81,972 | 31/10/2023 | USD | 87,398 | HSBC Bank PLC | (510) |
| EUR | 39,085 | 31/10/2023 | USD | 41,672 | HSBC Bank PLC | (243) |
| EUR | 6,724 | 31/10/2023 | USD | 7,177 | HSBC Bank PLC | (50) |
| GBP | 1,199,751 | 31/10/2023 | USD | 1,470,431 | HSBC Bank PLC | (5,821) |
| SGD | 7,220 | 31/10/2023 | USD | 5,301 | HSBC Bank PLC | (5) |
| USD | 3,851,290 | 31/10/2023 | AUD | 6,000,000 | State Street Bank and Trust Co, London | (25,146) |
| USD | 5,484,685 | 31/10/2023 | GBP | 4,500,000 | Citigroup Global Markets Limited | (8,745) |
| USD | 699,897 | 31/10/2023 | AUD | 1,096,354 | HSBC Bank PLC | (8,427) |
| USD | 136,849 | 31/10/2023 | EUR | 129,975 | HSBC Bank PLC | (920) |
| USD | 185,384 | 31/10/2023 | SGD | 253,950 | HSBC Bank PLC | (904) |
| USD | 183,611 | 31/10/2023 | CNH | 1,342,090 | HSBC Bank PLC | (725) |
| USD | 124,569 | 31/10/2023 | CNH | 908,846 | HSBC Bank PLC | (262) |
| USD | 162,770 | 31/10/2023 | EUR | 153,659 | HSBC Bank PLC | (104) |
| USD | 25,328 | 31/10/2023 | CNH | 185,139 | HSBC Bank PLC | (101) |
| USD | 25,298 | 31/10/2023 | SGD | 34,554 | HSBC Bank PLC | (49) |
| USD | 4,403 | 31/10/2023 | EUR | 4,163 | HSBC Bank PLC | (10) |
| USD | 1,320 | 31/10/2023 | CNH | 9,619 | HSBC Bank PLC | (2) |
| USD | 15 | 31/10/2023 | SGD | 20 | HSBC Bank PLC | - |
| USD | 109 | 31/10/2023 | SGD | 150 | HSBC Bank PLC | - |
| USD | 95,448,987 | 16/11/2023 | EUR | 90,000,000 | Crédit Agricole | (13,617) |
| USD | | | | | | (266,459) |
| Global High Yield Bond | | | | | | |
| EUR | 1,500,000 | 03/10/2023 | USD | 1,578,069 | BNP Paribas | 10,056 |
| USD | 49,397,935 | 03/10/2023 | EUR | 45,365,771 | Standard Chartered Bank, London | 1,366,923 |
| EUR | 2,000,000 | 25/10/2023 | USD | 2,115,499 | BNP Paribas | 3,923 |
| USD | 111,831,890 | 25/10/2023 | EUR | 103,000,000 | BNP Paribas | 2,681,647 |
| AUD | 14,907,728 | 31/10/2023 | USD | 9,609,686 | HSBC Bank PLC | 21,788 |
| AUD | 1,095,463 | 31/10/2023 | USD | 706,148 | HSBC Bank PLC | 1,601 |
| AUD | 260 | 31/10/2023 | USD | 167 | HSBC Bank PLC | 1 |
| AUD | 145 | 31/10/2023 | USD | 93 | HSBC Bank PLC | 1 |
| CNH | 10,167,821 | 31/10/2023 | USD | 1,392,718 | HSBC Bank PLC | 3,835 |
| SGD | 6,402,930 | 31/10/2023 | USD | 4,696,606 | HSBC Bank PLC | 310 |
| USD | 68,697 | 31/10/2023 | EUR | 64,358 | HSBC Bank PLC | 479 |
| USD | 34,274 | 31/10/2023 | GBP | 27,941 | HSBC Bank PLC | 164 |
| USD | 1,988 | 31/10/2023 | CAD | 2,682 | HSBC Bank PLC | 3 |
| USD | 46,522,958 | 02/11/2023 | EUR | 43,865,771 | Morgan Stanley, London | 22,565 |
| USD | 109,776,643 | 15/11/2023 | EUR | 102,000,000 | Barclays Bank, London | 1,590,330 |
| USD | | | | | | 5,703,626 |

Statement of Derivatives

as at 30 September 2023 (continued)

Forward Foreign Exchange Contracts (continued)

| Sub-fund | In exchange for | Settlement date | Currency | Contract to deliver | Counterparty | Unrealised gain / (loss) in sub-fund currency |
|---|-----------------|-----------------|----------|---------------------|---------------|---|
| Global High Yield Bond (continued) | | | | | | |
| CAD | 519,642 | 31/10/2023 | USD | 386,150 | HSBC Bank PLC | (1,650) |
| CHF | 2,057,275 | 31/10/2023 | USD | 2,279,168 | HSBC Bank PLC | (23,619) |
| EUR | 59,236,323 | 31/10/2023 | USD | 63,157,767 | HSBC Bank PLC | (368,835) |
| EUR | 35,976,411 | 31/10/2023 | USD | 38,358,050 | HSBC Bank PLC | (224,007) |
| EUR | 8,236,703 | 31/10/2023 | USD | 8,781,973 | HSBC Bank PLC | (51,286) |
| EUR | 6,477,671 | 31/10/2023 | USD | 6,906,493 | HSBC Bank PLC | (40,333) |
| EUR | 70,715 | 31/10/2023 | USD | 75,482 | HSBC Bank PLC | (526) |
| EUR | 4,900 | 31/10/2023 | USD | 5,230 | HSBC Bank PLC | (36) |
| EUR | 3,254 | 31/10/2023 | USD | 3,469 | HSBC Bank PLC | (20) |
| GBP | 211,519,341 | 31/10/2023 | USD | 259,241,066 | HSBC Bank PLC | (1,026,228) |
| GBP | 979,868 | 31/10/2023 | USD | 1,200,940 | HSBC Bank PLC | (4,754) |
| GBP | 19,354 | 31/10/2023 | USD | 23,721 | HSBC Bank PLC | (94) |
| GBP | 16,500 | 31/10/2023 | USD | 20,223 | HSBC Bank PLC | (80) |
| JPY | 962,085,257 | 31/10/2023 | USD | 6,523,700 | HSBC Bank PLC | (47,596) |
| JPY | 905,607,132 | 31/10/2023 | USD | 6,140,734 | HSBC Bank PLC | (44,802) |
| JPY | 35,101,953 | 31/10/2023 | USD | 238,019 | HSBC Bank PLC | (1,737) |
| USD | 5,536,190 | 31/10/2023 | GBP | 4,548,905 | HSBC Bank PLC | (16,942) |
| USD | 1,357,037 | 31/10/2023 | EUR | 1,288,865 | HSBC Bank PLC | (9,126) |
| USD | 780,126 | 31/10/2023 | EUR | 737,640 | HSBC Bank PLC | (1,753) |
| USD | 285,377 | 31/10/2023 | GBP | 235,135 | HSBC Bank PLC | (1,667) |
| USD | 196,876 | 31/10/2023 | EUR | 186,986 | HSBC Bank PLC | (1,324) |
| USD | 105,049 | 31/10/2023 | AUD | 164,554 | HSBC Bank PLC | (1,265) |
| USD | 297,796 | 31/10/2023 | GBP | 244,649 | HSBC Bank PLC | (862) |
| USD | 1,288,242 | 31/10/2023 | GBP | 1,055,975 | HSBC Bank PLC | (852) |
| USD | 114,439 | 31/10/2023 | EUR | 108,733 | HSBC Bank PLC | (815) |
| USD | 93,512 | 31/10/2023 | EUR | 88,814 | HSBC Bank PLC | (629) |
| USD | 794,788 | 31/10/2023 | GBP | 651,460 | HSBC Bank PLC | (490) |
| USD | 100,605 | 31/10/2023 | SGD | 137,815 | HSBC Bank PLC | (490) |
| USD | 111,849 | 31/10/2023 | CNH | 817,440 | HSBC Bank PLC | (426) |
| USD | 36,168 | 31/10/2023 | EUR | 34,351 | HSBC Bank PLC | (243) |
| USD | 49,996 | 31/10/2023 | CHF | 45,799 | HSBC Bank PLC | (217) |
| USD | 15,075 | 31/10/2023 | AUD | 23,615 | HSBC Bank PLC | (182) |
| USD | 143,240 | 31/10/2023 | JPY | 21,302,588 | HSBC Bank PLC | (155) |
| USD | 30,729 | 31/10/2023 | EUR | 29,056 | HSBC Bank PLC | (69) |
| USD | 30,027 | 31/10/2023 | EUR | 28,392 | HSBC Bank PLC | (67) |
| USD | 62,202 | 31/10/2023 | JPY | 9,250,609 | HSBC Bank PLC | (67) |
| USD | 10,641 | 31/10/2023 | CNH | 77,783 | HSBC Bank PLC | (42) |
| USD | 9,767 | 31/10/2023 | CNH | 71,367 | HSBC Bank PLC | (35) |
| USD | 6,188 | 31/10/2023 | GBP | 5,085 | HSBC Bank PLC | (19) |
| USD | 12,244 | 31/10/2023 | SGD | 16,710 | HSBC Bank PLC | (14) |
| USD | 33,884 | 31/10/2023 | EUR | 31,974 | HSBC Bank PLC | (7) |
| USD | 8,982 | 31/10/2023 | EUR | 8,479 | HSBC Bank PLC | (6) |
| USD | 6,159 | 31/10/2023 | EUR | 5,814 | HSBC Bank PLC | (4) |
| USD | 437 | 31/10/2023 | GBP | 359 | HSBC Bank PLC | (1) |
| USD | 1,302 | 31/10/2023 | JPY | 193,694 | HSBC Bank PLC | (1) |
| USD | 19 | 31/10/2023 | EUR | 18 | HSBC Bank PLC | - |
| USD | 118 | 31/10/2023 | GBP | 97 | HSBC Bank PLC | - |
| USD | | | | | | (1,873,373) |

Statement of Derivatives

as at 30 September 2023 (continued)

Forward Foreign Exchange Contracts (continued)

| Sub-fund | In exchange for | Settlement date | Currency | Contract to deliver | Counterparty | Unrealised gain / (loss) in sub-fund currency |
|--|-----------------|-----------------|----------|---------------------|-------------------------------------|---|
| Global High Yield ESG Bond | | | | | | |
| USD | 375,680 | 03/10/2023 | EUR | 345,000 | Standard Chartered Bank, London | 10,411 |
| EUR | 100,000 | 25/10/2023 | USD | 105,774 | UBS | 197 |
| USD | 5,319,063 | 25/10/2023 | EUR | 4,900,000 | UBS | 126,478 |
| GBP | 157,268 | 31/10/2023 | USD | 191,860 | HSBC Bank PLC | 128 |
| USD | 16,232 | 31/10/2023 | GBP | 13,233 | HSBC Bank PLC | 78 |
| USD | 366,019 | 02/11/2023 | EUR | 345,000 | Standard Chartered Bank, London | 298 |
| USD | 5,057,680 | 15/11/2023 | EUR | 4,700,000 | Barclays Bank, London | 72,625 |
| USD | | | | | | 210,215 |
| CHF | 8,676 | 31/10/2023 | USD | 9,612 | HSBC Bank PLC | (100) |
| CHF | 3,853 | 31/10/2023 | USD | 4,268 | HSBC Bank PLC | (44) |
| EUR | 960,847 | 31/10/2023 | USD | 1,024,455 | HSBC Bank PLC | (5,983) |
| EUR | 8,823 | 31/10/2023 | USD | 9,407 | HSBC Bank PLC | (55) |
| EUR | 3,597 | 31/10/2023 | USD | 3,835 | HSBC Bank PLC | (22) |
| GBP | 12,775,090 | 31/10/2023 | USD | 15,657,329 | HSBC Bank PLC | (61,981) |
| GBP | 9,087 | 31/10/2023 | USD | 11,137 | HSBC Bank PLC | (45) |
| GBP | 3,183 | 31/10/2023 | USD | 3,901 | HSBC Bank PLC | (15) |
| USD | 335,235 | 31/10/2023 | GBP | 275,452 | HSBC Bank PLC | (1,026) |
| USD | 62,774 | 31/10/2023 | GBP | 51,571 | HSBC Bank PLC | (182) |
| USD | 21,815 | 31/10/2023 | EUR | 20,719 | HSBC Bank PLC | (147) |
| USD | 64,895 | 31/10/2023 | GBP | 53,192 | HSBC Bank PLC | (40) |
| USD | 3,658 | 31/10/2023 | GBP | 3,014 | HSBC Bank PLC | (21) |
| USD | 22 | 31/10/2023 | EUR | 21 | HSBC Bank PLC | - |
| USD | 22 | 31/10/2023 | GBP | 18 | HSBC Bank PLC | - |
| USD | 61 | 31/10/2023 | GBP | 50 | HSBC Bank PLC | - |
| USD | 22 | 31/10/2023 | CHF | 20 | HSBC Bank PLC | - |
| USD | 49 | 31/10/2023 | CHF | 45 | HSBC Bank PLC | - |
| USD | 53 | 31/10/2023 | EUR | 50 | HSBC Bank PLC | - |
| USD | | | | | | (69,661) |
| Global High Yield Securitised Credit Bond | | | | | | |
| EUR | 6,011,183 | 31/10/2023 | USD | 6,409,123 | HSBC Bank PLC | (41,720) |
| JPY | 506,378,949 | 31/10/2023 | USD | 3,433,650 | HSBC Bank PLC | (14,868) |
| USD | | | | | | (56,588) |
| Global Inflation Linked Bond | | | | | | |
| EUR | 4,890,000 | 05/10/2023 | USD | 5,164,060 | State Street Bank and Trust Company | 13,655 |
| USD | 192,830,591 | 05/10/2023 | EUR | 175,240,000 | HSBC, Sheffield | 7,279,937 |
| USD | 22,220,564 | 05/10/2023 | AUD | 34,000,000 | NatWest National Westminster Bank | 275,336 |
| USD | 22,492,649 | 05/10/2023 | CAD | 30,270,000 | NatWest National Westminster Bank | 102,976 |
| USD | 1,415,548 | 05/10/2023 | EUR | 1,280,000 | J.P. Morgan Chase Bank, New York | 60,236 |
| USD | 581,561 | 05/10/2023 | EUR | 530,000 | State Street Bank and Trust Company | 20,377 |
| USD | 331,427 | 05/10/2023 | EUR | 300,000 | State Street Bank and Trust Company | 13,776 |
| GBP | 2,440,000 | 06/10/2023 | USD | 2,964,986 | UBS, London | 13,211 |
| GBP | 420,000 | 06/10/2023 | USD | 511,973 | State Street Bank and Trust Company | 667 |
| USD | 125,025,327 | 06/10/2023 | GBP | 98,190,000 | NatWest National Westminster Bank | 5,177,319 |

Statement of Derivatives

as at 30 September 2023 (continued)

Forward Foreign Exchange Contracts (continued)

| Sub-fund | In exchange for | Settlement date | Currency | Contract to deliver | Counterparty | Unrealised gain / (loss) in sub-fund currency |
|---|-----------------|-----------------|----------|---------------------|-------------------------------------|---|
| Global Inflation Linked Bond (continued) | | | | | | |
| USD | 9,731,391 | 06/10/2023 | JPY | 1,380,000,000 | State Street Bank and Trust Company | 479,188 |
| USD | 2,702,365 | 06/10/2023 | GBP | 2,100,000 | Goldman Sachs International, London | 139,163 |
| USD | 612,605 | 06/10/2023 | GBP | 480,000 | HSBC, Sheffield | 26,730 |
| USD | 470,235 | 06/10/2023 | GBP | 370,000 | HSBC, Sheffield | 18,623 |
| EUR | 1,008 | 31/10/2023 | USD | 1,068 | HSBC Bank PLC | 1 |
| EUR | 26 | 31/10/2023 | USD | 28 | HSBC Bank PLC | - |
| SGD | 4,830,131 | 31/10/2023 | USD | 3,542,944 | HSBC Bank PLC | 234 |
| USD | 4,671,886 | 31/10/2023 | GBP | 3,600,000 | HSBC, Sheffield | 277,141 |
| USD | 1,225,285 | 31/10/2023 | GBP | 1,001,345 | HSBC Bank PLC | 2,882 |
| USD | 1,240,840 | 31/10/2023 | EUR | 1,168,331 | HSBC Bank PLC | 2,440 |
| USD | 282,796 | 31/10/2023 | EUR | 266,271 | HSBC Bank PLC | 556 |
| USD | 105,198 | 31/10/2023 | GBP | 85,760 | HSBC Bank PLC | 505 |
| USD | 476,643 | 31/10/2023 | EUR | 449,236 | HSBC Bank PLC | 464 |
| USD | 87,133 | 31/10/2023 | EUR | 82,042 | HSBC Bank PLC | 171 |
| USD | 160,698 | 31/10/2023 | EUR | 151,458 | HSBC Bank PLC | 157 |
| USD | 51,435 | 31/10/2023 | JPY | 7,620,271 | HSBC Bank PLC | 141 |
| USD | 19,190 | 31/10/2023 | EUR | 17,978 | HSBC Bank PLC | 134 |
| USD | 91,793 | 31/10/2023 | JPY | 13,623,948 | HSBC Bank PLC | 86 |
| USD | 37,261 | 31/10/2023 | EUR | 35,083 | HSBC Bank PLC | 73 |
| USD | 36,239 | 31/10/2023 | EUR | 34,121 | HSBC Bank PLC | 71 |
| USD | 12,330 | 31/10/2023 | CHF | 11,186 | HSBC Bank PLC | 67 |
| USD | 32,775 | 31/10/2023 | SGD | 44,606 | HSBC Bank PLC | 55 |
| USD | 49,724 | 31/10/2023 | EUR | 46,865 | HSBC Bank PLC | 48 |
| USD | 13,774 | 31/10/2023 | EUR | 12,969 | HSBC Bank PLC | 27 |
| USD | 7,126 | 31/10/2023 | CHF | 6,479 | HSBC Bank PLC | 22 |
| USD | 21,377 | 31/10/2023 | EUR | 20,148 | HSBC Bank PLC | 21 |
| USD | 19,420 | 31/10/2023 | EUR | 18,304 | HSBC Bank PLC | 19 |
| USD | 7,804 | 31/10/2023 | EUR | 7,355 | HSBC Bank PLC | 8 |
| USD | 923 | 31/10/2023 | EUR | 864 | HSBC Bank PLC | 6 |
| USD | 3,224,100 | 24/11/2023 | MXN | 55,200,000 | J.P. Morgan Chase Bank, New York | 75,248 |
| USD | | | | | | 13,981,771 |
| EUR | 965,000 | 05/10/2023 | USD | 1,045,240 | NatWest National Westminster Bank | (23,462) |
| EUR | 1,250,000 | 05/10/2023 | USD | 1,333,532 | Merrill Lynch International Bank | (9,985) |
| EUR | 370,000 | 05/10/2023 | USD | 395,436 | NatWest National Westminster Bank | (3,666) |
| EUR | 380,000 | 05/10/2023 | USD | 405,768 | NatWest National Westminster Bank | (3,410) |
| EUR | 375,000 | 05/10/2023 | USD | 400,319 | UBS, London | (3,255) |
| USD | 2,462,566 | 05/10/2023 | CAD | 3,330,000 | HSBC, Sheffield | (520) |
| GBP | 1,290,000 | 06/10/2023 | USD | 1,627,231 | Crédit Agricole, London | (52,693) |
| GBP | 630,000 | 06/10/2023 | USD | 798,010 | Merrill Lynch International Bank | (29,049) |
| JPY | 92,500,000 | 06/10/2023 | USD | 621,546 | HSBC, Sheffield | (1,380) |
| CHF | 1,180,333 | 31/10/2023 | USD | 1,307,641 | HSBC Bank PLC | (13,550) |
| EUR | 84,745,946 | 31/10/2023 | USD | 90,356,128 | HSBC Bank PLC | (527,670) |
| EUR | 5,600,000 | 31/10/2023 | USD | 6,271,255 | HSBC, Sheffield | (335,403) |
| EUR | 28,683,431 | 31/10/2023 | USD | 30,582,274 | HSBC Bank PLC | (178,597) |

Statement of Derivatives

as at 30 September 2023 (continued)

Forward Foreign Exchange Contracts (continued)

| Sub-fund | In exchange for | Settlement date | Currency | Contract to deliver | Counterparty | Unrealised gain / (loss) in sub-fund currency |
|--|-----------------|-----------------|----------|---------------------|-------------------------------------|---|
| Global Inflation Linked Bond (continued) | | | | | | |
| EUR | 8,716,599 | 31/10/2023 | USD | 9,293,638 | HSBC Bank PLC | (54,273) |
| EUR | 3,726,276 | 31/10/2023 | USD | 3,972,956 | HSBC Bank PLC | (23,202) |
| EUR | 3,629,885 | 31/10/2023 | USD | 3,870,184 | HSBC Bank PLC | (22,600) |
| EUR | 1,398,104 | 31/10/2023 | USD | 1,490,658 | HSBC Bank PLC | (8,705) |
| EUR | 11,644 | 31/10/2023 | USD | 12,429 | HSBC Bank PLC | (87) |
| EUR | 4,241 | 31/10/2023 | USD | 4,526 | HSBC Bank PLC | (32) |
| GBP | 110,785,206 | 31/10/2023 | USD | 135,779,900 | HSBC Bank PLC | (537,497) |
| IDR | 46,600,000,000 | 31/10/2023 | USD | 3,097,706 | UBS, London | (87,936) |
| JPY | 870,000,000 | 31/10/2023 | USD | 6,299,572 | Crédit Agricole, London | (443,324) |
| JPY | 1,379,288,090 | 31/10/2023 | USD | 9,352,666 | HSBC Bank PLC | (68,235) |
| MYR | 14,400,000 | 31/10/2023 | USD | 3,181,880 | Goldman Sachs International, London | (103,254) |
| USD | 1,722,759 | 31/10/2023 | GBP | 1,415,534 | HSBC Bank PLC | (5,272) |
| USD | 391,681 | 31/10/2023 | EUR | 372,004 | HSBC Bank PLC | (2,634) |
| USD | 3,177,228 | 31/10/2023 | EUR | 2,999,377 | HSBC Bank PLC | (2,032) |
| USD | 695,699 | 31/10/2023 | GBP | 570,946 | HSBC Bank PLC | (1,290) |
| USD | 1,064,566 | 31/10/2023 | GBP | 872,627 | HSBC Bank PLC | (704) |
| USD | 71,809 | 31/10/2023 | GBP | 59,167 | HSBC Bank PLC | (420) |
| USD | 47,276 | 31/10/2023 | EUR | 44,901 | HSBC Bank PLC | (318) |
| USD | 42,444 | 31/10/2023 | EUR | 40,328 | HSBC Bank PLC | (302) |
| USD | 80,574 | 31/10/2023 | GBP | 66,194 | HSBC Bank PLC | (233) |
| USD | 45,109 | 31/10/2023 | SGD | 61,793 | HSBC Bank PLC | (220) |
| USD | 20,264 | 31/10/2023 | EUR | 19,246 | HSBC Bank PLC | (136) |
| USD | 19,629 | 31/10/2023 | EUR | 18,643 | HSBC Bank PLC | (132) |
| USD | 121,663 | 31/10/2023 | JPY | 18,093,677 | HSBC Bank PLC | (132) |
| USD | 197,484 | 31/10/2023 | GBP | 161,871 | HSBC Bank PLC | (122) |
| USD | 17,001 | 31/10/2023 | CHF | 15,574 | HSBC Bank PLC | (74) |
| USD | 7,450 | 31/10/2023 | EUR | 7,076 | HSBC Bank PLC | (50) |
| USD | 19,025 | 31/10/2023 | SGD | 25,984 | HSBC Bank PLC | (36) |
| USD | 11,679 | 31/10/2023 | EUR | 11,043 | HSBC Bank PLC | (26) |
| USD | 14,762 | 31/10/2023 | SGD | 20,146 | HSBC Bank PLC | (15) |
| USD | 17,653 | 31/10/2023 | EUR | 16,657 | HSBC Bank PLC | (4) |
| USD | 245 | 31/10/2023 | EUR | 233 | HSBC Bank PLC | (2) |
| USD | 889 | 31/10/2023 | EUR | 839 | HSBC Bank PLC | (1) |
| USD | 68 | 31/10/2023 | EUR | 64 | HSBC Bank PLC | - |
| USD | 54 | 31/10/2023 | EUR | 51 | HSBC Bank PLC | - |
| USD | 19,629,918 | 22/11/2023 | NZD | 33,000,000 | HSBC, Sheffield | (198,400) |
| USD | 16,441,392 | 22/11/2023 | SEK | 180,000,000 | Citigroup Global Markets Limited | (161,002) |
| USD | | | | | | (2,905,342) |
| Global Investment Grade Securitised Credit Bond | | | | | | |
| AUD | 52,915,669 | 31/10/2023 | USD | 34,110,022 | HSBC Bank PLC | 77,338 |
| AUD | 3,206,987 | 31/10/2023 | USD | 2,060,140 | HSBC Bank PLC | 11,807 |
| AUD | 996,452 | 31/10/2023 | USD | 636,144 | HSBC Bank PLC | 7,636 |
| AUD | 914,664 | 31/10/2023 | USD | 586,991 | HSBC Bank PLC | 3,948 |
| AUD | 707,019 | 31/10/2023 | USD | 453,417 | HSBC Bank PLC | 3,369 |
| AUD | 1,844,105 | 31/10/2023 | USD | 1,188,731 | HSBC Bank PLC | 2,695 |

Statement of Derivatives

as at 30 September 2023 (continued)

Forward Foreign Exchange Contracts (continued)

| Sub-fund | In exchange for | Settlement date | Currency | Contract to deliver | Counterparty | Unrealised gain / (loss) in sub-fund currency |
|--|-----------------|-----------------|----------|---------------------|-----------------|---|
| Global Investment Grade Securitised Credit Bond (continued) | | | | | | |
| CNH | 146,415,788 | 31/10/2023 | USD | 20,055,031 | HSBC Bank PLC | 55,234 |
| CNH | 10,073,312 | 31/10/2023 | USD | 1,378,900 | HSBC Bank PLC | 4,673 |
| CNH | 5,359,877 | 31/10/2023 | USD | 733,813 | HSBC Bank PLC | 2,369 |
| CNH | 3,944,847 | 31/10/2023 | USD | 539,668 | HSBC Bank PLC | 2,158 |
| CNH | 5,330,184 | 31/10/2023 | USD | 730,747 | HSBC Bank PLC | 1,356 |
| CNH | 1,566,062 | 31/10/2023 | USD | 214,282 | HSBC Bank PLC | 817 |
| CNH | 2,378,838 | 31/10/2023 | USD | 326,357 | HSBC Bank PLC | 377 |
| GBP | 65,000,000 | 31/10/2023 | USD | 78,888,615 | HSBC Bank PLC | 460,935 |
| GBP | 12,000,000 | 31/10/2023 | USD | 14,564,052 | HSBC Bank PLC | 85,096 |
| GBP | 1,186,098 | 31/10/2023 | USD | 1,443,765 | HSBC Bank PLC | 4,179 |
| GBP | 92,192 | 31/10/2023 | USD | 111,891 | HSBC Bank PLC | 655 |
| GBP | 593,947 | 31/10/2023 | USD | 724,622 | HSBC Bank PLC | 447 |
| GBP | 300,199 | 31/10/2023 | USD | 366,229 | HSBC Bank PLC | 242 |
| GBP | 22,855 | 31/10/2023 | USD | 27,738 | HSBC Bank PLC | 162 |
| GBP | 19,526 | 31/10/2023 | USD | 23,698 | HSBC Bank PLC | 138 |
| GBP | 1,006 | 31/10/2023 | USD | 1,228 | HSBC Bank PLC | 1 |
| SGD | 10,126,055 | 31/10/2023 | USD | 7,427,551 | HSBC Bank PLC | 490 |
| SGD | 9,467 | 31/10/2023 | USD | 6,944 | HSBC Bank PLC | - |
| USD | 4,281,956 | 31/10/2023 | GBP | 3,500,000 | HSBC, Sheffield | 9,288 |
| USD | 392,700 | 31/10/2023 | GBP | 320,141 | HSBC Bank PLC | 1,884 |
| USD | 74,811 | 31/10/2023 | EUR | 70,086 | HSBC Bank PLC | 521 |
| USD | 77,478 | 31/10/2023 | GBP | 63,318 | HSBC Bank PLC | 182 |
| USD | 90,634 | 31/10/2023 | JPY | 13,451,882 | HSBC Bank PLC | 85 |
| USD | 4,514 | 31/10/2023 | GBP | 3,680 | HSBC Bank PLC | 22 |
| USD | | | | | | 738,104 |
| AUD | 488,456 | 31/10/2023 | USD | 315,940 | HSBC Bank PLC | (362) |
| CHF | 3,315,210 | 31/10/2023 | USD | 3,672,781 | HSBC Bank PLC | (38,060) |
| EUR | 81,706,051 | 31/10/2023 | USD | 87,114,991 | HSBC Bank PLC | (508,743) |
| EUR | 60,153,692 | 31/10/2023 | USD | 64,135,867 | HSBC Bank PLC | (374,547) |
| EUR | 272,834 | 31/10/2023 | USD | 290,896 | HSBC Bank PLC | (1,699) |
| EUR | 182,880 | 31/10/2023 | USD | 194,987 | HSBC Bank PLC | (1,139) |
| EUR | 172,017 | 31/10/2023 | USD | 183,404 | HSBC Bank PLC | (1,071) |
| EUR | 833 | 31/10/2023 | USD | 888 | HSBC Bank PLC | (5) |
| GBP | 215,246,086 | 31/10/2023 | USD | 263,808,616 | HSBC Bank PLC | (1,044,309) |
| GBP | 67,734,230 | 31/10/2023 | USD | 83,016,020 | HSBC Bank PLC | (328,626) |
| GBP | 12,384,607 | 31/10/2023 | USD | 15,178,748 | HSBC Bank PLC | (60,086) |
| GBP | 3,379,173 | 31/10/2023 | USD | 4,141,561 | HSBC Bank PLC | (16,395) |
| GBP | 298,728 | 31/10/2023 | USD | 366,434 | HSBC Bank PLC | (1,758) |

Statement of Derivatives

as at 30 September 2023 (continued)

Forward Foreign Exchange Contracts (continued)

| Sub-fund | In exchange for | Settlement date | Currency | Contract to deliver | Counterparty | Unrealised gain / (loss) in sub-fund currency |
|--|-----------------|-----------------|----------|---------------------|-------------------------------------|---|
| Global Investment Grade Securitised Credit Bond (continued) | | | | | | |
| JPY | 2,435,126,253 | 31/10/2023 | USD | 16,512,084 | HSBC Bank PLC | (120,469) |
| JPY | 45,977,406 | 31/10/2023 | USD | 311,763 | HSBC Bank PLC | (2,275) |
| SGD | 9 | 31/10/2023 | USD | 6 | HSBC Bank PLC | - |
| USD | 325,487,428 | 31/10/2023 | EUR | 308,562,000 | State Street Bank and Trust Company | (1,580,116) |
| USD | 56,030,270 | 31/10/2023 | AUD | 87,691,000 | BNP Paribas | (624,476) |
| USD | 241,921,948 | 31/10/2023 | GBP | 198,384,000 | HSBC, Sheffield | (257,760) |
| USD | 3,980,510 | 31/10/2023 | GBP | 3,270,654 | HSBC Bank PLC | (12,181) |
| USD | 1,414,481 | 31/10/2023 | EUR | 1,343,423 | HSBC Bank PLC | (9,512) |
| USD | 2,935,539 | 31/10/2023 | GBP | 2,406,268 | HSBC Bank PLC | (1,943) |
| USD | 150,591 | 31/10/2023 | GBP | 124,079 | HSBC Bank PLC | (880) |
| USD | 113,570 | 31/10/2023 | EUR | 107,906 | HSBC Bank PLC | (808) |
| USD | 113,408 | 31/10/2023 | SGD | 155,353 | HSBC Bank PLC | (552) |
| USD | 132,631 | 31/10/2023 | GBP | 108,961 | HSBC Bank PLC | (384) |
| USD | 468,202 | 31/10/2023 | GBP | 383,769 | HSBC Bank PLC | (289) |
| USD | 57,881 | 31/10/2023 | CHF | 53,022 | HSBC Bank PLC | (252) |
| USD | 18,062 | 31/10/2023 | AUD | 28,293 | HSBC Bank PLC | (217) |
| USD | 63,758 | 31/10/2023 | GBP | 52,388 | HSBC Bank PLC | (195) |
| USD | 56,967 | 31/10/2023 | EUR | 53,864 | HSBC Bank PLC | (128) |
| USD | 154,215 | 31/10/2023 | GBP | 126,410 | HSBC Bank PLC | (102) |
| USD | 27,919 | 31/10/2023 | SGD | 38,102 | HSBC Bank PLC | (31) |
| USD | 8,611 | 31/10/2023 | GBP | 7,074 | HSBC Bank PLC | (25) |
| USD | 97,343 | 31/10/2023 | EUR | 91,854 | HSBC Bank PLC | (20) |
| USD | 19,678 | 31/10/2023 | EUR | 18,576 | HSBC Bank PLC | (13) |
| USD | 3,380 | 31/10/2023 | GBP | 2,770 | HSBC Bank PLC | (2) |
| USD | | | | | | (4,989,430) |
| Global Lower Carbon Bond | | | | | | |
| USD | 28,737,119 | 20/10/2023 | EUR | 26,000,000 | Barclays Bank, London | 1,190,313 |
| USD | 10,821,884 | 20/10/2023 | EUR | 10,000,000 | Royal Bank of Canada, London | 226,959 |
| USD | 2,147,092 | 20/10/2023 | EUR | 2,000,000 | Royal Bank of Canada, London | 28,107 |
| AUD | 3,017,667 | 31/10/2023 | USD | 1,945,222 | HSBC Bank PLC | 4,410 |
| EUR | 38,429 | 31/10/2023 | USD | 40,446 | HSBC Bank PLC | 288 |
| EUR | 11,626 | 31/10/2023 | USD | 12,316 | HSBC Bank PLC | 8 |
| EUR | 1,826 | 31/10/2023 | USD | 1,935 | HSBC Bank PLC | - |
| GBP | 93,782 | 31/10/2023 | USD | 114,410 | HSBC Bank PLC | 76 |
| GBP | 10,000 | 31/10/2023 | USD | 12,137 | HSBC Bank PLC | 71 |
| GBP | 550 | 31/10/2023 | USD | 671 | HSBC Bank PLC | - |
| SGD | 2,833,805 | 31/10/2023 | USD | 2,078,621 | HSBC Bank PLC | 137 |
| USD | 597,086 | 31/10/2023 | GBP | 488,000 | HSBC, Sheffield | 1,354 |

Statement of Derivatives

as at 30 September 2023 (continued)

Forward Foreign Exchange Contracts (continued)

| Sub-fund | In exchange for | Settlement date | Currency | Contract to deliver | Counterparty | Unrealised gain / (loss) in sub-fund currency |
|---|-----------------|-----------------|----------|---------------------|-----------------|---|
| Global Lower Carbon Bond (continued) | | | | | | |
| USD | 120,176 | 31/10/2023 | GBP | 98,212 | HSBC Bank PLC | 283 |
| USD | 28,783 | 31/10/2023 | EUR | 26,966 | HSBC Bank PLC | 201 |
| USD | 30,890 | 31/10/2023 | GBP | 25,182 | HSBC Bank PLC | 148 |
| USD | 17,221 | 31/10/2023 | EUR | 16,133 | HSBC Bank PLC | 120 |
| USD | 53,978 | 31/10/2023 | EUR | 50,824 | HSBC Bank PLC | 106 |
| USD | 13,774 | 31/10/2023 | AUD | 21,233 | HSBC Bank PLC | 55 |
| USD | 14,788 | 31/10/2023 | GBP | 12,085 | HSBC Bank PLC | 35 |
| USD | 14,549 | 31/10/2023 | SGD | 19,801 | HSBC Bank PLC | 24 |
| USD | 9,096 | 31/10/2023 | GBP | 7,434 | HSBC Bank PLC | 21 |
| USD | 3,312 | 31/10/2023 | CHF | 3,005 | HSBC Bank PLC | 18 |
| USD | 8,062 | 31/10/2023 | EUR | 7,591 | HSBC Bank PLC | 16 |
| USD | 883 | 31/10/2023 | EUR | 831 | HSBC Bank PLC | 2 |
| USD | | | | | | 1,452,752 |
| CHF | 418,800 | 31/10/2023 | USD | 463,971 | HSBC Bank PLC | (4,809) |
| EUR | 7,120,125 | 31/10/2023 | USD | 7,591,478 | HSBC Bank PLC | (44,333) |
| EUR | 1,082,983 | 31/10/2023 | USD | 1,154,677 | HSBC Bank PLC | (6,743) |
| EUR | 144,138 | 31/10/2023 | USD | 153,680 | HSBC Bank PLC | (897) |
| GBP | 14,346,935 | 31/10/2023 | USD | 17,583,805 | HSBC Bank PLC | (69,607) |
| GBP | 1,013,922 | 31/10/2023 | USD | 1,242,677 | HSBC Bank PLC | (4,920) |
| GBP | 683,592 | 31/10/2023 | USD | 837,820 | HSBC Bank PLC | (3,317) |
| GBP | 50 | 31/10/2023 | USD | 61 | HSBC Bank PLC | - |
| USD | 15,894,070 | 31/10/2023 | GBP | 13,080,000 | HSBC, Sheffield | (73,500) |
| USD | 232,340 | 31/10/2023 | GBP | 190,906 | HSBC Bank PLC | (711) |
| USD | 38,705 | 31/10/2023 | EUR | 36,760 | HSBC Bank PLC | (260) |
| USD | 16,972 | 31/10/2023 | AUD | 26,586 | HSBC Bank PLC | (204) |
| USD | 36,838 | 31/10/2023 | GBP | 30,264 | HSBC Bank PLC | (107) |
| USD | 15,487 | 31/10/2023 | EUR | 14,709 | HSBC Bank PLC | (104) |
| USD | 17,799 | 31/10/2023 | SGD | 24,382 | HSBC Bank PLC | (87) |
| USD | 22,417 | 31/10/2023 | EUR | 21,197 | HSBC Bank PLC | (50) |
| USD | 75,791 | 31/10/2023 | GBP | 62,123 | HSBC Bank PLC | (47) |
| USD | 5,344 | 31/10/2023 | GBP | 4,403 | HSBC Bank PLC | (31) |
| USD | 6,354 | 31/10/2023 | CHF | 5,821 | HSBC Bank PLC | (28) |
| USD | 632 | 31/10/2023 | EUR | 601 | HSBC Bank PLC | (4) |
| USD | 38,179,598 | 16/11/2023 | EUR | 36,000,000 | Crédit Agricole | (5,443) |
| USD | | | | | | (215,202) |

Statement of Derivatives

as at 30 September 2023 (continued)

Forward Foreign Exchange Contracts (continued)

| Sub-fund | In exchange for | Settlement date | Currency | Contract to deliver | Counterparty | Unrealised gain / (loss) in sub-fund currency |
|---------------------------------------|-----------------|-----------------|----------|---------------------|-------------------------------------|---|
| Global Securitised Credit Bond | | | | | | |
| EUR | 5,575,413 | 31/10/2023 | USD | 5,944,505 | HSBC Bank PLC | (38,696) |
| GBP | 5,559,184 | 31/10/2023 | USD | 6,813,413 | HSBC Bank PLC | (30,834) |
| GBP | 4,091,627 | 31/10/2023 | USD | 5,014,756 | HSBC Bank PLC | (22,694) |
| GBP | 1,887,041 | 31/10/2023 | USD | 2,312,784 | HSBC Bank PLC | (10,466) |
| JPY | 3,032,438,209 | 31/10/2023 | USD | 20,562,332 | HSBC Bank PLC | (89,035) |
| USD | | | | | | (191,725) |
| Global Short Duration Bond | | | | | | |
| USD | 336,606,242 | 05/10/2023 | EUR | 305,900,000 | HSBC, Sheffield | 12,707,901 |
| USD | 17,575,027 | 05/10/2023 | EUR | 16,400,000 | HSBC, Sheffield | 210,095 |
| USD | 10,748,520 | 05/10/2023 | EUR | 10,000,000 | State Street Bank and Trust Company | 160,147 |
| USD | 3,726,872 | 05/10/2023 | EUR | 3,370,000 | J.P. Morgan Chase Bank, New York | 158,590 |
| USD | 11,927,215 | 05/10/2023 | AUD | 18,250,000 | NatWest National Westminster Bank | 147,791 |
| USD | 10,688,076 | 05/10/2023 | EUR | 9,960,000 | HSBC, Sheffield | 142,056 |
| USD | 30,762,989 | 05/10/2023 | CAD | 41,400,000 | NatWest National Westminster Bank | 140,840 |
| USD | 4,834,334 | 05/10/2023 | EUR | 4,500,000 | State Street Bank and Trust Company | 69,566 |
| USD | 2,067,483 | 05/10/2023 | EUR | 1,900,000 | NatWest National Westminster Bank | 55,692 |
| USD | 2,172,901 | 05/10/2023 | EUR | 2,000,000 | State Street Bank and Trust Company | 55,226 |
| USD | 1,266,393 | 05/10/2023 | EUR | 1,150,000 | State Street Bank and Trust Company | 48,730 |
| USD | 4,592,387 | 05/10/2023 | EUR | 4,300,000 | HSBC, Sheffield | 39,387 |
| USD | 4,268,316 | 05/10/2023 | EUR | 4,000,000 | NatWest National Westminster Bank | 32,967 |
| USD | 3,279,893 | 05/10/2023 | EUR | 3,070,000 | HSBC, Sheffield | 29,262 |
| USD | 925,722 | 05/10/2023 | EUR | 850,000 | NatWest National Westminster Bank | 25,711 |
| GBP | 1,360,000 | 06/10/2023 | USD | 1,657,817 | State Street Bank and Trust Company | 2,161 |
| USD | 77,034,650 | 06/10/2023 | GBP | 60,500,000 | NatWest National Westminster Bank | 3,190,017 |
| USD | 52,887,995 | 06/10/2023 | JPY | 7,500,000,000 | State Street Bank and Trust Company | 2,604,284 |
| USD | 7,951,906 | 06/10/2023 | GBP | 6,250,000 | NatWest National Westminster Bank | 323,327 |
| USD | 7,178,933 | 06/10/2023 | GBP | 5,750,000 | State Street Bank and Trust Company | 160,642 |
| USD | 2,187,629 | 06/10/2023 | GBP | 1,700,000 | Goldman Sachs International, London | 112,655 |
| USD | 1,414,121 | 06/10/2023 | JPY | 195,000,000 | Crédit Agricole, London | 106,744 |
| USD | 1,418,584 | 06/10/2023 | JPY | 200,000,000 | HSBC, Sheffield | 77,685 |
| USD | 8,090,597 | 06/10/2023 | GBP | 6,580,000 | UBS, London | 59,230 |
| USD | 3,467,736 | 06/10/2023 | GBP | 2,800,000 | HSBC, Sheffield | 50,133 |
| USD | 6,929,510 | 06/10/2023 | GBP | 5,650,000 | State Street Bank and Trust Company | 33,276 |
| USD | 868,180 | 06/10/2023 | GBP | 700,000 | State Street Bank and Trust Company | 13,780 |
| USD | 156,904 | 06/10/2023 | GBP | 125,000 | State Street Bank and Trust Company | 4,333 |
| AUD | 146,784,857 | 31/10/2023 | USD | 94,619,134 | HSBC Bank PLC | 214,530 |
| AUD | 1,280,677 | 31/10/2023 | USD | 821,307 | HSBC Bank PLC | 6,103 |
| AUD | 678,157 | 31/10/2023 | USD | 435,211 | HSBC Bank PLC | 2,927 |
| AUD | 302,349 | 31/10/2023 | USD | 193,022 | HSBC Bank PLC | 2,317 |
| CNH | 390,863,611 | 31/10/2023 | USD | 53,537,819 | HSBC Bank PLC | 147,451 |
| CNH | 1,032,627 | 31/10/2023 | USD | 141,267 | HSBC Bank PLC | 565 |
| CNH | 1,120,348 | 31/10/2023 | USD | 153,385 | HSBC Bank PLC | 495 |
| CNH | 997,202 | 31/10/2023 | USD | 136,503 | HSBC Bank PLC | 463 |
| CNH | 1,605,064 | 31/10/2023 | USD | 220,048 | HSBC Bank PLC | 408 |
| CNH | 1,267,053 | 31/10/2023 | USD | 173,829 | HSBC Bank PLC | 201 |
| CNH | 270,340 | 31/10/2023 | USD | 36,990 | HSBC Bank PLC | 141 |

Statement of Derivatives

as at 30 September 2023 (continued)

Forward Foreign Exchange Contracts (continued)

| Sub-fund | In exchange for | Settlement date | Currency | Contract to deliver | Counterparty | Unrealised gain / (loss) in sub-fund currency |
|---|-----------------|-----------------|----------|---------------------|-------------------------------------|---|
| Global Short Duration Bond (continued) | | | | | | |
| SGD | 473,171 | 31/10/2023 | USD | 347,075 | HSBC Bank PLC | 23 |
| USD | 8,824,673 | 31/10/2023 | GBP | 6,800,000 | HSBC, Sheffield | 523,489 |
| USD | 610,942 | 31/10/2023 | GBP | 480,000 | UBS, London | 24,976 |
| USD | 575,672 | 31/10/2023 | AUD | 887,458 | HSBC Bank PLC | 2,310 |
| USD | 29,112 | 31/10/2023 | GBP | 23,733 | HSBC Bank PLC | 140 |
| USD | 6,299,156 | 22/11/2023 | PLN | 26,200,000 | Goldman Sachs International, London | 304,865 |
| USD | 6,419,739 | 22/11/2023 | CHF | 5,600,000 | State Street Bank and Trust Company | 265,520 |
| USD | 8,048,346 | 22/11/2023 | CZK | 180,000,000 | Goldman Sachs International, London | 239,067 |
| USD | 10,645,670 | 22/11/2023 | KRW | 14,220,000,000 | UBS, London | 53,679 |
| USD | 11,564,706 | 24/11/2023 | MXN | 198,000,000 | J.P. Morgan Chase Bank, New York | 269,910 |
| USD | 1,189,526 | 06/12/2023 | EUR | 1,120,000 | Crédit Agricole, London | 474 |
| | | | | | USD | 22,822,282 |
| EUR | 6,000,000 | 05/10/2023 | USD | 6,530,016 | NatWest National Westminster Bank | (176,993) |
| EUR | 4,200,000 | 05/10/2023 | USD | 4,603,931 | HSBC, Sheffield | (156,814) |
| EUR | 2,500,000 | 05/10/2023 | USD | 2,725,843 | HSBC, Sheffield | (78,749) |
| EUR | 5,000,000 | 05/10/2023 | USD | 5,362,220 | State Street Bank and Trust Company | (68,033) |
| EUR | 7,550,000 | 05/10/2023 | USD | 8,054,530 | Merrill Lynch International Bank | (60,308) |
| EUR | 5,650,000 | 05/10/2023 | USD | 6,027,654 | HSBC, Sheffield | (45,224) |
| EUR | 300,000 | 05/10/2023 | USD | 320,624 | NatWest National Westminster Bank | (2,972) |
| GBP | 4,100,000 | 06/10/2023 | USD | 5,231,249 | State Street Bank and Trust Company | (226,902) |
| AUD | 1,274,007 | 31/10/2023 | USD | 824,044 | HSBC Bank PLC | (943) |
| CAD | 1,349 | 31/10/2023 | USD | 1,003 | HSBC Bank PLC | (4) |
| EUR | 10,700,000 | 31/10/2023 | USD | 11,982,577 | HSBC, Sheffield | (640,860) |
| EUR | 18,743,160 | 31/10/2023 | USD | 19,983,957 | HSBC Bank PLC | (116,704) |
| EUR | 600,000 | 31/10/2023 | USD | 657,578 | HSBC, Sheffield | (21,594) |
| EUR | 47,135 | 31/10/2023 | USD | 50,256 | HSBC Bank PLC | (293) |
| EUR | 937 | 31/10/2023 | USD | 999 | HSBC Bank PLC | (6) |
| GBP | 67,546,118 | 31/10/2023 | USD | 82,785,468 | HSBC Bank PLC | (327,713) |
| GBP | 943,925 | 31/10/2023 | USD | 1,156,888 | HSBC Bank PLC | (4,580) |
| GBP | 808 | 31/10/2023 | USD | 990 | HSBC Bank PLC | (4) |
| IDR | 88,800,000,000 | 31/10/2023 | USD | 5,902,925 | UBS, London | (167,569) |
| IDR | 5,100,000,000 | 31/10/2023 | USD | 334,268 | HSBC, Sheffield | (4,872) |
| INR | 970,000,000 | 31/10/2023 | USD | 11,806,807 | Goldman Sachs International, London | (141,468) |
| INR | 50,000,000 | 31/10/2023 | USD | 603,058 | Crédit Agricole, London | (1,752) |
| JPY | 1,660,000,000 | 31/10/2023 | USD | 12,019,874 | Crédit Agricole, London | (845,882) |
| JPY | 140,000,000 | 31/10/2023 | USD | 969,019 | Citigroup Global Markets Limited | (26,634) |
| SGD | 2,400 | 31/10/2023 | USD | 1,762 | HSBC Bank PLC | (2) |
| USD | 49,657,186 | 31/10/2023 | EUR | 47,075,000 | State Street Bank and Trust Company | (241,066) |
| USD | 9,014,962 | 31/10/2023 | AUD | 14,109,000 | BNP Paribas | (100,475) |
| USD | 32,652,341 | 31/10/2023 | GBP | 26,776,000 | HSBC, Sheffield | (34,790) |
| USD | 1,017,685 | 31/10/2023 | AUD | 1,584,214 | HSBC Bank PLC | (5,832) |
| USD | 326,855 | 31/10/2023 | CNH | 2,382,159 | HSBC Bank PLC | (335) |

Statement of Derivatives

as at 30 September 2023 (continued)

Forward Foreign Exchange Contracts (continued)

| Sub-fund | In exchange for | Settlement date | Currency | Contract to deliver | Counterparty | Unrealised gain / (loss) in sub-fund currency |
|---|-----------------|-----------------|----------|---------------------|---|---|
| Global Short Duration Bond (continued) | | | | | | |
| USD | 8,745 | 31/10/2023 | GBP | 7,206 | HSBC Bank PLC | (51) |
| USD | 14,174 | 31/10/2023 | GBP | 11,646 | HSBC Bank PLC | (44) |
| USD | 2,874 | 31/10/2023 | GBP | 2,356 | HSBC Bank PLC | (2) |
| USD | 240 | 31/10/2023 | GBP | 197 | HSBC Bank PLC | (1) |
| USD | 11 | 31/10/2023 | SGD | 15 | HSBC Bank PLC | - |
| USD | 11 | 31/10/2023 | SGD | 15 | HSBC Bank PLC | - |
| USD | 14 | 31/10/2023 | SGD | 20 | HSBC Bank PLC | - |
| USD | 74,341,861 | 22/11/2023 | CNY | 539,500,000 | HSBC, Sheffield | (816,594) |
| USD | 24,269,717 | 22/11/2023 | NZD | 40,800,000 | HSBC, Sheffield | (245,294) |
| USD | 6,547,124 | 22/11/2023 | CNY | 48,000,000 | Goldman Sachs International, London | (139,819) |
| USD | 6,941,921 | 22/11/2023 | SEK | 76,000,000 | Citigroup Global Markets Limited | (67,978) |
| USD | 2,185,805 | 22/11/2023 | NZD | 3,700,000 | HSBC, Sheffield | (37,370) |
| USD | 7,535,819 | 06/12/2023 | EUR | 7,130,000 | Crédit Agricole, London | (33,772) |
| USD | | | | | | (4,840,298) |
| India Fixed Income | | | | | | |
| AUD | 37,410,417 | 31/10/2023 | USD | 24,115,166 | HSBC Bank PLC | 54,676 |
| AUD | 1,379,619 | 31/10/2023 | USD | 884,759 | HSBC Bank PLC | 6,575 |
| AUD | 150 | 31/10/2023 | USD | 96 | HSBC Bank PLC | 1 |
| CNH | 351,895,263 | 31/10/2023 | USD | 48,200,202 | HSBC Bank PLC | 132,750 |
| CNH | 128,658 | 31/10/2023 | USD | 17,601 | HSBC Bank PLC | 70 |
| CNH | 73,012 | 31/10/2023 | USD | 10,017 | HSBC Bank PLC | 12 |
| SGD | 9,869,677 | 31/10/2023 | USD | 7,239,496 | HSBC Bank PLC | 478 |
| SGD | 15,194 | 31/10/2023 | USD | 11,096 | HSBC Bank PLC | 49 |
| SGD | 2,558 | 31/10/2023 | USD | 1,873 | HSBC Bank PLC | 4 |
| SGD | 89 | 31/10/2023 | USD | 65 | HSBC Bank PLC | - |
| USD | 12,492 | 31/10/2023 | SGD | 17,014 | HSBC Bank PLC | 11 |
| INR | 278,044,677 | 30/11/2023 | USD | 3,330,000 | BNP Paribas | 8,540 |
| INR | 173,416,672 | 30/11/2023 | USD | 2,080,000 | HSBC Bank PLC | 2,251 |
| INR | 6,039,970,000 | 22/12/2023 | USD | 72,400,000 | Crédit Agricole | 41,625 |
| INR | 499,545,280 | 22/12/2023 | USD | 5,980,000 | State Street Bank and Trust Co, Hong Kong | 11,399 |
| INR | 432,749,466 | 22/12/2023 | USD | 5,190,000 | UBS | 270 |
| USD | | | | | | 258,711 |
| AUD | 2,329 | 31/10/2023 | USD | 1,506 | HSBC Bank PLC | (2) |
| CAD | 1,349 | 31/10/2023 | USD | 1,002 | HSBC Bank PLC | (4) |
| EUR | 8,530,467 | 31/10/2023 | USD | 9,095,183 | HSBC Bank PLC | (53,115) |
| EUR | 461,697 | 31/10/2023 | USD | 492,261 | HSBC Bank PLC | (2,875) |
| EUR | 153,680 | 31/10/2023 | USD | 164,040 | HSBC Bank PLC | (1,143) |
| GBP | 807 | 31/10/2023 | USD | 989 | HSBC Bank PLC | (4) |
| USD | 152,938 | 31/10/2023 | AUD | 239,569 | HSBC Bank PLC | (1,840) |
| USD | 301,795 | 31/10/2023 | CNH | 2,205,939 | HSBC Bank PLC | (1,192) |

Statement of Derivatives

as at 30 September 2023 (continued)

Forward Foreign Exchange Contracts (continued)

| Sub-fund | In exchange for | Settlement date | Currency | Contract to deliver | Counterparty | Unrealised gain / (loss) in sub-fund currency |
|---------------------------------------|-----------------|-----------------|----------|---------------------|---|---|
| India Fixed Income (continued) | | | | | | |
| USD | 120,922 | 31/10/2023 | CNH | 883,229 | HSBC Bank PLC | (390) |
| USD | 54,251 | 31/10/2023 | EUR | 51,526 | HSBC Bank PLC | (365) |
| USD | 43,023 | 31/10/2023 | SGD | 58,935 | HSBC Bank PLC | (210) |
| USD | 46,383 | 31/10/2023 | CNH | 338,984 | HSBC Bank PLC | (177) |
| USD | 35,077 | 31/10/2023 | CNH | 256,251 | HSBC Bank PLC | (118) |
| USD | 4,350 | 31/10/2023 | EUR | 4,133 | HSBC Bank PLC | (31) |
| INR | 277,834,930 | 30/11/2023 | USD | 3,350,000 | State Street Bank and Trust Co, Hong Kong | (13,977) |
| INR | 2,219,016,203 | 30/11/2023 | USD | 26,652,000 | Citigroup Global Markets Limited | (7,804) |
| INR | 173,548,375 | 30/11/2023 | USD | 2,090,000 | Crédit Agricole | (6,168) |
| INR | 431,027,800 | 30/11/2023 | USD | 5,180,000 | BNP Paribas | (4,558) |
| INR | 98,791,182 | 30/11/2023 | USD | 1,190,000 | State Street Bank and Trust Co, Hong Kong | (3,793) |
| INR | 580,252,500 | 30/11/2023 | USD | 6,970,000 | Westpac Banking Sydney | (2,786) |
| USD | 4,850,000 | 30/11/2023 | INR | 404,819,800 | Westpac Banking Sydney | (10,757) |
| USD | 3,990,000 | 30/11/2023 | INR | 333,086,796 | Merrill Lynch International Bank | (9,444) |
| USD | 1,270,000 | 30/11/2023 | INR | 105,794,302 | BNP Paribas | (295) |
| USD | | | | | | (121,048) |
| RMB Fixed Income | | | | | | |
| CNY | 6,046,218 | 31/10/2023 | USD | 830,000 | BNP Paribas | 6,274 |
| CNY | 1,675,830 | 31/10/2023 | USD | 230,000 | HSBC Bank PLC | 1,790 |
| CNY | 1,314,295 | 31/10/2023 | USD | 180,000 | BNP Paribas | 1,785 |
| CNY | 1,334,773 | 31/10/2023 | USD | 183,000 | State Street Bank and Trust Co, Hong Kong | 1,617 |
| USD | 1,507,270 | 31/10/2023 | EUR | 1,422,898 | HSBC Bank PLC | 2,473 |
| USD | 1,180,736 | 31/10/2023 | EUR | 1,114,159 | HSBC Bank PLC | 2,448 |
| USD | 88 | 31/10/2023 | SGD | 120 | HSBC Bank PLC | - |
| CNY | 75,589,813 | 30/11/2023 | USD | 10,370,000 | HSBC Bank PLC | 115,063 |
| USD | | | | | | 131,450 |
| EUR | 15,170,391 | 31/10/2023 | USD | 16,174,671 | HSBC Bank PLC | (131,104) |
| EUR | 5,005,356 | 31/10/2023 | USD | 5,336,710 | HSBC Bank PLC | (43,257) |
| EUR | 2,126,964 | 31/10/2023 | USD | 2,267,769 | HSBC Bank PLC | (18,380) |
| EUR | 1,040,212 | 31/10/2023 | USD | 1,109,074 | HSBC Bank PLC | (8,990) |
| SGD | 5,582,324 | 31/10/2023 | USD | 4,094,684 | HSBC Bank PLC | (4,608) |
| SGD | 672,789 | 31/10/2023 | USD | 493,497 | HSBC Bank PLC | (555) |
| USD | 900,000 | 31/10/2023 | CNY | 6,575,904 | UBS | (9,537) |
| USD | 451,000 | 31/10/2023 | CNY | 3,294,358 | HSBC Bank PLC | (4,655) |
| USD | 245,000 | 31/10/2023 | CNY | 1,791,690 | State Street Bank and Trust Co, Hong Kong | (2,815) |
| USD | 50,000 | 31/10/2023 | CNY | 364,735 | HSBC Bank PLC | (448) |
| USD | 20 | 31/10/2023 | SGD | 27 | HSBC Bank PLC | - |
| USD | 82 | 31/10/2023 | SGD | 112 | HSBC Bank PLC | - |
| USD | 21 | 31/10/2023 | SGD | 28 | HSBC Bank PLC | - |
| USD | | | | | | (224,349) |

Statement of Derivatives

as at 30 September 2023 (continued)

Forward Foreign Exchange Contracts (continued)

| Sub-fund | In exchange for | Settlement date | Currency | Contract to deliver | Counterparty | Unrealised gain / (loss) in sub-fund currency |
|-------------------------------------|-----------------|-----------------|----------|---------------------|---|---|
| Singapore Dollar Income Bond | | | | | | |
| AUD | 8,184,485 | 31/10/2023 | SGD | 7,193,990 | HSBC Bank PLC | 14,412 |
| AUD | 3,406,917 | 31/10/2023 | SGD | 2,994,608 | HSBC Bank PLC | 5,999 |
| AUD | 9,800 | 31/10/2023 | SGD | 8,568 | HSBC Bank PLC | 64 |
| SGD | 323,130 | 31/10/2023 | USD | 235,944 | HSBC Bank PLC | 1,486 |
| SGD | 232,337 | 31/10/2023 | USD | 170,164 | HSBC Bank PLC | 367 |
| SGD | 520 | 31/10/2023 | USD | 380 | HSBC Bank PLC | 2 |
| SGD | 10 | 31/10/2023 | USD | 7 | HSBC Bank PLC | - |
| USD | 5,116 | 31/10/2023 | SGD | 6,967 | HSBC Bank PLC | 8 |
| SGD | 85,845,102 | 30/11/2023 | USD | 62,915,000 | State Street Bank and Trust Co, Hong Kong | 195,471 |
| USD | 2,500,000 | 30/11/2023 | SGD | 3,402,820 | Crédit Agricole | 567 |
| SGD | | | | | | 218,376 |
| SGD | 36,632 | 31/10/2023 | AUD | 41,895 | HSBC Bank PLC | (267) |
| USD | 39,380,472 | 31/10/2023 | SGD | 53,690,154 | HSBC Bank PLC | (5,901) |
| USD | 3,589 | 31/10/2023 | SGD | 4,902 | HSBC Bank PLC | (10) |
| SGD | | | | | | (6,178) |
| Ultra Short Duration Bond | | | | | | |
| USD | 14,402,707 | 03/10/2023 | GBP | 11,363,858 | Standard Chartered Bank, London | 532,554 |
| USD | 10,252,034 | 03/10/2023 | EUR | 9,416,618 | Standard Chartered Bank, London | 282,189 |
| AUD | 31,174,046 | 31/10/2023 | USD | 20,095,133 | HSBC Bank PLC | 45,562 |
| AUD | 9,939,892 | 31/10/2023 | USD | 6,407,364 | HSBC Bank PLC | 14,527 |
| AUD | 275,596 | 31/10/2023 | USD | 177,040 | HSBC Bank PLC | 1,015 |
| AUD | 98,500 | 31/10/2023 | USD | 63,213 | HSBC Bank PLC | 425 |
| AUD | 39,273 | 31/10/2023 | USD | 25,072 | HSBC Bank PLC | 301 |
| AUD | 39,550 | 31/10/2023 | USD | 25,381 | HSBC Bank PLC | 171 |
| CNH | 61,214,432 | 31/10/2023 | USD | 8,384,733 | HSBC Bank PLC | 23,093 |
| CNH | 23,105,961 | 31/10/2023 | USD | 3,164,896 | HSBC Bank PLC | 8,717 |
| CNH | 589,125 | 31/10/2023 | USD | 80,609 | HSBC Bank PLC | 307 |
| CNH | 488,402 | 31/10/2023 | USD | 66,958 | HSBC Bank PLC | 124 |
| CNH | 132,550 | 31/10/2023 | USD | 18,144 | HSBC Bank PLC | 62 |
| CNH | 44,019 | 31/10/2023 | USD | 6,027 | HSBC Bank PLC | 19 |
| CNH | 43,650 | 31/10/2023 | USD | 5,984 | HSBC Bank PLC | 11 |
| CNH | 14,341 | 31/10/2023 | USD | 1,963 | HSBC Bank PLC | 7 |
| GBP | 71,532 | 31/10/2023 | USD | 87,266 | HSBC Bank PLC | 58 |
| SGD | 5,399,606 | 31/10/2023 | USD | 3,960,659 | HSBC Bank PLC | 261 |
| SGD | 5,250 | 31/10/2023 | USD | 3,844 | HSBC Bank PLC | 8 |
| USD | 534,493 | 31/10/2023 | GBP | 435,734 | HSBC Bank PLC | 2,565 |
| USD | 11,780 | 31/10/2023 | EUR | 11,036 | HSBC Bank PLC | 82 |
| USD | 10,420,419 | 02/11/2023 | GBP | 8,500,000 | Standard Chartered Bank, London | 43,810 |
| USD | 9,986,750 | 02/11/2023 | EUR | 9,416,618 | BNP Paribas | 4,560 |
| USD | | | | | | 960,428 |
| AUD | - | 31/10/2023 | USD | - | HSBC Bank PLC | - |
| EUR | 10,312,595 | 31/10/2023 | USD | 10,995,289 | HSBC Bank PLC | (64,211) |
| EUR | 706,128 | 31/10/2023 | USD | 752,874 | HSBC Bank PLC | (4,397) |
| GBP | 37,963,435 | 31/10/2023 | USD | 46,528,518 | HSBC Bank PLC | (184,187) |
| GBP | 13,205,334 | 31/10/2023 | USD | 16,184,643 | HSBC Bank PLC | (64,068) |

Statement of Derivatives

as at 30 September 2023 (continued)

Forward Foreign Exchange Contracts (continued)

| Sub-fund | In exchange for | Settlement date | Currency | Contract to deliver | Counterparty | Unrealised gain / (loss) in sub-fund currency |
|--|-----------------|-----------------|----------|---------------------|---------------------------------|---|
| Ultra Short Duration Bond (continued) | | | | | | |
| GBP | 11,083,137 | 31/10/2023 | USD | 13,583,648 | HSBC Bank PLC | (53,772) |
| GBP | 6,665,637 | 31/10/2023 | USD | 8,169,498 | HSBC Bank PLC | (32,341) |
| GBP | 665,309 | 31/10/2023 | USD | 816,100 | HSBC Bank PLC | (3,916) |
| SGD | 1,277 | 31/10/2023 | USD | 938 | HSBC Bank PLC | (1) |
| USD | 123,922 | 31/10/2023 | AUD | 193,233 | HSBC Bank PLC | (921) |
| USD | 13,481 | 31/10/2023 | EUR | 12,746 | HSBC Bank PLC | (30) |
| USD | 3,973 | 31/10/2023 | EUR | 3,775 | HSBC Bank PLC | (28) |
| USD | 13,276 | 31/10/2023 | EUR | 12,532 | HSBC Bank PLC | (8) |
| USD | 26,120 | 31/10/2023 | EUR | 24,647 | HSBC Bank PLC | (5) |
| USD | | | | | | (407,885) |
| US Dollar Bond | | | | | | |
| USD | 8 | 31/10/2023 | EUR | 7 | HSBC Bank PLC | - |
| USD | 7 | 31/10/2023 | GBP | 6 | HSBC Bank PLC | - |
| USD | 8 | 31/10/2023 | CAD | 10 | HSBC Bank PLC | - |
| USD | | | | | | - |
| CAD | 1,337 | 31/10/2023 | USD | 993 | HSBC Bank PLC | (4) |
| EUR | 929 | 31/10/2023 | USD | 990 | HSBC Bank PLC | (6) |
| GBP | 800 | 31/10/2023 | USD | 981 | HSBC Bank PLC | (4) |
| USD | 6 | 31/10/2023 | EUR | 5 | HSBC Bank PLC | - |
| USD | 6 | 31/10/2023 | GBP | 5 | HSBC Bank PLC | - |
| USD | 6 | 31/10/2023 | CAD | 8 | HSBC Bank PLC | - |
| USD | | | | | | (14) |
| US High Yield Bond | | | | | | |
| USD | 272,222 | 03/10/2023 | EUR | 250,000 | Standard Chartered Bank, London | 7,535 |
| USD | 31,712 | 03/10/2023 | GBP | 25,000 | BNP Paribas | 1,198 |
| AUD | 1,604,498 | 31/10/2023 | USD | 1,034,277 | HSBC Bank PLC | 2,345 |
| CNH | 25,004,340 | 31/10/2023 | USD | 3,424,923 | HSBC Bank PLC | 9,433 |
| CNH | 817,440 | 31/10/2023 | USD | 111,849 | HSBC Bank PLC | 426 |
| USD | 265,234 | 02/11/2023 | EUR | 250,000 | BNP Paribas | 219 |
| USD | 30,646 | 02/11/2023 | GBP | 25,000 | Standard Chartered Bank, London | 126 |
| USD | | | | | | 21,282 |
| USD | 18,135 | 31/10/2023 | CNH | 132,622 | HSBC Bank PLC | (81) |
| USD | 6,406 | 31/10/2023 | AUD | 10,034 | HSBC Bank PLC | (77) |
| USD | 18,682 | 31/10/2023 | CNH | 136,562 | HSBC Bank PLC | (75) |
| USD | 18,101 | 31/10/2023 | CNH | 132,311 | HSBC Bank PLC | (71) |
| USD | 5,270 | 31/10/2023 | AUD | 8,251 | HSBC Bank PLC | (61) |
| USD | 17,891 | 31/10/2023 | CNH | 130,534 | HSBC Bank PLC | (37) |
| USD | | | | | | (402) |

Statement of Derivatives

as at 30 September 2023 (continued)

Forward Foreign Exchange Contracts (continued)

| Sub-fund | In exchange for | Settlement date | Currency | Contract to deliver | Counterparty | Unrealised gain / (loss) in sub-fund currency |
|---|-----------------|-----------------|----------|---------------------|--|---|
| US Short Duration High Yield Bond * | | | | | | |
| USD | 16,277,066 | 25/10/2023 | EUR | 15,000,000 | Bank of America | 381,399 |
| USD | 8,184 | 31/10/2023 | GBP | 6,672 | HSBC Bank PLC | 40 |
| USD | 429 | 31/10/2023 | EUR | 402 | HSBC Bank PLC | 3 |
| SGD | 59,761 | 31/10/2023 | USD | 43,836 | HSBC Bank PLC | 3 |
| USD | 9,792,465 | 15/11/2023 | EUR | 9,100,000 | Barclays Bank, London | 140,548 |
| USD | | | | | | 521,993 |
| EUR | 1,200,000 | 25/10/2023 | USD | 1,301,069 | BNP Paribas | (29,415) |
| EUR | 600,000 | 25/10/2023 | USD | 645,626 | Barclays Bank, London | (9,799) |
| EUR | 600,000 | 25/10/2023 | USD | 645,329 | BNP Paribas | (9,502) |
| EUR | 600,000 | 25/10/2023 | USD | 644,534 | BNP Paribas | (8,707) |
| CHF | 454,075 | 31/10/2023 | USD | 503,051 | HSBC Bank PLC | (5,213) |
| EUR | 19,420,051 | 31/10/2023 | USD | 20,705,658 | HSBC Bank PLC | (120,919) |
| EUR | 3,744,336 | 31/10/2023 | USD | 3,992,211 | HSBC Bank PLC | (23,315) |
| EUR | 3,008,788 | 31/10/2023 | USD | 3,207,970 | HSBC Bank PLC | (18,734) |
| EUR | 2,637,501 | 31/10/2023 | USD | 2,812,104 | HSBC Bank PLC | (16,422) |
| EUR | 2,015,727 | 31/10/2023 | USD | 2,149,168 | HSBC Bank PLC | (12,551) |
| EUR | 4,480 | 31/10/2023 | USD | 4,782 | HSBC Bank PLC | (34) |
| GBP | 1,013,737 | 31/10/2023 | USD | 1,242,450 | HSBC Bank PLC | (4,918) |
| USD | 405,424 | 31/10/2023 | EUR | 385,057 | HSBC Bank PLC | (2,726) |
| USD | 303,008 | 31/10/2023 | EUR | 286,047 | HSBC Bank PLC | (195) |
| USD | 24,197 | 31/10/2023 | GBP | 19,882 | HSBC Bank PLC | (74) |
| USD | 10,086 | 31/10/2023 | CHF | 9,239 | HSBC Bank PLC | (44) |
| USD | 126,758 | 31/10/2023 | EUR | 119,610 | HSBC Bank PLC | (26) |
| USD | 7,701 | 31/10/2023 | EUR | 7,270 | HSBC Bank PLC | (5) |
| USD | 856 | 31/10/2023 | SGD | 1,173 | HSBC Bank PLC | (4) |
| USD | 9,728 | 31/10/2023 | EUR | 9,180 | HSBC Bank PLC | (2) |
| USD | | | | | | (262,605) |
| Global Credit Floating Rate Fixed Term Bond 2023 - 2 | | | | | | |
| AUD | 2,027,318 | 31/10/2023 | USD | 1,306,831 | HSBC Bank PLC | 2,963 |
| SGD | 1,671,139 | 31/10/2023 | USD | 1,225,795 | HSBC Bank PLC | 81 |
| SGD | 317,440 | 31/10/2023 | USD | 232,845 | HSBC Bank PLC | 15 |
| CAD | 1,000,000 | 29/12/2023 | USD | 735,368 | Merrill Lynch International Bank, London | 5,345 |
| CAD | 3,000,000 | 29/12/2023 | USD | 2,219,938 | Standard Chartered Bank, London | 2,202 |
| GBP | 325,000 | 29/12/2023 | USD | 393,874 | Standard Chartered Bank, London | 3,069 |
| USD | 18,052,710 | 29/12/2023 | EUR | 15,000,000 | Merrill Lynch International Bank, London | 2,103,930 |
| USD | 16,693,875 | 29/12/2023 | EUR | 13,750,000 | Standard Chartered Bank, London | 2,074,160 |
| USD | 6,294,770 | 29/12/2023 | EUR | 5,000,000 | Merrill Lynch International Bank, London | 978,510 |
| USD | 5,128,900 | 29/12/2023 | EUR | 4,250,000 | Standard Chartered Bank, London | 610,080 |
| USD | 2,833,236 | 29/12/2023 | EUR | 2,250,000 | Merrill Lynch International Bank, London | 440,919 |
| USD | 3,399,712 | 29/12/2023 | EUR | 2,800,000 | Merrill Lynch International Bank, London | 422,607 |
| USD | 3,482,610 | 29/12/2023 | EUR | 2,900,000 | BNP Paribas | 399,179 |
| USD | 7,764,877 | 29/12/2023 | EUR | 7,000,000 | Merrill Lynch International Bank, London | 322,113 |
| USD | 2,435,286 | 29/12/2023 | EUR | 2,000,000 | Merrill Lynch International Bank, London | 308,782 |
| USD | 4,176,611 | 29/12/2023 | CAD | 5,250,000 | BNP Paribas | 287,866 |

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

Statement of Derivatives

as at 30 September 2023 (continued)

Forward Foreign Exchange Contracts (continued)

| Sub-fund | In exchange for | Settlement date | Currency | Contract to deliver | Counterparty | Unrealised gain / (loss) in sub-fund currency |
|---|-----------------|-----------------|----------|---------------------|--|---|
| Global Credit Floating Rate Fixed Term Bond 2023 - 2 (continued) | | | | | | |
| USD | 2,066,973 | 29/12/2023 | GBP | 1,500,000 | Merrill Lynch International Bank, London | 234,928 |
| USD | 1,723,331 | 29/12/2023 | GBP | 1,250,000 | Merrill Lynch International Bank, London | 196,627 |
| USD | 3,554,650 | 29/12/2023 | GBP | 2,750,000 | BNP Paribas | 195,901 |
| USD | 2,592,017 | 29/12/2023 | CAD | 3,250,000 | Standard Chartered Bank, London | 184,698 |
| USD | 1,526,787 | 29/12/2023 | GBP | 1,100,000 | Merrill Lynch International Bank, London | 183,287 |
| USD | 7,950,530 | 29/12/2023 | CAD | 10,575,000 | BNP Paribas | 117,487 |
| USD | 2,761,624 | 29/12/2023 | EUR | 2,500,000 | J.P. Morgan Chase Bank, New York | 103,494 |
| USD | 694,045 | 29/12/2023 | EUR | 575,000 | Merrill Lynch International Bank, London | 82,675 |
| USD | 5,394,035 | 29/12/2023 | EUR | 5,000,000 | Standard Chartered Bank, London | 77,775 |
| USD | 604,737 | 29/12/2023 | EUR | 500,000 | Merrill Lynch International Bank, London | 73,111 |
| USD | 600,150 | 29/12/2023 | EUR | 500,000 | Goldman Sachs International, London | 68,524 |
| USD | 797,003 | 29/12/2023 | CAD | 1,000,000 | BNP Paribas | 56,290 |
| USD | 6,148,615 | 29/12/2023 | GBP | 5,000,000 | Standard Chartered Bank, London | 41,798 |
| USD | | | | | | 9,578,416 |
| EUR | 139,566 | 31/10/2023 | USD | 148,806 | HSBC Bank PLC | (869) |
| GBP | 463,856 | 31/10/2023 | USD | 568,509 | HSBC Bank PLC | (2,251) |
| CAD | 10,575,000 | 29/12/2023 | USD | 7,959,506 | BNP Paribas | (126,463) |
| CAD | 1,250,000 | 29/12/2023 | USD | 979,468 | Merrill Lynch International Bank, London | (53,576) |
| CAD | 225,000 | 29/12/2023 | USD | 174,071 | J.P. Morgan Chase Bank, New York | (7,411) |
| EUR | 8,000,000 | 29/12/2023 | USD | 9,886,592 | Merrill Lynch International Bank, London | (1,380,576) |
| EUR | 5,000,000 | 29/12/2023 | USD | 6,276,850 | J.P. Morgan Chase Bank, New York | (960,590) |
| EUR | 3,000,000 | 29/12/2023 | USD | 3,587,499 | BNP Paribas | (397,743) |
| EUR | 8,000,000 | 29/12/2023 | USD | 8,875,134 | Merrill Lynch International Bank, London | (369,119) |
| EUR | 1,000,000 | 29/12/2023 | USD | 1,244,193 | Merrill Lynch International Bank, London | (180,941) |
| EUR | 1,000,000 | 29/12/2023 | USD | 1,222,259 | Merrill Lynch International Bank, London | (159,007) |
| EUR | 4,000,000 | 29/12/2023 | USD | 4,387,035 | Standard Chartered Bank, London | (134,027) |
| EUR | 6,250,000 | 29/12/2023 | USD | 6,766,097 | J.P. Morgan Chase Bank, New York | (120,772) |
| EUR | 675,000 | 29/12/2023 | USD | 814,320 | BNP Paribas | (96,625) |
| EUR | 1,000,000 | 29/12/2023 | USD | 1,158,833 | J.P. Morgan Chase Bank, New York | (95,581) |
| EUR | 525,000 | 29/12/2023 | USD | 652,607 | Merrill Lynch International Bank, London | (94,400) |
| EUR | 2,000,000 | 29/12/2023 | USD | 2,220,785 | Merrill Lynch International Bank, London | (94,281) |
| EUR | 750,000 | 29/12/2023 | USD | 874,388 | Merrill Lynch International Bank, London | (76,949) |
| EUR | 1,000,000 | 29/12/2023 | USD | 1,097,807 | J.P. Morgan Chase Bank, New York | (34,555) |
| GBP | 2,100,000 | 29/12/2023 | USD | 2,842,487 | Standard Chartered Bank, London | (277,623) |
| GBP | 8,000,000 | 29/12/2023 | USD | 9,894,032 | Standard Chartered Bank, London | (123,125) |
| GBP | 4,000,000 | 29/12/2023 | USD | 4,954,927 | J.P. Morgan Chase Bank, New York | (69,474) |
| GBP | 2,000,000 | 29/12/2023 | USD | 2,487,317 | J.P. Morgan Chase Bank, New York | (44,591) |
| GBP | 2,500,000 | 29/12/2023 | USD | 3,072,693 | Standard Chartered Bank, London | (19,285) |
| GBP | 100,000 | 29/12/2023 | USD | 140,719 | Merrill Lynch International Bank, London | (18,583) |
| USD | 2,960,275 | 29/12/2023 | GBP | 2,700,000 | Standard Chartered Bank, London | (337,406) |
| USD | 2,306,416 | 29/12/2023 | GBP | 2,000,000 | J.P. Morgan Chase Bank, New York | (136,310) |
| USD | 3,053,210 | 29/12/2023 | GBP | 2,500,000 | Standard Chartered Bank, London | (198) |
| USD | | | | | | (5,412,331) |

Statement of Derivatives

as at 30 September 2023 (continued)

Forward Foreign Exchange Contracts (continued)

| Sub-fund | In exchange for | Settlement date | Currency | Contract to deliver | Counterparty | Unrealised gain / (loss) in sub-fund currency |
|---|-----------------|-----------------|----------|---------------------|--|---|
| Global Emerging Markets Multi-Asset Income | | | | | | |
| ARS | 12,096,000 | 03/10/2023 | USD | 32,000 | J.P. Morgan Chase Bank, New York | 2,558 |
| ARS | 15,300,000 | 03/10/2023 | USD | 41,296 | BNP Paribas | 2,416 |
| USD | 80,000 | 03/10/2023 | ARS | 27,396,000 | Citibank, New York | 1,731 |
| USD | 801,466 | 05/10/2023 | TWD | 25,573,174 | BNP Paribas | 8,980 |
| USD | 25,000 | 05/10/2023 | TWD | 760,085 | Morgan Stanley, London | 1,446 |
| USD | 30,000 | 05/10/2023 | TWD | 932,037 | Morgan Stanley, London | 1,117 |
| USD | 20,000 | 18/10/2023 | ARS | 6,469,000 | J.P. Morgan Chase Bank, New York | 2,486 |
| USD | 2,240,203 | 19/10/2023 | CNY | 16,166,873 | Barclays Bank, London | 11,056 |
| USD | 170,000 | 19/10/2023 | CNY | 1,221,506 | BNP Paribas | 1,574 |
| USD | 10,000 | 19/10/2023 | CNY | 71,635 | Barclays Bank, London | 123 |
| USD | 10,000 | 19/10/2023 | CNY | 71,756 | BNP Paribas | 106 |
| USD | 10,000 | 19/10/2023 | CNY | 72,177 | Barclays Bank, London | 48 |
| USD | 10,000 | 19/10/2023 | CNY | 72,282 | Merrill Lynch International Bank | 34 |
| USD | 340,000 | 23/10/2023 | MYR | 1,530,850 | Barclays Bank, London | 13,071 |
| USD | 170,000 | 23/10/2023 | MYR | 785,400 | Barclays Bank, London | 2,269 |
| USD | 475,412 | 23/10/2023 | MYR | 2,218,746 | Morgan Stanley, London | 1,575 |
| USD | 10,000 | 23/10/2023 | MYR | 46,333 | Barclays Bank, London | 105 |
| USD | 10,000 | 23/10/2023 | MYR | 46,456 | Morgan Stanley, London | 79 |
| USD | 804,665 | 24/10/2023 | PLN | 3,315,835 | Merrill Lynch International Bank, London | 45,484 |
| USD | 105,000 | 24/10/2023 | PLN | 429,270 | Barclays Bank, London | 6,716 |
| USD | 120,000 | 24/10/2023 | PLN | 494,836 | Barclays Bank, London | 6,704 |
| USD | 13,327 | 24/10/2023 | PLN | 55,000 | Morgan Stanley, London | 735 |
| USD | 10,000 | 24/10/2023 | PLN | 40,864 | J.P. Morgan Chase Bank, New York | 644 |
| USD | 4,976 | 24/10/2023 | PLN | 20,000 | Merrill Lynch International Bank | 397 |
| USD | 10,000 | 24/10/2023 | PLN | 43,218 | J.P. Morgan Chase Bank, New York | 105 |
| USD | 10,000 | 24/10/2023 | PLN | 43,633 | J.P. Morgan Chase Bank, New York | 10 |
| USD | 330,000 | 26/10/2023 | HUF | 120,572,100 | BNP Paribas | 2,689 |
| USD | 10,000 | 26/10/2023 | HUF | 3,675,805 | BNP Paribas | 21 |
| AUD | 4,503,199 | 31/10/2023 | USD | 2,902,812 | HSBC Bank PLC | 6,582 |
| CNH | 8,873,061 | 31/10/2023 | USD | 1,215,371 | HSBC Bank PLC | 3,347 |
| SGD | 37,218 | 31/10/2023 | USD | 27,300 | HSBC Bank PLC | 1 |
| USD | 7,767 | 31/10/2023 | GBP | 6,332 | HSBC Bank PLC | 36 |
| USD | 2,014 | 31/10/2023 | AUD | 3,113 | HSBC Bank PLC | 1 |
| USD | 417,947 | 03/11/2023 | BRL | 2,069,882 | Morgan Stanley, London | 6,219 |
| USD | 170,000 | 03/11/2023 | BRL | 843,064 | Morgan Stanley, London | 2,303 |
| USD | 70,000 | 03/11/2023 | BRL | 344,095 | Standard Chartered Bank, London | 1,555 |
| USD | 39,782 | 03/11/2023 | BRL | 193,878 | Citibank, New York | 1,217 |
| USD | 30,000 | 03/11/2023 | BRL | 144,905 | Barclays Bank, London | 1,176 |
| USD | 39,735 | 03/11/2023 | BRL | 197,224 | Citibank, New York | 504 |
| USD | 10,000 | 03/11/2023 | BRL | 48,791 | Morgan Stanley, London | 295 |
| USD | 10,000 | 03/11/2023 | BRL | 49,441 | Goldman Sachs International, London | 165 |
| USD | 10,000 | 03/11/2023 | BRL | 49,700 | Morgan Stanley, London | 114 |
| USD | 59,758 | 07/11/2023 | RON | 272,086 | Merrill Lynch International Bank, London | 1,887 |
| USD | 30,000 | 09/11/2023 | THB | 1,014,600 | Standard Chartered Bank, London | 2,049 |
| USD | 10,000 | 09/11/2023 | THB | 355,268 | Standard Chartered Bank, London | 213 |

Statement of Derivatives

as at 30 September 2023 (continued)

Forward Foreign Exchange Contracts (continued)

| Sub-fund | In exchange for | Settlement date | Currency | Contract to deliver | Counterparty | Unrealised gain / (loss) in sub-fund currency |
|---|-----------------|-----------------|----------|---------------------|-------------------------------------|---|
| Global Emerging Markets Multi-Asset Income (continued) | | | | | | |
| USD | 10,000 | 09/11/2023 | THB | 358,272 | Standard Chartered Bank, London | 130 |
| USD | 100,000 | 13/11/2023 | CLP | 81,880,000 | Citibank, New York | 8,616 |
| USD | 170,000 | 21/11/2023 | TRY | 4,462,500 | J.P. Morgan Chase Bank, New York | 15,882 |
| USD | 23,000 | 21/11/2023 | TRY | 623,723 | Standard Chartered Bank, London | 1,459 |
| USD | 31,765 | 21/11/2023 | TRY | 897,520 | Barclays Bank, London | 768 |
| USD | 33,358 | 21/11/2023 | TRY | 952,000 | Barclays Bank, London | 479 |
| USD | 170,000 | 21/11/2023 | TRY | 4,918,100 | UBS, London | 147 |
| USD | 220,000 | 22/11/2023 | CZK | 4,881,800 | J.P. Morgan Chase Bank, New York | 8,204 |
| USD | 26,639 | 22/11/2023 | CZK | 580,000 | BNP Paribas | 1,475 |
| USD | 47,000 | 27/11/2023 | ARS | 16,884,280 | J.P. Morgan Chase Bank, New York | 12,090 |
| MXN | 6,715,000 | 05/12/2023 | USD | 375,487 | Citibank, New York | 6,861 |
| MXN | 6,797,000 | 05/12/2023 | USD | 380,531 | Citibank, New York | 6,486 |
| USD | 456,953 | 05/12/2023 | MXN | 7,964,259 | Barclays Bank, London | 3,473 |
| USD | 178,670 | 05/12/2023 | MXN | 3,100,000 | Morgan Stanley, London | 2,158 |
| USD | 10,000 | 05/12/2023 | MXN | 173,471 | J.P. Morgan Chase Bank, New York | 123 |
| INR | 98,633,787 | 06/12/2023 | USD | 1,179,985 | Citibank, New York | 3,959 |
| INR | 833,672 | 06/12/2023 | USD | 10,000 | Citibank, New York | 7 |
| USD | 233,372 | 12/12/2023 | EUR | 214,200 | UBS, London | 5,877 |
| USD | 110,000 | 12/12/2023 | EUR | 102,093 | Barclays Bank, London | 1,570 |
| COP | 102,821,530 | 13/12/2023 | USD | 24,483 | Goldman Sachs International, London | 477 |
| USD | 10,000 | 14/12/2023 | PEN | 37,197 | Morgan Stanley, London | 229 |
| USD | 142,000 | 15/12/2023 | IDR | 2,186,516,000 | Merrill Lynch International Bank | 890 |
| USD | 10,000 | 15/12/2023 | IDR | 153,844,000 | Morgan Stanley, London | 71 |
| USD | 10,000 | 19/12/2023 | ZAR | 188,928 | Morgan Stanley, London | 40 |
| ZAR | 194,142 | 19/12/2023 | USD | 10,000 | Morgan Stanley, London | 235 |
| ZAR | 640,000 | 19/12/2023 | USD | 33,732 | Morgan Stanley, London | 9 |
| EGP | 4,188,250 | 21/12/2023 | USD | 110,000 | Standard Chartered Bank, London | 19,108 |

Statement of Derivatives

as at 30 September 2023 (continued)

Forward Foreign Exchange Contracts (continued)

| Sub-fund | In exchange for | Settlement date | Currency | Contract to deliver | Counterparty | Unrealised gain / (loss) in sub-fund currency |
|---|-----------------|-----------------|----------|---------------------|-------------------------------------|---|
| Global Emerging Markets Multi-Asset Income (continued) | | | | | | |
| EGP | 3,189,800 | 21/12/2023 | USD | 82,000 | Morgan Stanley, London | 16,329 |
| EGP | 336,000 | 21/12/2023 | USD | 10,000 | Morgan Stanley, London | 358 |
| CNY | 16,166,873 | 11/01/2024 | USD | 2,235,556 | Barclays Bank, London | 13,762 |
| USD | 542,474 | 02/04/2024 | BRL | 2,700,000 | BNP Paribas | 14,283 |
| USD | 497,213 | 02/04/2024 | BRL | 2,480,000 | Citibank, New York | 12,061 |
| USD | 20,014 | 02/04/2024 | BRL | 100,000 | Barclays Bank, London | 451 |
| USD | 47,364 | 02/04/2024 | BRL | 240,000 | Morgan Stanley, London | 414 |
| USD | 10,017 | 02/04/2024 | BRL | 50,000 | Citibank, New York | 236 |
| | | | | | USD | 300,660 |
| BRL | 2,700,000 | 03/10/2023 | USD | 553,880 | BNP Paribas | (14,441) |
| BRL | 2,480,000 | 03/10/2023 | USD | 507,677 | Citibank, New York | (12,192) |
| USD | 468,856 | 03/10/2023 | BRL | 2,420,000 | Citibank, New York | (14,641) |
| USD | 442,228 | 03/10/2023 | BRL | 2,262,127 | Barclays Bank, London | (9,728) |
| USD | 98,741 | 03/10/2023 | BRL | 497,873 | Standard Chartered Bank, London | (731) |
| TWD | 11,260,136 | 05/10/2023 | USD | 371,706 | Morgan Stanley, London | (22,766) |
| TWD | 6,521,550 | 05/10/2023 | USD | 210,000 | Citibank, New York | (7,904) |
| TWD | 6,992,700 | 05/10/2023 | USD | 220,000 | Merrill Lynch International Bank | (3,304) |
| TWD | 2,172,240 | 05/10/2023 | USD | 70,000 | BNP Paribas | (2,685) |
| TWD | 318,670 | 05/10/2023 | USD | 10,000 | J.P. Morgan Chase Bank, New York | (125) |
| CNY | 16,526,905 | 19/10/2023 | USD | 2,323,152 | Barclays Bank, London | (44,363) |
| CNY | 791,307 | 19/10/2023 | USD | 110,000 | Citibank, New York | (892) |
| CNY | 178,546 | 19/10/2023 | USD | 25,000 | Citibank, New York | (381) |
| CNY | 107,111 | 19/10/2023 | USD | 15,000 | BNP Paribas | (231) |
| CNY | 72,361 | 19/10/2023 | USD | 10,000 | Citibank, New York | (23) |
| TRY | 1,383,555 | 20/10/2023 | USD | 50,000 | Barclays Bank, London | (499) |
| MYR | 3,470,023 | 23/10/2023 | USD | 751,071 | Barclays Bank, London | (10,010) |
| MYR | 696,047 | 23/10/2023 | USD | 150,000 | Goldman Sachs International, London | (1,352) |
| MYR | 416,430 | 23/10/2023 | USD | 90,000 | Barclays Bank, London | (1,067) |
| MYR | 45,285 | 23/10/2023 | USD | 10,000 | Morgan Stanley, London | (329) |
| PLN | 225,000 | 24/10/2023 | USD | 54,395 | UBS, London | (2,880) |
| PLN | 525,000 | 24/10/2023 | USD | 122,634 | Barclays Bank, London | (2,432) |
| PLN | 125,000 | 24/10/2023 | USD | 31,031 | Morgan Stanley, London | (2,412) |
| PLN | 40,413 | 24/10/2023 | USD | 10,000 | Morgan Stanley, London | (747) |

Statement of Derivatives

as at 30 September 2023 (continued)

Forward Foreign Exchange Contracts (continued)

| Sub-fund | In exchange for | Settlement date | Currency | Contract to deliver | Counterparty | Unrealised gain / (loss) in sub-fund currency |
|---|-----------------|-----------------|----------|---------------------|-------------------------------------|---|
| Global Emerging Markets Multi-Asset Income (continued) | | | | | | |
| PLN | 41,318 | 24/10/2023 | USD | 10,000 | Barclays Bank, London | (540) |
| PLN | 42,790 | 24/10/2023 | USD | 10,000 | J.P. Morgan Chase Bank, New York | (203) |
| PLN | 43,549 | 24/10/2023 | USD | 10,000 | Barclays Bank, London | (29) |
| HUF | 229,225,485 | 26/10/2023 | USD | 654,145 | UBS, London | (31,879) |
| HUF | 7,235,803 | 26/10/2023 | USD | 20,000 | Goldman Sachs International, London | (357) |
| HUF | 3,589,448 | 26/10/2023 | USD | 10,000 | UBS, London | (256) |
| HUF | 3,674,209 | 26/10/2023 | USD | 10,000 | UBS, London | (26) |
| EUR | 1,621,593 | 31/10/2023 | USD | 1,728,943 | HSBC Bank PLC | (10,097) |
| GBP | 2,768,464 | 31/10/2023 | USD | 3,393,068 | HSBC Bank PLC | (13,432) |
| USD | 23,371 | 31/10/2023 | AUD | 36,610 | HSBC Bank PLC | (281) |
| USD | 23,520 | 31/10/2023 | AUD | 36,825 | HSBC Bank PLC | (270) |
| USD | 27,309 | 31/10/2023 | GBP | 22,476 | HSBC Bank PLC | (129) |
| USD | 30,251 | 31/10/2023 | GBP | 24,856 | HSBC Bank PLC | (93) |
| USD | 13,210 | 31/10/2023 | EUR | 12,547 | HSBC Bank PLC | (89) |
| USD | 10,083 | 31/10/2023 | CNH | 73,735 | HSBC Bank PLC | (45) |
| USD | 14,216 | 31/10/2023 | EUR | 13,447 | HSBC Bank PLC | (38) |
| USD | 8,668 | 31/10/2023 | CNH | 63,358 | HSBC Bank PLC | (34) |
| USD | 11,201 | 31/10/2023 | CNH | 81,725 | HSBC Bank PLC | (23) |
| USD | 229 | 31/10/2023 | SGD | 313 | HSBC Bank PLC | - |
| USD | 208 | 31/10/2023 | SGD | 285 | HSBC Bank PLC | - |
| BRL | 540,214 | 03/11/2023 | USD | 110,000 | Goldman Sachs International, London | (2,544) |
| BRL | 146,573 | 03/11/2023 | USD | 30,000 | BNP Paribas | (845) |
| BRL | 240,000 | 03/11/2023 | USD | 48,154 | Morgan Stanley, London | (415) |
| BRL | 74,542 | 03/11/2023 | USD | 15,000 | Goldman Sachs International, London | (173) |
| BRL | 3,065,860 | 03/11/2023 | USD | 610,000 | J.P. Morgan Chase Bank, New York | (158) |
| BRL | 49,827 | 03/11/2023 | USD | 10,000 | Morgan Stanley, London | (89) |
| USD | 15,000 | 03/11/2023 | BRL | 76,313 | Standard Chartered Bank, London | (180) |
| RON | 975,920 | 07/11/2023 | USD | 220,000 | J.P. Morgan Chase Bank, New York | (12,426) |
| RON | 95,000 | 07/11/2023 | USD | 21,151 | BNP Paribas | (945) |
| RON | 46,317 | 07/11/2023 | USD | 10,000 | BNP Paribas | (149) |
| ILS | 566,612 | 08/11/2023 | USD | 153,363 | BNP Paribas | (4,275) |
| THB | 39,987,506 | 09/11/2023 | USD | 1,162,448 | Standard Chartered Bank, London | (60,822) |
| THB | 696,500 | 09/11/2023 | USD | 20,000 | Standard Chartered Bank, London | (812) |

Statement of Derivatives

as at 30 September 2023 (continued)

Forward Foreign Exchange Contracts (continued)

| Sub-fund | In exchange for | Settlement date | Currency | Contract to deliver | Counterparty | Unrealised gain / (loss) in sub-fund currency |
|---|-----------------|-----------------|----------|---------------------|--|---|
| Global Emerging Markets Multi-Asset Income (continued) | | | | | | |
| THB | 345,939 | 09/11/2023 | USD | 10,000 | Standard Chartered Bank, London | (470) |
| THB | 355,969 | 09/11/2023 | USD | 10,000 | Standard Chartered Bank, London | (193) |
| CLP | 148,786,147 | 13/11/2023 | USD | 181,159 | Merrill Lynch International Bank, London | (15,102) |
| CLP | 8,615,500 | 13/11/2023 | USD | 10,000 | Morgan Stanley, London | (384) |
| CLP | 8,795,186 | 13/11/2023 | USD | 10,000 | UBS, London | (184) |
| USD | 10,000 | 13/11/2023 | CLP | 9,013,400 | Citibank, New York | (60) |
| RSD | 3,926,040 | 14/11/2023 | USD | 37,498 | Citibank, New York | (2,049) |
| PHP | 11,647,893 | 15/11/2023 | USD | 213,660 | Merrill Lynch International Bank, London | (8,025) |
| TRY | 8,456,292 | 21/11/2023 | USD | 329,333 | UBS, London | (37,284) |
| TRY | 4,236,132 | 21/11/2023 | USD | 164,667 | Barclays Bank, London | (18,366) |
| TRY | 4,347,750 | 21/11/2023 | USD | 165,000 | Merrill Lynch International Bank, London | (14,845) |
| TRY | 9,740,696 | 21/11/2023 | USD | 342,499 | Barclays Bank, London | (6,091) |
| USD | 10,000 | 21/11/2023 | TRY | 289,860 | Barclays Bank, London | (11) |
| CZK | 10,440,125 | 22/11/2023 | USD | 480,503 | Morgan Stanley, London | (27,559) |
| CZK | 2,176,361 | 22/11/2023 | USD | 100,000 | UBS, London | (5,579) |
| CZK | 221,414 | 22/11/2023 | USD | 10,000 | Goldman Sachs International, London | (394) |
| MXN | 3,638,999 | 05/12/2023 | USD | 208,235 | Merrill Lynch International Bank | (1,033) |
| MXN | 172,341 | 05/12/2023 | USD | 10,000 | J.P. Morgan Chase Bank, New York | (187) |
| MXN | 173,699 | 05/12/2023 | USD | 10,000 | Morgan Stanley, London | (110) |
| MXN | 174,426 | 05/12/2023 | USD | 10,000 | Morgan Stanley, London | (68) |
| USD | 230,000 | 06/12/2023 | INR | 19,182,000 | Merrill Lynch International Bank | (250) |
| USD | 10,000 | 06/12/2023 | INR | 834,397 | Merrill Lynch International Bank | (16) |
| KRW | 1,482,363,382 | 07/12/2023 | USD | 1,113,136 | Citibank, New York | (8,064) |
| EUR | 297,911 | 12/12/2023 | USD | 320,000 | Citibank, New York | (3,598) |
| PEN | 91,563 | 14/12/2023 | USD | 24,385 | Barclays Bank, London | (333) |
| PEN | 37,231 | 14/12/2023 | USD | 10,013 | Merrill Lynch International Bank | (233) |
| IDR | 10,796,003,488 | 15/12/2023 | USD | 704,534 | Citibank, New York | (7,798) |
| SGD | 1,135,339 | 18/12/2023 | USD | 845,239 | Barclays Bank, London | (10,552) |
| ZAR | 75,674 | 19/12/2023 | USD | 4,009 | Morgan Stanley, London | (19) |
| TWD | 25,573,174 | 20/12/2023 | USD | 806,089 | BNP Paribas | (7,177) |
| EGP | 954,000 | 21/12/2023 | USD | 30,000 | Standard Chartered Bank, London | (592) |
| USD | 25,000 | 21/12/2023 | EGP | 884,488 | Citibank, New York | (2,265) |
| USD | 10,000 | 11/01/2024 | CNY | 72,332 | J.P. Morgan Chase Bank, New York | (64) |
| MYR | 2,218,746 | 19/01/2024 | USD | 478,384 | Morgan Stanley, London | (1,294) |
| USD | | | | | | (478,038) |

Statement of Derivatives

as at 30 September 2023 (continued)

Forward Foreign Exchange Contracts (continued)

| Sub-fund | In exchange for | Settlement date | Currency | Contract to deliver | Counterparty | Unrealised gain / (loss) in sub-fund currency |
|--|-----------------|-----------------|----------|---------------------|---|---|
| Managed Solutions - Asia Focused Conservative | | | | | | |
| AUD | 3,472,823 | 31/10/2023 | USD | 2,238,620 | HSBC Bank PLC | 5,076 |
| CNH | 2,650,694 | 31/10/2023 | USD | 363,074 | HSBC Bank PLC | 1,000 |
| SGD | 25,518 | 31/10/2023 | USD | 18,718 | HSBC Bank PLC | 1 |
| USD | 16,063 | 31/10/2023 | AUD | 24,762 | HSBC Bank PLC | 64 |
| USD | 17,952 | 31/10/2023 | EUR | 16,903 | HSBC Bank PLC | 35 |
| USD | 136 | 31/10/2023 | SGD | 186 | HSBC Bank PLC | - |
| INR | 40,940,284 | 20/12/2023 | USD | 490,000 | Crédit Agricole | 1,076 |
| USD | | | | | | 7,252 |
| EUR | 2,333,092 | 31/10/2023 | USD | 2,487,543 | HSBC Bank PLC | (14,527) |
| USD | 4,559 | 31/10/2023 | CNH | 33,304 | HSBC Bank PLC | (15) |
| USD | 2,501 | 31/10/2023 | CNH | 18,284 | HSBC Bank PLC | (9) |
| USD | 2,193 | 31/10/2023 | CNH | 16,001 | HSBC Bank PLC | (5) |
| JPY | 60,000,000 | 14/11/2023 | USD | 422,489 | HSBC Bank PLC | (17,705) |
| USD | 490,000 | 20/12/2023 | CNY | 3,562,972 | State Street Bank and Trust Co, Hong Kong | (5,632) |
| USD | | | | | | (37,893) |
| Managed Solutions - Asia Focused Growth | | | | | | |
| AUD | 4,169,832 | 31/10/2023 | USD | 2,687,919 | HSBC Bank PLC | 6,095 |
| AUD | 26,403 | 31/10/2023 | USD | 16,961 | HSBC Bank PLC | 97 |
| SGD | 29,147 | 31/10/2023 | USD | 21,380 | HSBC Bank PLC | 1 |
| SGD | 182 | 31/10/2023 | USD | 133 | HSBC Bank PLC | - |
| INR | 46,797,240 | 20/12/2023 | USD | 560,000 | Merrill Lynch International Bank | 1,329 |
| USD | | | | | | 7,522 |
| EUR | 1,836,734 | 31/10/2023 | USD | 1,958,326 | HSBC Bank PLC | (11,436) |
| EUR | 11,605 | 31/10/2023 | USD | 12,347 | HSBC Bank PLC | (46) |
| USD | 39,865 | 31/10/2023 | AUD | 62,416 | HSBC Bank PLC | (460) |
| USD | 29,290 | 31/10/2023 | EUR | 27,706 | HSBC Bank PLC | (78) |
| USD | 323 | 31/10/2023 | SGD | 441 | HSBC Bank PLC | (1) |
| JPY | 35,800,000 | 14/11/2023 | USD | 252,094 | HSBC Bank PLC | (10,573) |
| USD | 560,000 | 20/12/2023 | CNY | 4,073,667 | HSBC Bank PLC | (6,673) |
| USD | | | | | | (29,267) |
| Managed Solutions - Asia Focused Income | | | | | | |
| AUD | 58,821,425 | 31/10/2023 | USD | 37,916,938 | HSBC Bank PLC | 85,969 |
| AUD | 150,419 | 31/10/2023 | USD | 96,628 | HSBC Bank PLC | 554 |
| CNH | 82,549,619 | 31/10/2023 | USD | 11,307,081 | HSBC Bank PLC | 31,141 |
| CNH | 642,828 | 31/10/2023 | USD | 88,009 | HSBC Bank PLC | 284 |
| SGD | 6,468,896 | 31/10/2023 | USD | 4,744,993 | HSBC Bank PLC | 313 |
| SGD | 632,768 | 31/10/2023 | USD | 464,141 | HSBC Bank PLC | 31 |
| USD | 233,005 | 31/10/2023 | AUD | 359,202 | HSBC Bank PLC | 935 |
| USD | 151,747 | 31/10/2023 | AUD | 234,607 | HSBC Bank PLC | 174 |
| USD | 34,133 | 31/10/2023 | EUR | 32,138 | HSBC Bank PLC | 67 |
| USD | 2,596 | 31/10/2023 | SGD | 3,533 | HSBC Bank PLC | 4 |
| INR | 26,253,770 | 30/11/2023 | USD | 315,000 | BNP Paribas | 235 |
| PHP | 33,431,051 | 30/11/2023 | USD | 589,000 | Citigroup Global Markets Limited | 1,024 |
| USD | 498,528 | 30/11/2023 | KRW | 663,976,980 | Westpac Banking Sydney | 3,736 |
| INR | 568,150,880 | 20/12/2023 | USD | 6,800,000 | Crédit Agricole | 14,925 |
| USD | | | | | | 139,392 |

Statement of Derivatives

as at 30 September 2023 (continued)

Forward Foreign Exchange Contracts (continued)

| Sub-fund | In exchange for | Settlement date | Currency | Contract to deliver | Counterparty | Unrealised gain / (loss) in sub-fund currency |
|--|-----------------|-----------------|----------|---------------------|---|---|
| Managed Solutions - Asia Focused Income (continued) | | | | | | |
| CAD | 1,337 | 31/10/2023 | USD | 994 | HSBC Bank PLC | (4) |
| EUR | 5,601,022 | 31/10/2023 | USD | 5,971,809 | HSBC Bank PLC | (34,875) |
| EUR | 40,705 | 31/10/2023 | USD | 43,400 | HSBC Bank PLC | (253) |
| GBP | 801 | 31/10/2023 | USD | 981 | HSBC Bank PLC | (4) |
| SGD | 14,823 | 31/10/2023 | USD | 10,883 | HSBC Bank PLC | (10) |
| USD | 253,729 | 31/10/2023 | AUD | 397,259 | HSBC Bank PLC | (2,929) |
| USD | 178,061 | 31/10/2023 | CNY | 1,300,000 | State Street Bank and Trust Co, Hong Kong | (2,291) |
| USD | 96,034 | 31/10/2023 | CNH | 701,988 | HSBC Bank PLC | (384) |
| USD | 77,310 | 31/10/2023 | CNH | 565,366 | HSBC Bank PLC | (344) |
| USD | 47,335 | 31/10/2023 | AUD | 73,758 | HSBC Bank PLC | (318) |
| USD | 85,445 | 31/10/2023 | CNH | 623,402 | HSBC Bank PLC | (179) |
| USD | 33,053 | 31/10/2023 | SGD | 45,227 | HSBC Bank PLC | (123) |
| USD | 40,377 | 31/10/2023 | EUR | 38,193 | HSBC Bank PLC | (107) |
| USD | 56,921 | 31/10/2023 | CNH | 414,848 | HSBC Bank PLC | (58) |
| USD | 24,577 | 31/10/2023 | SGD | 33,570 | HSBC Bank PLC | (48) |
| USD | 3,219 | 31/10/2023 | SGD | 4,408 | HSBC Bank PLC | (14) |
| USD | 3,222 | 31/10/2023 | SGD | 4,409 | HSBC Bank PLC | (12) |
| USD | 295 | 31/10/2023 | EUR | 279 | HSBC Bank PLC | (1) |
| USD | 6 | 31/10/2023 | GBP | 5 | HSBC Bank PLC | - |
| USD | 7 | 31/10/2023 | CAD | 9 | HSBC Bank PLC | - |
| JPY | 539,000,000 | 14/11/2023 | USD | 3,795,496 | HSBC Bank PLC | (159,181) |
| IDR | 7,186,903,640 | 30/11/2023 | USD | 466,000 | BNP Paribas | (2,089) |
| JPY | 46,800,000 | 30/11/2023 | USD | 316,995 | HSBC Bank PLC | (453) |
| SGD | 121,000 | 30/11/2023 | USD | 89,062 | State Street Bank and Trust Co, Hong Kong | (180) |
| THB | 1,300,000 | 30/11/2023 | USD | 35,923 | Crédit Agricole | (44) |
| USD | 44,079 | 30/11/2023 | THB | 1,600,000 | HSBC Bank PLC | (80) |
| USD | 35,812 | 30/11/2023 | THB | 1,300,000 | Crédit Agricole | (68) |
| USD | 6,800,000 | 20/12/2023 | CNY | 49,445,320 | State Street Bank and Trust Co, Hong Kong | (78,153) |
| USD | | | | | | (282,202) |
| Multi-Asset Style Factors | | | | | | |
| EUR | 199,458 | 31/10/2023 | GBP | 172,925 | HSBC Bank PLC | 302 |
| EUR | 66,354 | 31/10/2023 | GBP | 57,541 | HSBC Bank PLC | 85 |
| GBP | 145,382,150 | 31/10/2023 | EUR | 167,134,736 | HSBC Bank PLC | 300,523 |
| GBP | 184,150 | 31/10/2023 | EUR | 211,703 | HSBC Bank PLC | 381 |
| USD | 24,188,336 | 31/10/2023 | EUR | 22,684,575 | HSBC Bank PLC | 135,172 |
| CAD | 12,630,000 | 13/12/2023 | EUR | 8,764,692 | HSBC, Paris | 39,852 |
| CAD | 24,140,000 | 13/12/2023 | EUR | 16,822,815 | Royal Bank of Canada, London | 5,507 |
| EUR | 165,763,125 | 13/12/2023 | CHF | 157,665,000 | Bank of America | 2,226,269 |
| EUR | 25,100,059 | 13/12/2023 | JPY | 3,912,470,000 | Morgan Stanley, London | 127,212 |
| EUR | 4,609,892 | 13/12/2023 | MXN | 85,870,000 | Crédit Agricole | 12,728 |
| EUR | 7,955,439 | 13/12/2023 | JPY | 1,244,670,000 | Morgan Stanley, London | 10,853 |
| EUR | 1,635,990 | 13/12/2023 | PLN | 7,570,000 | Barclays Bank, London | 7,050 |

Statement of Derivatives

as at 30 September 2023 (continued)

Forward Foreign Exchange Contracts (continued)

| Sub-fund | In exchange for | Settlement date | Currency | Contract to deliver | Counterparty | Unrealised gain / (loss) in sub-fund currency |
|--|-----------------|-----------------|----------|---------------------|------------------------------|---|
| Multi-Asset Style Factors (continued) | | | | | | |
| EUR | 2,048,701 | 13/12/2023 | MXN | 38,160,000 | HSBC, Paris | 5,755 |
| GBP | 22,490,000 | 13/12/2023 | EUR | 25,768,495 | BNP Paribas | 87,471 |
| HUF | 2,198,150,000 | 13/12/2023 | EUR | 5,570,492 | UBS | 4,413 |
| MXN | 160,620,000 | 13/12/2023 | EUR | 8,581,043 | BNP Paribas | 17,962 |
| NOK | 786,791,000 | 13/12/2023 | EUR | 67,819,578 | HSBC, Paris | 1,931,955 |
| NZD | 168,196,000 | 13/12/2023 | EUR | 92,815,102 | HSBC, Paris | 2,334,755 |
| PLN | 156,030,000 | 13/12/2023 | EUR | 33,389,564 | UBS | 185,537 |
| PLN | 46,320,000 | 13/12/2023 | EUR | 9,882,066 | HSBC, Paris | 85,240 |
| SEK | 949,730,000 | 13/12/2023 | EUR | 79,400,040 | HSBC, Paris | 3,177,882 |
| SGD | 6,930,000 | 13/12/2023 | EUR | 4,757,753 | HSBC, Paris | 37,883 |
| USD | 7,250,000 | 13/12/2023 | EUR | 6,744,882 | HSBC, Paris | 80,956 |
| USD | 8,970,000 | 13/12/2023 | EUR | 8,429,471 | Royal Bank of Canada, London | 15,739 |
| USD | 3,710,000 | 13/12/2023 | EUR | 3,490,648 | HSBC, Paris | 2,299 |
| CLP | 64,024,940,000 | 15/12/2023 | EUR | 66,399,597 | BNP Paribas | 705,853 |
| COP | 6,860,490,000 | 15/12/2023 | EUR | 1,556,553 | BNP Paribas | 10,496 |
| EUR | 31,637,851 | 15/12/2023 | BRL | 166,244,000 | Crédit Agricole | 657,175 |
| EUR | 63,663,011 | 15/12/2023 | KRW | 89,801,980,000 | UBS | 610,165 |
| EUR | 7,133,752 | 15/12/2023 | BRL | 37,600,000 | Morgan Stanley, London | 126,741 |
| EUR | 2,757,315 | 15/12/2023 | COP | 11,830,840,000 | Société Générale, Paris | 54,955 |
| EUR | 2,909,469 | 15/12/2023 | BRL | 15,510,000 | Barclays Bank, London | 19,077 |
| EUR | 2,782,219 | 15/12/2023 | KRW | 3,938,100,000 | UBS | 17,152 |
| IDR | 75,039,160,000 | 15/12/2023 | EUR | 4,543,073 | UBS | 15,771 |
| INR | 1,082,750,000 | 15/12/2023 | EUR | 12,078,036 | UBS | 151,407 |
| INR | 141,990,000 | 15/12/2023 | EUR | 1,597,350 | UBS | 6,399 |
| | | | | | EUR | 13,208,972 |
| CHF | 1,448,240 | 31/10/2023 | EUR | 1,504,772 | HSBC Bank PLC | (6,794) |
| EUR | 211,444 | 31/10/2023 | GBP | 183,991 | HSBC Bank PLC | (457) |
| EUR | 142,107 | 31/10/2023 | GBP | 123,759 | HSBC Bank PLC | (424) |
| GBP | 64,076 | 31/10/2023 | EUR | 73,814 | HSBC Bank PLC | (17) |
| JPY | 5,575,213,350 | 31/10/2023 | EUR | 35,456,486 | HSBC Bank PLC | (47,679) |
| USD | 41,386 | 31/10/2023 | EUR | 39,052 | HSBC Bank PLC | (8) |
| CHF | 9,780,000 | 13/12/2023 | EUR | 10,245,090 | Citibank, New York | (100,857) |
| CHF | 6,020,000 | 13/12/2023 | EUR | 6,253,093 | Société Générale, Paris | (8,892) |
| EUR | 76,503,161 | 13/12/2023 | AUD | 126,830,000 | UBS | (752,458) |
| EUR | 106,017,712 | 13/12/2023 | CAD | 153,090,000 | HSBC, Paris | (703,404) |
| EUR | 22,975,860 | 13/12/2023 | NZD | 41,560,000 | Morgan Stanley, London | (534,972) |
| EUR | 27,313,936 | 13/12/2023 | SEK | 318,390,000 | UBS | (369,705) |
| EUR | 69,608,172 | 13/12/2023 | SGD | 101,120,000 | Royal Bank of Canada, London | (367,968) |
| EUR | 31,648,994 | 13/12/2023 | NZD | 56,440,000 | Crédit Agricole | (279,576) |
| EUR | 14,947,483 | 13/12/2023 | ZAR | 306,270,000 | Bank of America | (262,534) |
| EUR | 12,965,922 | 13/12/2023 | ZAR | 265,540,000 | HSBC, Paris | (221,357) |
| EUR | 13,604,535 | 13/12/2023 | NOK | 155,860,000 | HSBC, Paris | (212,952) |
| EUR | 10,172,730 | 13/12/2023 | NOK | 117,080,000 | UBS | (206,786) |
| EUR | 3,291,112 | 13/12/2023 | SEK | 39,120,000 | BNP Paribas | (110,327) |
| EUR | 11,784,954 | 13/12/2023 | ZAR | 239,250,000 | HSBC, Paris | (96,708) |

Statement of Derivatives

as at 30 September 2023 (continued)

Forward Foreign Exchange Contracts (continued)

| Sub-fund | In exchange for | Settlement date | Currency | Contract to deliver | Counterparty | Unrealised gain / (loss) in sub-fund currency |
|--|-----------------|-----------------|----------|---------------------|------------------------------|---|
| Multi-Asset Style Factors (continued) | | | | | | |
| EUR | 4,167,992 | 13/12/2023 | USD | 4,470,000 | HSBC, Paris | (40,491) |
| EUR | 4,543,487 | 13/12/2023 | USD | 4,860,000 | Barclays Bank, London | (32,179) |
| EUR | 3,287,886 | 13/12/2023 | AUD | 5,450,000 | Royal Bank of Canada, London | (31,858) |
| GBP | 31,885,000 | 13/12/2023 | EUR | 36,880,616 | Barclays Bank, London | (223,547) |
| GBP | 10,840,000 | 13/12/2023 | EUR | 12,521,118 | Morgan Stanley, London | (58,749) |
| HUF | 35,858,050,000 | 13/12/2023 | EUR | 91,713,259 | Citibank, New York | (770,778) |
| HUF | 773,620,000 | 13/12/2023 | EUR | 1,980,172 | UBS | (18,132) |
| JPY | 278,660,000 | 13/12/2023 | EUR | 1,778,860 | HSBC, Paris | (206) |
| COP | 328,576,950,000 | 15/12/2023 | EUR | 76,755,072 | Barclays Bank, London | (1,702,645) |
| EUR | 38,471,775 | 15/12/2023 | INR | 3,437,530,000 | Barclays Bank, London | (354,434) |
| EUR | 73,720,499 | 15/12/2023 | IDR | 1,214,987,540,000 | Crédit Agricole | (93,471) |
| EUR | 3,252,387 | 15/12/2023 | CLP | 3,154,100,000 | Morgan Stanley, London | (53,470) |
| EUR | 1,234,081 | 15/12/2023 | CLP | 1,182,090,000 | HSBC, Paris | (4,885) |
| EUR | 1,990,014 | 15/12/2023 | IDR | 32,798,820,000 | Barclays Bank, London | (2,608) |
| EUR | | | | | | (7,671,328) |
| Multi-Strategy Target Return | | | | | | |
| EUR | 34,167 | 31/10/2023 | GBP | 29,660 | HSBC Bank PLC | 8 |
| EUR | 5,423 | 31/10/2023 | GBP | 4,701 | HSBC Bank PLC | 8 |
| EUR | 3,775 | 31/10/2023 | GBP | 3,274 | HSBC Bank PLC | 5 |
| GBP | 77,340,149 | 31/10/2023 | EUR | 88,912,052 | HSBC Bank PLC | 159,872 |
| GBP | 4,480 | 31/10/2023 | EUR | 5,151 | HSBC Bank PLC | 9 |
| GBP | 4,503 | 31/10/2023 | EUR | 5,176 | HSBC Bank PLC | 9 |
| AUD | 1,000,000 | 13/12/2023 | EUR | 604,245 | HSBC, Paris | 4,882 |
| CAD | 2,830,000 | 13/12/2023 | EUR | 1,969,344 | HSBC, Paris | 3,488 |
| CAD | 2,180,000 | 13/12/2023 | EUR | 1,519,243 | Bank of America | 464 |
| CNY | 4,170,000 | 13/12/2023 | EUR | 533,878 | HSBC, Paris | 11,094 |
| CNY | 2,110,000 | 13/12/2023 | EUR | 271,307 | HSBC, Paris | 4,447 |
| EUR | 11,727,896 | 13/12/2023 | CHF | 11,150,000 | Morgan Stanley, London | 162,640 |
| EUR | 7,755,642 | 13/12/2023 | GBP | 6,705,000 | Morgan Stanley, London | 47,138 |
| EUR | 695,901 | 13/12/2023 | CHF | 670,000 | Barclays Bank, London | 948 |
| EUR | 376,495 | 13/12/2023 | JPY | 58,890,000 | HSBC, Paris | 607 |
| EUR | 213,593 | 13/12/2023 | PLN | 990,000 | HSBC, Paris | 561 |
| EUR | 583,492 | 13/12/2023 | JPY | 91,360,000 | HSBC, Paris | 351 |
| GBP | 750,000 | 13/12/2023 | EUR | 859,193 | Royal Bank of Canada, London | 3,056 |
| GBP | 500,000 | 13/12/2023 | EUR | 573,431 | Royal Bank of Canada, London | 1,401 |
| HUF | 158,100,000 | 13/12/2023 | EUR | 399,933 | Bank of America | 1,037 |
| MXN | 10,990,000 | 13/12/2023 | EUR | 586,193 | Barclays Bank, London | 2,172 |
| NOK | 40,340,000 | 13/12/2023 | EUR | 3,479,696 | Bank of America | 96,574 |
| NZD | 7,490,000 | 13/12/2023 | EUR | 4,131,983 | HSBC, Paris | 105,171 |
| PLN | 16,680,000 | 13/12/2023 | EUR | 3,568,061 | Morgan Stanley, London | 21,202 |
| SEK | 59,880,000 | 13/12/2023 | EUR | 5,008,605 | HSBC, Paris | 197,892 |
| SGD | 380,000 | 13/12/2023 | EUR | 260,609 | HSBC, Paris | 2,355 |
| SGD | 340,000 | 13/12/2023 | EUR | 234,545 | Citibank, New York | 739 |

Statement of Derivatives

as at 30 September 2023 (continued)

Forward Foreign Exchange Contracts (continued)

| Sub-fund | In exchange for | Settlement date | Currency | Contract to deliver | Counterparty | Unrealised gain / (loss) in sub-fund currency |
|---|-----------------|-----------------|----------|---------------------|------------------------------|---|
| Multi-Strategy Target Return (continued) | | | | | | |
| USD | 3,450,000 | 13/12/2023 | EUR | 3,243,984 | HSBC, Paris | 4,174 |
| CLP | 5,173,900,000 | 15/12/2023 | EUR | 5,410,105 | Crédit Agricole | 12,732 |
| EUR | 6,873,580 | 15/12/2023 | KRW | 9,703,180,000 | Bank of America | 60,667 |
| EUR | 887,861 | 15/12/2023 | BRL | 4,665,400 | Royal Bank of Canada, London | 18,433 |
| EUR | 1,665,906 | 15/12/2023 | TWD | 56,580,000 | UBS | 2,546 |
| INR | 153,990,000 | 15/12/2023 | EUR | 1,717,013 | UBS | 22,273 |
| | | | | | EUR | 948,955 |
| EUR | 632,662 | 31/10/2023 | GBP | 550,974 | HSBC Bank PLC | (1,888) |
| EUR | 44,931 | 31/10/2023 | GBP | 39,130 | HSBC Bank PLC | (134) |
| EUR | 32,422 | 31/10/2023 | GBP | 28,212 | HSBC Bank PLC | (70) |
| EUR | 37 | 31/10/2023 | GBP | 32 | HSBC Bank PLC | - |
| EUR | 37 | 31/10/2023 | GBP | 32 | HSBC Bank PLC | - |
| CHF | 1,110,000 | 13/12/2023 | EUR | 1,162,909 | Citibank, New York | (11,570) |
| EUR | 10,366,469 | 13/12/2023 | AUD | 17,190,000 | HSBC, Paris | (104,430) |
| EUR | 12,197,351 | 13/12/2023 | CAD | 17,615,000 | Morgan Stanley, London | (82,303) |
| EUR | 7,041,809 | 13/12/2023 | USD | 7,533,000 | Barclays Bank, London | (50,473) |
| EUR | 8,477,165 | 13/12/2023 | SGD | 12,320,000 | HSBC, Paris | (48,409) |
| EUR | 1,693,022 | 13/12/2023 | NZD | 3,060,000 | HSBC, Paris | (38,044) |
| EUR | 1,974,810 | 13/12/2023 | ZAR | 40,460,000 | Barclays Bank, London | (34,519) |
| EUR | 1,250,142 | 13/12/2023 | NOK | 14,390,000 | BNP Paribas | (25,577) |
| EUR | 634,204 | 13/12/2023 | SEK | 7,550,000 | BNP Paribas | (22,260) |
| EUR | 1,859,465 | 13/12/2023 | SEK | 21,630,000 | Morgan Stanley, London | (21,238) |
| EUR | 2,101,397 | 13/12/2023 | NZD | 3,750,000 | HSBC, Paris | (20,009) |
| EUR | 988,074 | 13/12/2023 | ZAR | 20,240,000 | Barclays Bank, London | (17,088) |
| EUR | 736,485 | 13/12/2023 | NOK | 8,440,000 | Société Générale, Paris | (11,748) |
| EUR | 977,988 | 13/12/2023 | USD | 1,050,000 | HSBC, Paris | (10,582) |
| EUR | 830,945 | 13/12/2023 | ZAR | 16,910,000 | Citibank, New York | (8,842) |
| EUR | 616,347 | 13/12/2023 | AUD | 1,020,000 | HSBC, Paris | (4,963) |
| GBP | 690,000 | 13/12/2023 | EUR | 797,282 | Crédit Agricole | (4,013) |
| HUF | 2,195,580,000 | 13/12/2023 | EUR | 5,615,247 | HSBC, Paris | (46,860) |
| JPY | 309,555,000 | 13/12/2023 | EUR | 1,985,594 | Bank of America | (9,740) |
| MXN | 17,280,000 | 13/12/2023 | EUR | 929,258 | Morgan Stanley, London | (4,150) |
| COP | 27,428,990,000 | 15/12/2023 | EUR | 6,395,612 | HSBC, Paris | (130,376) |
| COP | 1,319,540,000 | 15/12/2023 | EUR | 310,033 | Royal Bank of Canada, London | (8,628) |
| EUR | 1,137,930 | 15/12/2023 | INR | 101,690,000 | Barclays Bank, London | (10,638) |
| EUR | 539,588 | 15/12/2023 | CLP | 524,210,000 | Société Générale, Paris | (9,844) |
| EUR | 6,278,501 | 15/12/2023 | IDR | 103,475,980,000 | Crédit Agricole | (7,961) |
| EUR | 847,755 | 15/12/2023 | INR | 75,390,000 | Barclays Bank, London | (3,760) |
| EUR | 837,216 | 15/12/2023 | CLP | 801,510,000 | HSBC, Paris | (2,858) |
| EUR | 306,584 | 15/12/2023 | KRW | 438,900,000 | HSBC, Paris | (1,581) |
| EUR | 672,560 | 15/12/2023 | IDR | 11,091,590,000 | Barclays Bank, London | (1,286) |
| | | | | | EUR | (755,842) |

Statement of Derivatives

as at 30 September 2023 (continued)

Forward Foreign Exchange Contracts (continued)

| Sub-fund | In exchange for | Settlement date | Currency | Contract to deliver | Counterparty | Unrealised gain / (loss) in sub-fund currency |
|--------------------------|-----------------|-----------------|----------|---------------------|---------------------------------|---|
| US Income Focused | | | | | | |
| USD | 980,083 | 03/10/2023 | EUR | 900,000 | Standard Chartered Bank, London | 27,208 |
| USD | 666,022 | 03/10/2023 | GBP | 525,000 | Standard Chartered Bank, London | 25,234 |
| AUD | 47,633,503 | 31/10/2023 | USD | 30,705,080 | HSBC Bank PLC | 69,618 |
| AUD | 131,245 | 31/10/2023 | USD | 84,168 | HSBC Bank PLC | 625 |
| AUD | 29,700 | 31/10/2023 | USD | 18,961 | HSBC Bank PLC | 228 |
| AUD | 59,404 | 31/10/2023 | USD | 38,160 | HSBC Bank PLC | 219 |
| CNH | 375,845,868 | 31/10/2023 | USD | 51,480,792 | HSBC Bank PLC | 141,786 |
| CNH | 558,543 | 31/10/2023 | USD | 76,425 | HSBC Bank PLC | 291 |
| CNH | 290,326 | 31/10/2023 | USD | 39,718 | HSBC Bank PLC | 159 |
| CNH | 7,168 | 31/10/2023 | USD | 983 | HSBC Bank PLC | 2 |
| GBP | 567,395 | 31/10/2023 | USD | 690,655 | HSBC Bank PLC | 1,999 |
| GBP | 736,300 | 31/10/2023 | USD | 898,253 | HSBC Bank PLC | 594 |
| GBP | 655,918 | 31/10/2023 | USD | 800,226 | HSBC Bank PLC | 493 |
| USD | 2,308,457 | 31/10/2023 | EUR | 2,162,674 | HSBC Bank PLC | 16,081 |
| USD | 129,936 | 31/10/2023 | CAD | 175,222 | HSBC Bank PLC | 284 |
| USD | 133,637 | 31/10/2023 | CAD | 180,320 | HSBC Bank PLC | 213 |
| USD | 19,585 | 31/10/2023 | EUR | 18,408 | HSBC Bank PLC | 73 |
| USD | 39,924 | 31/10/2023 | EUR | 37,629 | HSBC Bank PLC | 39 |
| USD | 7,195 | 31/10/2023 | CAD | 9,702 | HSBC Bank PLC | 16 |
| USD | 643,580 | 02/11/2023 | GBP | 525,000 | Standard Chartered Bank, London | 2,672 |
| USD | 954,716 | 02/11/2023 | EUR | 900,000 | Standard Chartered Bank, London | 661 |
| | | | | | USD | 288,495 |
| AUD | - | 31/10/2023 | USD | - | HSBC Bank PLC | - |
| CAD | 19,097,104 | 31/10/2023 | USD | 14,191,183 | HSBC Bank PLC | (60,631) |
| CAD | 123,157 | 31/10/2023 | USD | 91,373 | HSBC Bank PLC | (245) |
| EUR | 5,808,246 | 31/10/2023 | USD | 6,192,752 | HSBC Bank PLC | (36,165) |
| GBP | 16,856,845 | 31/10/2023 | USD | 20,659,986 | HSBC Bank PLC | (81,784) |
| GBP | 106,208 | 31/10/2023 | USD | 130,280 | HSBC Bank PLC | (625) |
| USD | 1,012,909 | 31/10/2023 | CNH | 7,399,631 | HSBC Bank PLC | (3,433) |
| USD | 264,980 | 31/10/2023 | AUD | 415,077 | HSBC Bank PLC | (3,191) |
| USD | 284,596 | 31/10/2023 | AUD | 443,764 | HSBC Bank PLC | (2,108) |
| USD | 481,835 | 31/10/2023 | CNH | 3,520,714 | HSBC Bank PLC | (1,737) |
| USD | 398,891 | 31/10/2023 | CNH | 2,915,655 | HSBC Bank PLC | (1,575) |
| USD | 633,456 | 31/10/2023 | CNH | 4,621,633 | HSBC Bank PLC | (1,328) |
| USD | 211,471 | 31/10/2023 | GBP | 173,759 | HSBC Bank PLC | (647) |
| USD | 193,086 | 31/10/2023 | GBP | 158,462 | HSBC Bank PLC | (358) |
| USD | 31,795 | 31/10/2023 | EUR | 30,198 | HSBC Bank PLC | (214) |
| USD | 120,434 | 31/10/2023 | CNH | 877,853 | HSBC Bank PLC | (139) |
| | | | | | USD | (194,180) |

Statement of Derivatives

as at 30 September 2023 (continued)

Futures

During the course of the financial year ended 30 September 2023, the Company has entered into financial futures contracts. Upon entering into a contract the Company deposits and maintains cash as collateral. The cash margin calls needed to cover the required contract margins are adjusted daily in the Company cash accounts, and results on open positions are considered as realised at that point in time. The margin is calculated as the difference between the value of the contract at previous valuation day and the financial future value at the valuation day. The cash held in margin accounts is included in Cash at Bank in the statement of net assets.

As at 30 September 2023, the Company has the following open futures positions:

| Underlying | Number of contracts purchase / (sale) | Currency | Commitment in sub-fund currency | Maturity date | Unrealised gain / (loss) in sub-fund currency |
|---|---------------------------------------|----------|---------------------------------|-------------------|---|
| China A-shares Equity | | | | | |
| FTSE CHINA A50 INDEX [*] | USD | 15 | 186,053 | 30/10/2023 | (2,060) |
| | | | | USD | (2,060) |
| Euroland Growth | | | | | |
| EURO STOXX 50 [*] | EUR | 78 | 3,281,070 | 15/12/2023 | (63,180) |
| | | | | EUR | (63,180) |
| Euroland Value | | | | | |
| EURO STOXX 50 [*] | EUR | 99 | 4,164,435 | 15/12/2023 | (64,800) |
| | | | | EUR | (64,800) |
| Global Lower Carbon Equity | | | | | |
| MINI TOPIX INDEX [*] | JPY | 12 | 187,378 | 07/12/2023 | (4,864) |
| CME S&P500 EMINI FUT [*] | USD | 14 | 3,050,513 | 15/12/2023 | (100,935) |
| EURO STOXX 50 [*] | EUR | 18 | 801,654 | 15/12/2023 | (16,220) |
| | | | | USD | (122,019) |
| Global Sustainable Equity Income | | | | | |
| MSCI WORLD INDEX [*] | USD | 12 | 3,050,513 | 15/12/2023 | (37,539) |
| | | | | USD | (37,539) |
| Global Equity Volatility Focused | | | | | |
| MSCI EMERGING MKT INDEX [*] | USD | 5 | 239,763 | 15/12/2023 | (5,893) |
| CME S&P500 EMINI FUT [*] | USD | 6 | 1,307,363 | 15/12/2023 | (30,050) |
| MSCI EAFE [*] | USD | 5 | 513,650 | 15/12/2023 | (13,955) |
| | | | | USD | (49,898) |
| Economic Scale US Equity | | | | | |
| CME S&P500 EMINI FUT [*] | USD | 14 | 3,050,513 | 15/12/2023 | (95,463) |
| | | | | USD | (95,463) |
| Asia Bond | | | | | |
| US ULTRA BOND [*] | USD | (92) | (11,001,188) | 19/12/2023 | 336,594 |
| | | | | USD | 336,594 |
| US 10yr ULTRA [*] | USD | 89 | 9,965,914 | 19/12/2023 | (57,945) |
| 5Y TREASURY NOTES USA [*] | USD | 34 | 3,586,336 | 29/12/2023 | (5,430) |
| | | | | USD | (63,375) |
| Asia High Yield Bond | | | | | |
| US ULTRA BOND [*] | USD | (100) | (11,957,813) | 19/12/2023 | (100,147) |
| | | | | USD | (100,147) |
| Euro Bond Total Return | | | | | |
| EURO BOBL [*] | EUR | (50) | (5,787,750) | 07/12/2023 | 27,500 |
| EURO SCHATZ [*] | EUR | 300 | 31,493,250 | 07/12/2023 | 8,250 |
| EURO BTP [*] | EUR | (50) | (5,490,250) | 07/12/2023 | 96,350 |
| | | | | EUR | 132,100 |

*The broker linked to this futures contract is HSBC Bank PLC, London.

Statement of Derivatives

as at 30 September 2023 (continued)

Futures (continued)

| Underlying | Number of contracts purchase / (sale) | Currency | Commitment in sub-fund currency | Maturity date | Unrealised gain / (loss) in sub-fund currency |
|---|---------------------------------------|----------|---------------------------------|---------------|---|
| Euro Bond Total Return (continued) | | | | | |
| 10Y BOND FUTURE AUSTRALIA [*] | AUD | 37 | 2,534,213 | 15/12/2023 | (62,536) |
| 10Y TREASURY NOTES USA [*] | USD | 32 | 3,274,380 | 19/12/2023 | (46,753) |
| 2Y TREASURY NOTES USA [*] | USD | 62 | 11,872,734 | 29/12/2023 | (16,699) |
| | | | | EUR | (125,988) |
| Euro Credit Bond | | | | | |
| EURO BOBL [*] | EUR | (75) | (8,681,625) | 07/12/2023 | 16,125 |
| EURO BUND [*] | EUR | (60) | (7,723,500) | 07/12/2023 | 29,200 |
| EURO SCHATZ [*] | EUR | 760 | 79,782,900 | 07/12/2023 | 28,300 |
| 5Y TREASURY NOTES USA [*] | EUR | (100) | (10,980,500) | 07/12/2023 | 215,800 |
| | | | | USD | 289,425 |
| ESG Short Duration Credit Bond | | | | | |
| 5Y TREASURY NOTES USA ^x | USD | 3 | 316,441 | 29/12/2023 | (3,176) |
| | | | | USD | (3,176) |
| GEM Debt Total Return | | | | | |
| US ULTRA BOND [*] | USD | (6) | (717,469) | 19/12/2023 | 48,656 |
| | | | | USD | 48,656 |
| 10Y TREASURY NOTES USA [*] | USD | 35 | 3,791,758 | 19/12/2023 | (56,617) |
| 2Y TREASURY NOTES USA [*] | USD | 146 | 29,600,929 | 29/12/2023 | (83,837) |
| | | | | USD | (140,454) |
| Global Bond | | | | | |
| EURO BOBL [*] | EUR | (10) | (1,225,556) | 07/12/2023 | 8,164 |
| EURO BUND [*] | EUR | (9) | (1,226,588) | 07/12/2023 | 25,108 |
| EURO BTP [*] | EUR | (6) | (697,536) | 07/12/2023 | 27,093 |
| US 10yr ULTRA [*] | USD | (2) | (223,953) | 19/12/2023 | 4,359 |
| 5Y TREASURY NOTES USA [*] | USD | (7) | (738,363) | 29/12/2023 | 2,746 |
| | | | | USD | 67,470 |
| 10Y BOND FUTURE AUSTRALIA [*] | AUD | 6 | 435,097 | 15/12/2023 | (9,814) |
| 10Y TREASURY NOTES USA [*] | USD | 10 | 1,083,359 | 19/12/2023 | (15,937) |
| 2Y TREASURY NOTES USA [*] | USD | 7 | 1,419,223 | 29/12/2023 | (3,526) |
| | | | | USD | (29,277) |
| Global Bond Total Return | | | | | |
| EURO SCHATZ [*] | EUR | 7 | 778,015 | 07/12/2023 | 1,093 |
| US ULTRA BOND [*] | USD | (4) | (478,313) | 19/12/2023 | 21,500 |
| | | | | USD | 22,593 |
| EURO BOBL [*] | EUR | 72 | 8,824,004 | 07/12/2023 | (49,084) |
| EURO BUND [*] | EUR | 50 | 6,814,380 | 07/12/2023 | (104,883) |
| EURO BUXL 30YEAR BND [*] | EUR | 29 | 3,766,736 | 07/12/2023 | (241,649) |
| US LONG BOND [*] | USD | 5 | 572,734 | 19/12/2023 | (34,922) |
| US 10yr ULTRA [*] | USD | 307 | 34,376,805 | 19/12/2023 | (756,628) |
| LONG GILT [*] | GBP | 11 | 1,265,405 | 27/12/2023 | (11,571) |
| 2Y TREASURY NOTES USA [*] | USD | 150 | 30,411,914 | 29/12/2023 | (82,227) |

*The broker linked to this futures contract is HSBC Bank PLC, London.

^xThe broker linked to this futures contract is J. P. Morgan Securities LLC, New Jersey.

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

Statement of Derivatives

as at 30 September 2023 (continued)

Futures (continued)

| Underlying | Number of contracts purchase / (sale) | Currency | Commitment in sub-fund currency | Maturity date | Unrealised gain / (loss) in sub-fund currency |
|---|---------------------------------------|----------|---------------------------------|---------------|---|
| Global Bond Total Return (continued) | | | | | |
| 5Y TREASURY NOTES USA* | USD | 176 | 18,564,563 | 29/12/2023 | (98,937) |
| | | | | USD | (1,379,901) |
| Global Corporate Bond | | | | | |
| EURO BOBL* | EUR | (160) | (19,608,898) | 07/12/2023 | 207,515 |
| EURO BUND* | EUR | (75) | (10,221,570) | 07/12/2023 | 219,558 |
| | | | | USD | 427,073 |
| EURO SCHATZ* | EUR | 607 | 67,464,974 | 07/12/2023 | (265,098) |
| US LONG BOND* | USD | 72 | 8,247,375 | 19/12/2023 | (419,905) |
| 10Y TREASURY NOTES USA* | USD | 777 | 84,177,022 | 19/12/2023 | (1,519,921) |
| LONG GILT* | GBP | 62 | 7,132,282 | 27/12/2023 | (21,189) |
| 5Y TREASURY NOTES USA* | USD | 1,700 | 179,316,799 | 29/12/2023 | (1,799,606) |
| | | | | USD | (4,025,719) |
| Global Emerging Markets Bond | | | | | |
| US LONG BOND* | USD | (180) | (20,618,438) | 19/12/2023 | 700,313 |
| US 10yr ULTRA* | USD | (301) | (33,704,946) | 19/12/2023 | 625,600 |
| | | | | USD | 1,325,913 |
| US ULTRA BOND* | USD | 223 | 26,665,922 | 19/12/2023 | (1,033,180) |
| 10Y TREASURY NOTES USA* | USD | 754 | 81,685,295 | 19/12/2023 | (880,204) |
| 2Y TREASURY NOTES USA* | USD | 326 | 66,095,225 | 29/12/2023 | (187,197) |
| 5Y TREASURY NOTES USA* | USD | 754 | 79,532,274 | 29/12/2023 | (389,101) |
| | | | | USD | (2,489,682) |
| Global Emerging Markets ESG Bond | | | | | |
| US LONG BOND* | USD | (2) | (229,094) | 19/12/2023 | 7,719 |
| US 10yr ULTRA* | USD | (40) | (4,479,063) | 19/12/2023 | 79,664 |
| US ULTRA BOND* | USD | (6) | (717,469) | 19/12/2023 | 32,969 |
| | | | | USD | 120,352 |
| 10Y TREASURY NOTES USA* | USD | 49 | 5,308,461 | 19/12/2023 | (60,508) |
| 2Y TREASURY NOTES USA* | USD | 25 | 5,068,652 | 29/12/2023 | (13,371) |
| 5Y TREASURY NOTES USA* | USD | 65 | 6,856,231 | 29/12/2023 | (36,817) |
| | | | | USD | (110,696) |
| Global Emerging Markets ESG Local Debt | | | | | |
| US 10yr ULTRA* | USD | (35) | (3,919,180) | 19/12/2023 | 62,398 |
| | | | | USD | 62,398 |
| 2Y TREASURY NOTES USA* | USD | 86 | 17,436,164 | 29/12/2023 | (28,446) |
| 5Y TREASURY NOTES USA* | USD | 53 | 5,590,465 | 29/12/2023 | (49,066) |
| | | | | USD | (77,512) |

*The broker linked to this futures contract is HSBC Bank PLC, London.

*The broker linked to this futures contract is J. P. Morgan Securities LLC, New Jersey.

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

Statement of Derivatives

as at 30 September 2023 (continued)

Futures (continued)

| Underlying | Number of contracts purchase / (sale) | Currency | Commitment in sub-fund currency | Maturity date | Unrealised gain / (loss) in sub-fund currency |
|---|---------------------------------------|----------|---------------------------------|---------------|---|
| Global Emerging Markets Local Debt | | | | | |
| US 10yr ULTRA ⁺ | USD | (117) | (13,101,258) | 19/12/2023 | 208,906 |
| | | | | USD | 208,906 |
| 2Y TREASURY NOTES USA ⁺ | USD | 20 | 4,054,922 | 29/12/2023 | (11,485) |
| 5Y TREASURY NOTES USA ⁺ | USD | 287 | 30,272,895 | 29/12/2023 | (162,558) |
| | | | | USD | (174,043) |
| Global ESG Corporate Bond | | | | | |
| EURO BOBL ⁺ | EUR | (8) | (980,445) | 07/12/2023 | 10,376 |
| | | | | USD | 10,376 |
| EURO SCHATZ ⁺ | EUR | 52 | 5,779,536 | 07/12/2023 | (22,710) |
| US LONG BOND ^x | USD | 8 | 916,375 | 19/12/2023 | (46,610) |
| 10Y TREASURY NOTES USA ^x | USD | 12 | 1,300,031 | 19/12/2023 | (24,219) |
| LONG GILT ⁺ | GBP | 5 | 575,184 | 27/12/2023 | (1,892) |
| 5Y TREASURY NOTES USA ^x | USD | 159 | 16,771,395 | 29/12/2023 | (168,316) |
| | | | | USD | (263,747) |
| Global Government Bond | | | | | |
| EURO BOBL ⁺ | EUR | (226) | (27,697,568) | 07/12/2023 | 295,509 |
| EURO BUND ⁺ | EUR | (477) | (65,009,185) | 07/12/2023 | 1,386,290 |
| LONG GILT ⁺ | GBP | (47) | (5,406,730) | 27/12/2023 | 123,616 |
| | | | | USD | 1,805,415 |
| EURO SCHATZ ⁺ | EUR | 61 | 6,779,841 | 07/12/2023 | (25,995) |
| 5Y TREASURY NOTES USA ⁺ | EUR | 227 | 26,390,123 | 07/12/2023 | (1,027,458) |
| 10Y BOND FUTURE AUSTRALIA ⁺ | AUD | 180 | 13,052,909 | 15/12/2023 | (294,381) |
| US 10yr ULTRA ⁺ | USD | 406 | 45,462,485 | 19/12/2023 | (1,058,201) |
| US ULTRA BOND ⁺ | USD | 17 | 2,032,828 | 19/12/2023 | (129,227) |
| 10Y TREASURY NOTES USA ⁺ | USD | 541 | 58,609,741 | 19/12/2023 | (862,220) |
| 2Y TREASURY NOTES USA ⁺ | USD | 1,161 | 235,388,210 | 29/12/2023 | (585,040) |
| 5Y TREASURY NOTES USA ⁺ | USD | 444 | 46,833,329 | 29/12/2023 | (300,046) |
| | | | | USD | (4,282,568) |
| Global High Income Bond | | | | | |
| EURO BUND ⁺ | EUR | (75) | (10,221,570) | 07/12/2023 | 32,160 |
| EURO SCHATZ ⁺ | EUR | 400 | 44,457,973 | 07/12/2023 | 3,176 |
| US LONG BOND ⁺ | USD | (42) | (4,810,969) | 19/12/2023 | 243,280 |
| US 10yr ULTRA ⁺ | USD | (8) | (895,813) | 19/12/2023 | 16,594 |
| | | | | USD | 295,210 |
| US ULTRA BOND ⁺ | USD | 6 | 717,469 | 19/12/2023 | (14,156) |
| 10Y TREASURY NOTES USA ^{x+} | USD | 309 | 33,475,804 | 19/12/2023 | (527,535) |
| 2Y TREASURY NOTES USA ⁺ | USD | 113 | 22,910,308 | 29/12/2023 | (64,887) |
| 5Y TREASURY NOTES USA ⁺ | USD | 621 | 65,503,372 | 29/12/2023 | (575,988) |
| | | | | USD | (1,182,566) |

*The broker linked to this futures contract is HSBC Bank PLC, London.

*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 ^x | USD | 9 | 975,023 | 19/12/2023 | (17,605) |
| | | | | USD | (17,605) |
| Global Emerging Markets Multi-Asset Income | | | | | |
| US LONG BOND ⁺ | USD | (4) | (458,188) | 19/12/2023 | 15,563 |
| | | | | USD | 15,563 |
| MSCI EMERGING MKT INDEX [^] | USD | 3 | 143,858 | 15/12/2023 | (3,075) |
| US 10yr ULTRA ⁺ | USD | 2 | 223,953 | 19/12/2023 | (4,352) |
| US ULTRA BOND ⁺ | USD | 4 | 478,313 | 19/12/2023 | (22,156) |
| 10Y TREASURY NOTES USA ⁺ | USD | 4 | 433,344 | 19/12/2023 | (4,906) |
| 2Y TREASURY NOTES USA ⁺ | USD | 8 | 1,621,969 | 29/12/2023 | (3,547) |
| 5Y TREASURY NOTES USA ⁺ | USD | 11 | 1,160,285 | 29/12/2023 | (6,559) |
| | | | | USD | (44,595) |
| Managed Solutions - Asia Focused Conservative | | | | | |
| US 10yr ULTRA ⁺ | USD | (1) | (111,977) | 19/12/2023 | 3,820 |
| | | | | USD | 3,820 |
| Managed Solutions - Asia Focused Income | | | | | |
| US 10yr ULTRA ⁺ | USD | (15) | (1,679,648) | 19/12/2023 | 12,227 |
| | | | | USD | 12,227 |
| Multi-Asset Style Factors | | | | | |
| CAC40 10 EURO ⁺ | EUR | (327) | (23,435,273) | 20/10/2023 | 442,539 |
| IBEX 35 INDEX [^] | EUR | 235 | 22,193,400 | 20/10/2023 | 67,740 |
| Nifty 50 Futures [^] | USD | (288) | (10,698,367) | 26/10/2023 | 101,636 |
| FTSE TAIWAN INDEX [^] | USD | (7) | (375,306) | 30/10/2023 | 1,157 |
| H SHARES CHINA ENTERPRISE IDX [^] | HKD | (92) | (3,394,537) | 30/10/2023 | 33,285 |
| FTSE KLCI [^] | MYR | (1,133) | (16,250,521) | 31/10/2023 | 192,634 |
| EURO BOBL ⁺ | EUR | (96) | (11,112,480) | 07/12/2023 | 76,580 |
| EURO BUND ⁺ | EUR | (1,676) | (215,743,100) | 07/12/2023 | 4,617,379 |
| EURO SCHATZ [^] | EUR | (541) | (56,792,828) | 07/12/2023 | 171,653 |
| TOPIX INDEX (TOKYO) [^] | JPY | (499) | (73,598,345) | 07/12/2023 | 992,661 |
| KOREA KOSPI 2 INDEX [^] | KRW | (40) | (2,302,479) | 14/12/2023 | 80,494 |
| S&P INDICES S&P/T SX 60 INDEX [^] | CAD | (317) | (52,376,763) | 14/12/2023 | 1,095,326 |
| CME S&P500 EMINI FUT [^] | USD | (102) | (20,991,889) | 15/12/2023 | 812,975 |
| FTSE 100 INDEX [^] | GBP | 903 | 79,951,233 | 15/12/2023 | 1,106,060 |
| S&P 500 EMINI INDEX [^] | USD | (89) | (7,355,897) | 15/12/2023 | 50,549 |
| EUREX STOXX 600 ⁺ | EUR | 389 | (9,627,330) | 15/12/2023 | 1,641,979 |
| XAV HEALTH CARE [^] | USD | (76) | (9,484,298) | 15/12/2023 | 176,944 |
| XAP CONS STAPLES [^] | USD | (17) | (1,128,302) | 15/12/2023 | 38,054 |
| XAU UTILITIES [^] | USD | (229) | (13,029,478) | 15/12/2023 | 837,685 |

*The broker linked to this futures contract is HSBC Bank PLC, London.

^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 (MXIBTIIE Index)* | 11,852,136,986 | 682,000,000 | 1,992,813 |
| BARCLAYS BANK, PLC | PLN | 02/12/2031 | 2.830% | Floating (WIBOR6M Index)* | 233,093,671 | 53,400,000 | 1,674,416 |
| BARCLAYS BANK, PLC | CZK | 16/12/2031 | 2.873% | Floating (PRIBOR6M Index)* | 2,645,459,984 | 115,000,000 | 572,367 |
| BARCLAYS BANK, PLC | ZAR | 10/07/2043 | 10.190% | Floating (JIBA3M Index)* | 2,466,077,572 | 130,900,000 | 186,381 |
| | | | | | | USD | 4,866,923 |
| BARCLAYS BANK, PLC | HUF | 03/06/2025 | Floating (LIBOR Index)* | 8.020% | 1,377,614,059,905 | 3,756,000,000 | (298,425) |
| BARCLAYS BANK, PLC | PLN | 11/10/2027 | 6.985% | Floating (LIBOR Index)* | 351,823,032 | 80,600,000 | (1,655,026) |
| BARCLAYS BANK, PLC | PLN | 16/11/2027 | 6.470% | Floating (WIBOR6M Index)* | 363,172,158 | 83,200,000 | (1,377,090) |
| | | | | | | USD | (3,330,541) |

* The floating rates disclosed are those prevailing as at the financial year end of the Company.

Global Government Bond

Interest Rate Swaps

| Counterparty | Currency | Maturity Date | Payer interest rate | Receiver interest rate | Commitment in instrument currency | Net notional amount | Unrealised loss in sub-fund currency |
|---------------------|----------|---------------|---------------------------|------------------------|-----------------------------------|---------------------|--------------------------------------|
| J.P. MORGAN, LONDON | EUR | 26/05/2032 | Floating (LIBOR Index)* | 1.683% | 55,442,737 | 58,700,000 | (8,942,908) |
| J.P. MORGAN, LONDON | NZD | 28/03/2033 | Floating (NFX3FRA Index)* | 4.100% | 99,858,454 | 60,000,000 | (2,705,386) |
| UBS AG | NZD | 31/03/2033 | Floating (NFX3FRA Index)* | 4.203% | 99,858,540 | 60,000,000 | (2,431,925) |
| | | | | | | USD | (14,080,219) |

* The floating rates disclosed are those prevailing as at the financial year end of the Company.

Global High Income Bond

Credit Default Swaps

| Counterparty | Currency | Maturity Date | Commitment in sub-fund currency | Underlying Name | Underlying ISIN/ Bloomberg Ticker | Net notional amount | Unrealised gain / (loss) in sub-fund currency |
|---------------------|----------|---------------|---------------------------------|-----------------------------------|-----------------------------------|---------------------|---|
| BARCLAYS BANK, PLC | USD | 20/06/2027 | (3,577,000) | CDX.EM Series 37 | 2165BZEZ1 | (3,577,000) | 277,272 |
| BARCLAYS BANK, PLC | USD | 20/12/2027 | (260,000) | Republic of South Africa | US836205AR58 | (260,000) | 6,897 |
| BARCLAYS BANK, PLC | EUR | 20/12/2027 | - | ITRAXX EUROPE CROSSOVER SERIES 38 | 21667KJQ2 | 12,333,250 | 202,909 |
| J.P. MORGAN, LONDON | USD | 20/12/2028 | - | Federative Republic of Brazil | US105756BV13 | 4,620,000 | 15,583 |
| J.P. MORGAN, LONDON | USD | 20/12/2028 | - | Republic of Colombia | US195325BB02 | 5,945,000 | 30,012 |
| J.P. MORGAN, LONDON | USD | 20/12/2028 | - | Markit CDX EM Ser 40 5 Yr | 2165BZFE7 | 6,040,000 | 1,411 |
| J.P. MORGAN, LONDON | USD | 20/12/2028 | - | United Mexican States | US91087BAC46 | 7,035,000 | 28,889 |
| J.P. MORGAN, LONDON | USD | 20/12/2028 | - | Republic of Panama | US698299AD63 | 3,210,000 | 21,629 |
| J.P. MORGAN, LONDON | USD | 20/12/2028 | - | Republic of Turkey | US900123AL40 | 2,000,000 | 14,111 |
| J.P. MORGAN, LONDON | USD | 20/12/2028 | - | Republic of Chile | US168863CF36 | 701,000 | 2,799 |
| J.P. MORGAN, LONDON | USD | 20/12/2028 | - | Republic of Peru | US715638AP79 | 8,300,000 | 11,359 |
| J.P. MORGAN, LONDON | USD | 20/12/2028 | - | Republic of South Africa | US836205AR58 | 3,330,000 | 32,455 |
| | | | | | | USD | 645,326 |
| BARCLAYS BANK, PLC | USD | 20/12/2025 | - | Republic of South Africa | US836205AR58 | 4,536,000 | (306,225) |
| BARCLAYS BANK, PLC | USD | 20/06/2026 | - | Markit CDX EM Ser 35 Ver 1 5 Yr | 2165BZEX6 | 4,600,000 | (52,633) |
| BARCLAYS BANK, PLC | USD | 20/06/2028 | - | CDX.NA.HY Series 40 | 2165BRZ14 | 17,596,000 | (263,685) |
| J.P. MORGAN, LONDON | USD | 20/12/2028 | (7,020,000) | People's Republic of China | US712219AG90 | (7,020,000) | (28,560) |
| | | | | | | USD | (651,103) |

Statement of Derivatives

as at 30 September 2023 (continued)

Swaps (continued)

Global High Yield Bond

Credit Default Swaps

| Counterparty | Currency | Maturity Date | Commitment in sub-fund currency USD | Underlying Name | Underlying ISIN/ Bloomberg Ticker | Net notional amount | Unrealised gain / (loss) in sub-fund currency |
|---------------------|----------|---------------|-------------------------------------|--------------------------|-----------------------------------|---------------------|---|
| J.P. MORGAN, LONDON | USD | 20/12/2028 | - | Markit CDXEM Ser 40 5 Yr | 2165BZFE7 | 5,000,000 | 195 |
| | | | | | | USD | 195 |
| BARCLAYS BANK, PLC | USD | 20/06/2028 | - | CDX.NA.HY Series 40 | 2165BRZ14 | 7,600,000 | (128,215) |
| | | | | | | USD | (128,215) |

Global Inflation Linked Bond

Interest Rate Swaps

| Counterparty | Currency | Maturity Date | Payer interest rate | Receiver interest rate | Commitment in instrument currency | Net notional amount | Unrealised gain / (loss) in sub-fund currency |
|---------------------|----------|---------------|--------------------------|--------------------------|-----------------------------------|---------------------|---|
| J.P. MORGAN, LONDON | EUR | 15/06/2033 | 2.496% | Floating (HICPXT Index)* | 7,556,104 | 8,000,000 | 63,335 |
| J.P. MORGAN, LONDON | EUR | 15/07/2035 | Floating (HICPXT Index)* | 2.620% | 9,445,100 | 10,000,000 | 34,234 |
| J.P. MORGAN, LONDON | EUR | 15/06/2043 | 2.685% | Floating (HICPXT Index)* | 3,400,237 | 3,600,000 | 3,192 |
| | | | | | | USD | 100,761 |
| J.P. MORGAN, LONDON | EUR | 26/05/2032 | Floating (LIBOR Index)* | 1.683% | 3,778,040 | 4,000,000 | (609,398) |
| GOLDMAN SACHS | EUR | 16/08/2032 | Floating (LIBOR Index)* | 1.825% | 1,889,022 | 2,000,000 | (258,038) |
| J.P. MORGAN, LONDON | EUR | 15/07/2033 | 2.592% | Floating (HICPXT Index)* | 9,445,100 | 10,000,000 | (20,896) |
| J.P. MORGAN, LONDON | EUR | 15/06/2038 | Floating (HICPXT Index)* | 2.570% | 7,556,080 | 8,000,000 | (74,628) |
| J.P. MORGAN, LONDON | EUR | 15/06/2053 | Floating (HICPXT Index)* | 2.765% | 3,400,236 | 3,600,000 | (9,870) |
| | | | | | | USD | (972,830) |

* The floating rates disclosed are those prevailing as at the financial year end of the Company.

Global Lower Carbon Bond

Credit Default Swaps

| Counterparty | Currency | Maturity Date | Commitment in sub-fund currency USD | Underlying Name | Underlying ISIN/ Bloomberg Ticker | Net notional amount | Unrealised loss in sub-fund currency |
|--------------------|----------|---------------|-------------------------------------|---------------------|-----------------------------------|---------------------|--------------------------------------|
| BARCLAYS BANK, PLC | USD | 20/06/2028 | (5,000,000) | CDX.NA.IG Series 40 | 2165BYEC5 | (5,000,000) | (31,617) |
| | | | | | | USD | (31,617) |

Global Short Duration Bond

Interest Rate Swaps

| Counterparty | Currency | Maturity Date | Payer interest rate | Receiver interest rate | Commitment in instrument currency | Net notional amount | Unrealised loss in sub-fund currency |
|---------------------|----------|---------------|---------------------|------------------------|-----------------------------------|---------------------|--------------------------------------|
| J.P. MORGAN, LONDON | USD | 13/06/2025 | N/C | 4.490% | 5,000,000 | 5,000,000 | (69,043) |
| | | | | | | USD | (69,043) |

US High Yield Bond

Credit Default Swaps

| Counterparty | Currency | Maturity Date | Commitment in sub-fund currency USD | Underlying Name | Underlying ISIN/ Bloomberg Ticker | Net notional amount | Unrealised loss in sub-fund currency |
|--------------------|----------|---------------|-------------------------------------|---------------------|-----------------------------------|---------------------|--------------------------------------|
| BARCLAYS BANK, PLC | USD | 20/06/2028 | - | CDX.NA.HY Series 40 | 2165BRZ14 | 480,000 | (8,098) |
| | | | | | | USD | (8,098) |

Statement of Derivatives

as at 30 September 2023 (continued)

Swaps (continued)

Global Credit Floating Rate Fixed Term Bond 2023 - 2

Interest Rate Swaps

| Counterparty | Currency | Maturity Date | Payer interest rate | Receiver interest rate | Commitment in instrument currency | Net notional amount | Unrealised gain in sub-fund currency |
|--------------------|----------|---------------|---------------------|------------------------|-----------------------------------|---------------------|--------------------------------------|
| BARCLAYS BANK, PLC | USD | 24/12/2023 | 1.591% | N/C | 259,000,000 | 259,000,000 | 2,486,059 |
| | | | | | | USD | 2,486,059 |

Global Emerging Markets Multi-Asset Income

Interest Rate Swaps

| Counterparty | Currency | Maturity Date | Payer interest rate | Receiver interest rate | Commitment in instrument currency | Net notional amount | Unrealised gain/ (loss) in sub-fund currency |
|--------------------|----------|---------------|-------------------------|----------------------------|-----------------------------------|---------------------|--|
| BARCLAYS BANK, PLC | CZK | 20/04/2025 | Floating (LIBOR Index)* | 6.220% | 296,751,614 | 12,900,000 | 3,059 |
| BARCLAYS BANK, PLC | MXN | 02/08/2027 | 8.255% | Floating (MXIBTIIE Index)* | 173,784,955 | 10,000,000 | 29,220 |
| BARCLAYS BANK, PLC | PLN | 02/12/2031 | 2.830% | Floating (WIBOR6M Index)* | 4,801,554 | 1,100,000 | 34,492 |
| BARCLAYS BANK, PLC | CZK | 16/12/2031 | 2.873% | Floating (PRIBOR6M Index)* | 23,003,983 | 1,000,000 | 4,977 |
| BARCLAYS BANK, PLC | PLN | 21/01/2032 | 3.920% | Floating (WIBR6M Index)* | 3,492,039 | 800,000 | 11,756 |
| BARCLAYS BANK, PLC | ZAR | 10/07/2043 | 10.190% | Floating (JIBA3M Index)* | 45,214,436 | 2,400,000 | 3,417 |
| | | | | | | USD | 86,921 |
| BARCLAYS BANK, PLC | PLN | 11/10/2027 | 6.985% | Floating (LIBOR Index)* | 7,857,092 | 1,800,000 | (36,961) |
| BARCLAYS BANK, PLC | PLN | 16/11/2027 | 6.470% | Floating (WIBOR6M Index)* | 6,547,575 | 1,500,000 | (24,827) |
| | | | | | | USD | (61,788) |

* The floating rates disclosed are those prevailing as at the financial year end of the Company.

Credit Default Swaps

| Counterparty | Currency | Maturity Date | Commitment in sub-fund currency USD | Underlying Name | Commitment in instrument currency | Net notional amount | Unrealised gain in sub-fund currency |
|---------------------|----------|---------------|-------------------------------------|---------------------------|-----------------------------------|---------------------|--------------------------------------|
| J.P. MORGAN, LONDON | USD | 20/12/2028 | - | Republic of Colombia | US195325BB02 | 1,000,000 | 5,048 |
| J.P. MORGAN, LONDON | USD | 20/12/2028 | - | Markit CDX EM Ser 40 5 Yr | 2165BZFE7 | 600,000 | 23 |
| | | | | | | USD | 5,071 |

Statement of Derivatives

as at 30 September 2023 (continued)

Swaps (continued)

Multi-Asset Style Factors

Interest Rate Swaps

| Counterparty | Currency | Maturity Date | Payer interest rate | Receiver interest rate | Commitment in instrument currency | Net notional amount | Unrealised gain / (loss) in sub-fund currency |
|--------------|----------|---------------|-------------------------|-------------------------------|-----------------------------------|---------------------|---|
| HSBC, LONDON | EUR | 30/11/2023 | 3.695% | Floating (ESTR Index)* | 84,000,000 | 84,000,000 | 15,185 |
| HSBC, LONDON | SEK | 19/05/2032 | 2.511% | Floating (STIBOR Index)* | 5,125,961,639 | 445,640,000 | 2,679,096 |
| HSBC, LONDON | SEK | 01/09/2032 | 2.850% | Floating (STIB3M Index)* | 3,954,319,823 | 343,780,000 | 1,387,838 |
| HSBC, LONDON | SEK | 24/02/2033 | 3.215% | Floating (STIB3M Index)* | 2,670,521,596 | 232,170,000 | 384,682 |
| HSBC, LONDON | NZD | 27/02/2033 | 4.725% | Floating (NFIX3FRA Index)* | 85,972,225 | 48,790,000 | 1,570,955 |
| HSBC, LONDON | SEK | 20/04/2033 | 2.978% | Floating (STIB3M Index)* | 2,780,837,638 | 241,760,000 | 797,602 |
| HSBC, LONDON | NOK | 15/06/2033 | 3.670% | Floating (NIBOR6M Index)* | 2,955,973,107 | 262,380,000 | 978,976 |
| HSBC, LONDON | NOK | 23/06/2033 | 00/01/1900 | Floating (NIBOR6M Index)* | 4,140,592,995 | 367,530,000 | 1,183,909 |
| HSBC, LONDON | NOK | 29/06/2033 | 3.768% | Floating (NIBOR6M Index)* | 1,973,465,216 | 175,170,000 | 538,605 |
| HSBC, LONDON | NOK | 10/07/2033 | 3.944% | Floating (NIBOR6M Index)* | 1,637,400,429 | 145,340,000 | 270,623 |
| HSBC, LONDON | SEK | 13/07/2033 | 3.297% | Floating (STIB3M Index)* | 2,571,377,597 | 223,550,000 | 244,745 |
| HSBC, LONDON | NOK | 20/07/2033 | 3.839% | Floating (NIBOR6M Index)* | 2,473,900,950 | 219,590,000 | 574,476 |
| HSBC, LONDON | SEK | 18/08/2033 | 3.328% | Floating (STIB3M Index)* | 1,263,661,578 | 109,860,000 | 97,604 |
| HSBC, LONDON | NOK | 24/08/2033 | 4.216% | Floating (NIBOR6M Index)* | 3,008,247,500 | 267,020,000 | 8,664 |
| HSBC, LONDON | CHF | 08/09/2033 | Floating (SARON Index)* | 1.740% | 13,259,381 | 13,690,000 | 76,982 |
| HSBC, LONDON | NZD | 22/09/2033 | 4.919% | Floating (NFIX3FRA Index)* | 56,915,411 | 32,300,000 | 371,974 |
| HSBC, LONDON | CHF | 28/09/2033 | Floating (SARON Index)* | 1.778% | 8,697,534 | 8,980,000 | 19,098 |
| HSBC, LONDON | NZD | 29/09/2033 | 5.064% | Floating (ANK BILL 3M Index)* | 34,096,384 | 19,350,000 | 101,157 |
| | | | | | | EUR | 11,302,171 |
| HSBC, LONDON | CHF | 08/12/2032 | Floating (SARON Index)* | 1.498% | 43,749,178 | 45,170,000 | (1,097,486) |
| | | | | | | EUR | (1,097,486) |

* The floating rates disclosed are those prevailing as at the financial year end of the Company.

Multi-Strategy Target Return

Interest Rate Swaps

| Counterparty | Currency | Maturity Date | Payer interest rate | Receiver interest rate | Commitment in instrument currency | Net notional amount | Unrealised gain / (loss) in sub-fund currency |
|--------------|----------|---------------|-------------------------|----------------------------|-----------------------------------|---------------------|---|
| HSBC, LONDON | SEK | 07/10/2031 | 0.895% | Floating (STIBOR Index)* | 524,397,699 | 45,590,000 | 734,392 |
| HSBC, LONDON | CHF | 22/09/2032 | Floating (SARON Index)* | 2.040% | 3,583,616 | 3,700,000 | 38,841 |
| HSBC, LONDON | NZD | 17/02/2033 | 4.435% | Floating (NFIX3FRA Index)* | 18,008,529 | 10,220,000 | 316,507 |
| HSBC, LONDON | SEK | 02/06/2033 | 2.907% | Floating (STIB3M Index)* | 279,855,143 | 24,330,000 | 92,791 |
| HSBC, LONDON | NOK | 10/07/2033 | 3.971% | Floating (NIBOR6M Index)* | 221,038,971 | 19,620,000 | 32,853 |
| HSBC, LONDON | NOK | 27/07/2033 | 3.944% | Floating (NIBOR6M Index)* | 306,209,897 | 27,180,000 | 51,360 |
| HSBC, LONDON | NOK | 24/08/2033 | 4.217% | Floating (NIBOR6M Index)* | 249,767,203 | 22,170,000 | 564 |
| HSBC, LONDON | SEK | 24/08/2033 | 3.430% | Floating (STIB3M Index)* | 390,508,710 | 33,950,000 | 5,540 |
| | | | | | | EUR | 1,272,848 |
| HSBC, LONDON | CHF | 03/07/2033 | Floating (SARON Index)* | 1.720% | - | - | (30,651) |
| | | | | | | EUR | (30,651) |

* The floating rates disclosed are those prevailing as at the financial year end of the Company.

Statement of Derivatives

as at 30 September 2023 (continued)

Swaps (continued)

Multi-Strategy Target Return

Total Return Swaps

| rparty | Currency | Maturity Date | Commitment in sub-fund currency EUR | Index Underlying | Bloomberg ticker | Net notional amount | Unrealised gain / (loss) in sub-fund currency |
|-------------------------|----------|---------------|-------------------------------------|----------------------|------------------|---------------------|---|
| SOCIETE GENERALE, PARIS | USD | 20/02/2024 | 8,129,179 | BCOM Commodity Index | BCOM Index | 7,678,091 | (9,810) |
| | | | | | | EUR | (9,810) |

US Income Focused

Credit Default Swaps

| rparty | Currency | Maturity Date | Commitment in sub-fund currency USD | Underlying Name | Underlying ISIN/ Bloomberg Ticker | Net notional amount | Unrealised loss in sub-fund currency |
|---------------|----------|---------------|-------------------------------------|---------------------|-----------------------------------|---------------------|--------------------------------------|
| AYS BANK, PLC | USD | 20/06/2027 | - | CDX.NA.IG Series 38 | 2165BYEA9 | 7,500,000 | (98,451) |
| AYS BANK, PLC | USD | 20/06/2028 | - | CDX.NA.HY Series 40 | 2165BRZ14 | 960,000 | (16,195) |
| | | | | | | USD | (114,646) |

Options

As at 30 September 2023, the Company has entered into the following OTC option contracts:

| Sub-fund | Broker | Quantity purchased/ (written) | Strike (in trade currency) | Trade currency | Maturity date | Underlying Name | Commitment - (in trade currency) | Market Value in sub-fund currency |
|---|-----------------------------|-------------------------------|----------------------------|----------------|---------------|-----------------|----------------------------------|-----------------------------------|
| Global Emerging Markets ESG Local Debt | | | | | | | | |
| PUT FX OPTIONS | MERRILL LYNCH INTERNATIONAL | (3,300,000) | 80 | USD | 20/03/2024 | FX OPTIONS | 265,470,810 | 514 |
| | | | | | | | USD | 514 |
| PUT FX OPTIONS | MERRILL LYNCH INTERNATIONAL | 3,300,000 | 83 | USD | 20/03/2024 | FX OPTIONS | - | (2,183) |
| | | | | | | | USD | (2,183) |
| Global Emerging Markets Local Debt | | | | | | | | |
| PUT FX OPTIONS | MERRILL LYNCH INTERNATIONAL | (11,400,000) | 80 | USD | 20/03/2024 | FX OPTIONS | 917,080,980 | 1,774 |
| | | | | | | | USD | 1,774 |
| PUT FX OPTIONS | MERRILL LYNCH INTERNATIONAL | 11,400,000 | 83 | USD | 20/03/2024 | FX OPTIONS | - | (7,541) |
| | | | | | | | USD | (7,541) |
| Global Emerging Markets Multi-Asset Income | | | | | | | | |
| PUT FX OPTIONS | MERRILL LYNCH INTERNATIONAL | (200,000) | 80 | USD | 20/03/2024 | FX OPTIONS | 16,089,140 | 31 |
| | | | | | | | USD | 31 |
| PUT FX OPTIONS | MERRILL LYNCH INTERNATIONAL | 200,000 | 83 | USD | 20/03/2024 | FX OPTIONS | - | (132) |
| | | | | | | | USD | (132) |

As at 30 September 2023, the Company has entered into the following options traded on a regulated market:

| Sub-fund | Broker | Quantity purchased/ (written) | Strike (in trade currency) | Trade currency | Maturity date | Underlying Name | Commitment - (in trade currency) | Market Value in sub-fund currency |
|-------------------------------------|---------------|-------------------------------|----------------------------|----------------|---------------|-----------------------|----------------------------------|-----------------------------------|
| Multi-Strategy Target Return | | | | | | | | |
| FUTURE BOND OPTIONS | HSBC Bank Plc | 25 | 113 | USD | 27/10/2023 | CBT US 10 YEARS ULTRA | - | 51,284 |
| CALL OPTION EQUITY INDEX | HSBC Bank Plc | 200 | 350 | EUR | 15/12/2023 | STOXX Europe 600 | - | 247,000 |
| FUTURE BOND OPTIONS | HSBC Bank Plc | 20 | 4,150 | USD | 15/12/2023 | CME S&P500 | - | 52,656 |
| | | | | | | | EUR | 350,940 |
| CALL OPTION EQUITY INDEX | HSBC Bank Plc | (200) | 370 | EUR | 15/12/2023 | STOXX Europe 600 | 3,700,000 | (125,000) |
| | | | | | | | EUR | (125,000) |

Notes to the Financial Statements

for the period ended 30 September 2023

1. Basis of presentation

HSBC Global Investment Funds (the “Company”) is incorporated under the laws of the Grand Duchy of Luxembourg as an investment company with variable capital (Société d'Investissement à Capital Variable or “SICAV”). The capital comprises various separate portfolios (a “sub-fund”) consisting of securities, cash and other sundry assets and liabilities and each sub-fund may comprise various classes of shares being distinct from the other due to their fee structure, distribution policy and target investors. The accompanying financial statements present the assets and liabilities and the statement of operations and changes in net assets of the individual sub-funds and of the Company taken as a whole. The financial statements of each individual sub-fund are expressed in the currency designated in the Prospectus for that particular sub-fund and the combined financial statements of the Company are expressed in United States Dollars (USD). The financial statements have been prepared in accordance with the format prescribed by the Luxembourg authorities for Luxembourg investment companies under the going concern basis of accounting except for the sub-funds Global Credit Floating Rate Fixed Term Bond 2023-1 and Mexico Equity. The two sub-funds were put into liquidation respectively on 5 June 2023 and 28 July 2023. As such, the financial statements for these sub-funds have been prepared on a non-going concern basis.

For the sub-funds for which the financial statements have been prepared on a non-going concern basis, the following accounting policies differ from those described in the following notes:

- Expected liquidation expenses (if any) will be covered as part of the Operating, Administrative and Servicing Fees;
- Any remaining formation expenses have been fully expensed;
- The valuation of the sub-funds' investments are based on their net realizable value.

The application of the non-going concern basis of accounting has not led to adjustments to the sub-funds' published net asset value.

The combined financial statements of the Company are expressed in USD.

The combined statement of net assets and the combined statement of operations and changes in net assets are the sum of the statements of each sub-fund.

The Company is an officially registered investment fund under part I of the amended 2010 Law and qualifies as a UCITS fund under the European Directive 2009/65/EC.

Certain sub-funds of the Company are authorised by the Hong Kong Securities and Futures Commission under Section 104 of the “Securities and Futures Ordinance”.

In the Prospectus and in the various reports, the short names of the sub-funds are used. The complete name of each sub-fund consists of “HSBC Global Investment Funds” plus the short name of the sub-fund.

From 1 April 2023 to 30 September 2023:

- a) The following sub-funds have been closed:
 - ▶ Global Credit Floating Rate Fixed Term Bond 2023-1 on 5 July 2023
 - ▶ Mexico Equity on 28 July 2023
- b) The following sub-fund has been launched:
 - ▶ Corporate Euro Bond Fixed Term Bond 2027 on 30 June 2023

2. Accounting policies

The following accounting policies have been used consistently in dealing with items which are considered material in relation to the Company's financial statements.

a) Accounting convention

The financial statements are prepared in accordance with Luxembourg legal and regulatory requirements relating to investment funds.

Notes to the Financial Statements

for the period ended 30 September 2023 (continued)

2. Accounting policies (continued)

b) Assets and portfolio securities valuation

Portfolio securities and/or financial derivative instruments which are listed on an official stock exchange are valued at the last available price on the principal market on which such securities are traded. Securities traded on other organised markets are valued at the last available price or yield equivalents obtained from one or more dealers in such organised markets at the time of valuation.

If such prices are not representative of their fair value, all such securities and all other permitted assets shall be valued at their fair value at which it is expected they may be resold as determined in good faith by or under the direction of the Board of Directors.

The assets of the sub-funds are valued using prices available at different times during the day of 30 September 2023, being the last business day of the reporting period.

The financial derivative instruments which are not listed on any official stock exchange or traded on any other organised market are valued in accordance with market practice as follows:

Options

Outstanding options traded on a regulated market are valued based on the intraday price or the last available market price of the instruments.

OTC options are marked to market based upon daily prices obtained from third party pricing agents and verified against the value from the counterparty.

The market value of options is included in the statement of net assets under the headings "Unrealised Gain/(Loss) on Options".

The realised gains/(losses) and change in unrealised appreciation/(depreciation) on options are disclosed in the statement of operations and changes in net assets respectively under the headings "Realised Profit/(Loss) on Derivatives" and "Change in Unrealised Appreciation/(Depreciation) on Derivatives".

Futures Contracts

Upon entering into a futures contract, the Company is required to deposit with the broker, cash or securities in an amount equal to a certain percentage of the contract amount which is referred to as the initial margin account. Subsequent payments, referred to as variation margin, are made or received by each sub-fund periodically and are based on changes in the market value of open futures contracts.

The unrealised appreciation/(depreciation) on futures contracts is disclosed in the statement of net assets under "Unrealised Gain on Futures" and "Unrealised Loss on Futures". Changes in the market value of open futures contracts are recorded as unrealised appreciation/(depreciation) in the statement of operations and changes in net assets under "Change in Unrealised Appreciation/(Depreciation) on Derivatives". Realised gains or losses, representing the difference between the value of the contract at the time it was opened and the value at the time it was closed, are reported at the closing or expiration of futures contracts in the statement of operations and changes in net assets under "Realised Profit/(Loss) on Derivatives". Securities deposited as initial margin account are designated in the Portfolio of investments and other Net Assets and cash deposited is recorded in the statement of net assets in "Cash at bank". A receivable and/or a payable to brokers for the daily variation margin is also recorded in the statement of net assets under caption Cash at Bank or Bank Overdraft.

Forward Foreign Exchange Contracts

The values of the Forward Foreign Exchange Contracts are adjusted daily based on the applicable forward exchange rate of the underlying currency for the remaining period, until maturity. Changes in the value of these contracts are recorded as unrealised appreciation or depreciation until the contract settlement date. When the forward contract is closed, the sub-fund records a realised gain or loss equal to the difference between the value at the time the contract was opened and the value at the time it was closed.

Notes to the Financial Statements

for the period ended 30 September 2023 (continued)

2. Accounting policies (continued)

b) Assets and portfolio securities valuation (continued)

Forward Foreign Exchange Contracts (continued)

The unrealised appreciation/(depreciation) on Forward Foreign Exchange Contracts is disclosed in the statement of net assets under “Unrealised Gain on Forward Foreign Exchange Contracts” and “Unrealised Loss on Forward Foreign Exchange Contracts”. Realised gains/(losses) and change in unrealised appreciation/(depreciation) resulting there from are included in the statement of operations and changes in net assets respectively under “Realised Profit/(Loss) on Derivatives” and “Change in Unrealised Appreciation/(Depreciation) on Derivatives”.

Interest Rate Swaps

Interest rate swaps are marked to market at each NAV calculation date. The market value is based on the valuation elements laid down in the contracts, and is obtained from third party pricing agents, market makers or internal models.

The unrealised appreciation/(depreciation) is disclosed in the statement of net assets under “Unrealised Gain on Swaps” and “Unrealised Loss on Swaps”. Realised gains/(losses) and changes in unrealised appreciation/(depreciation) as a result thereof are included in the statement of operations and changes in net assets respectively under “Realised Profit/(Loss) on Derivatives” and “Change in Unrealised Appreciation/(Depreciation) on Derivatives”.

Credit Default Swaps

A credit default swap is a credit derivative transaction in which two parties enter into an agreement, whereby one party (the protection buyer) pays the other (the protection seller) a fixed periodic coupon for the specified life of the agreement in return for a payment contingent on a credit event related to the underlying reference obligation.

If a credit event occurs, the protection seller would be obliged to make a payment, which may be either: (i) a net cash settlement equal to the notional amount of the swap less the auction value of the reference obligation or (ii) the notional amount of the swap in exchange for the delivery of the reference obligation. Selling protection effectively adds leverage to a Company’s portfolio up to the notional amount of swap agreements.

Credit default swaps are marked to market at each NAV calculation date. The market value is based on the valuation elements laid down in the contracts, and is obtained from third party pricing agents, market makers or internal models.

The unrealised appreciation/(depreciation) is disclosed in the statement of net assets under “Unrealised Gain on Swaps” and “Unrealised Loss on Swaps”. Realised gains/(losses) and change in unrealised appreciation/(depreciation) resulting there from are included in the statement of operations and changes in net assets respectively under the heading “Realised Profit/(Loss) on Derivatives” and “Change in Unrealised Appreciation/(Depreciation) on Derivatives.”

Total Return Swaps

A total return swap is a bilateral agreement in which each party agrees to exchange payments based on the performance of an underlying instrument represented by a security, commodity, basket or index thereof for a fixed or variable rate. One party pays out the total return of a specific reference asset, and in return, receives a regular stream of payments. The total performance will include gains and losses on the underlying, as well as any interest or dividends during the contract period according to the type of underlying. The cash flows to be exchanged are calculated by reference to an agreed upon notional amount or quantity. To the extent the total return of the reference asset underlying the transaction exceeds or falls short of the offsetting payment, the Company will receive a payment from or make a payment to the counterparty.

Total return swaps are marked to market at each NAV calculation date. The estimated market value is based on the valuation elements laid down in the contract, and is obtained from third party pricing agents, market makers or internal models.

The unrealised appreciation/(depreciation) is disclosed in the statement of net assets under “Unrealised Gain on Swaps” and “Unrealised Loss on Swaps”. Realised gains/(losses) and change in unrealised appreciation/(depreciation) resulting there from are included in the statement of operations and changes in net assets respectively under the heading “Realised Profit/(Loss) on Derivatives” and “Change in Unrealised Appreciation/(Depreciation) on Derivatives”.

Collective Investment Schemes

Shares or units in underlying open-ended investment sub-funds are valued at their last available Net Asset Value reduced by any applicable charges.

Notes to the Financial Statements

for the period ended 30 September 2023 (continued)

2. Accounting policies (continued)

b) Assets and portfolio securities valuation (continued)

Money Market Investments

The Company uses the amortized cost method of valuation in valuing its portfolio of financial instruments in the form of short term debt (such as commercial paper, certificate of deposit, treasury bills). In addition, in the rare circumstances where a fixed income instrument with a time to maturity exceeding 90 days becomes stale, the Company will effectively value it at amortised cost until such date when it is either sold or its market becomes active again.

Mortgage related securities - To Be Announced securities (TBAs)

TBA positions refer to the common trading practice in the mortgage backed securities market in which a security is to be bought from a mortgage pool (e.g. Ginnie Mae, Fannie Mae or Freddie Mac) for a fixed price at a future date. At the time of the purchase the exact security is not known, but the main characteristics of it are specified. Although the price has been established at the time of the purchase, the principal value has not been finalised. TBA positions are disclosed in the portfolio of investments and other net assets. The purchase of this type of security has not been settled and as a consequence, the amount corresponding to the payable due when the transaction is settled, is disclosed under "Payable on Investment Purchase" in the statement of net assets. Negative positions in the portfolio of investments and other net assets reflect the Fund's sale commitments of TBAs. The amount corresponding to the receivable due when the transaction is settled, is disclosed under "Receivable on Investment Sold" in the statement of net assets. The realised gains/(losses) on TBAs and changes in unrealised appreciation/(depreciation) are disclosed in the statement of operations and changes in net assets respectively under the headings "Realised Profit/(Loss) on Investments" and "Change in Unrealised Appreciation/(Depreciation) on Investments".

c) Income and expenses

Dividends are accounted for on an ex-dividend basis. Dividends are reflected in the statement of operations and changes in net assets, net of withholding taxes, under the caption "Investment Income, net".

Interest income on debt securities is accrued on a day-to-day basis. In the case of debt securities issued at discount or premium to maturity value, the total income arising on such securities, taking into account the amortisation of such discount or premium on an effective interest rate basis, is spread over the life of the security. Interest income on bonds are accounted for using the effective interest rate ("EIR") method. Interest income on debt securities are reflected in the statement of operations and changes in net assets under the caption "Investment Income, net".

The interest income / expense on interest rate swap contracts (IRS) are accrued on a day-to-day basis. The net interest income / expense on interest rate swap contracts (IRS) are reflected in the statement of operations and changes in net assets under the caption "Investment Income, net".

d) Foreign exchange

The cost of investments, income and expenses in currencies other than the sub-funds' relevant reporting currency have been recorded at the rate of exchange ruling at the time of the transaction. The market value of investments and other assets and liabilities in currencies other than the relevant reporting currency have been converted at the rates of exchange ruling at 30 September 2023.

e) Realised profit/(loss) on sale of investments

Realised profit/(loss) on sale of investments is the difference between the historical average cost of the investment and the sale proceeds (excluding any transaction expenses as further explained in Note 5).

f) Foreign currency translation

The reference currency of the Fund is USD and the combined statements are expressed in that currency.

The books and records of each sub-fund are denominated in the reference currency of the corresponding sub-fund.

Income and expenses, assets and liabilities expressed in currencies other than the reference currency of the Fund are converted at exchange rate prevailing at period-end.

Notes to the Financial Statements

for the period ended 30 September 2023 (continued)

2. Accounting policies (continued)

f) Foreign currency translation (continued)

Here are the main exchange rates applied at period-end.

1 USD = EUR 0.94451

SGD 1.36490

g) Segregated liability

The Company has segregated liability between its sub-funds; meaning, the assets of a sub-fund are exclusively available to satisfy the rights of shareholders in relation to that sub-fund and the rights of creditors whose claims have arisen in connection with the creation, operation and liquidation of that sub-fund.

h) Securities lending

The Company may enter into Securities Lending transactions by which a counterparty transfers securities subject to a commitment that the borrower will return equivalent securities at a future date or when requested to do so by the transferor, that transaction being considered as securities lending for the counterparty transferring the securities and being considered as securities borrowing for the counterparty to which they are transferred.

The Company will ensure that it is able at any time to recall any securities that has been lent out or terminate any Securities Lending agreement into which it has entered

All revenues (less transaction costs) from Securities Lending transactions are accrued to the relevant sub-fund based on information confirmed by the Lending Agent.

Detail on Security Lending transaction is disclosed in Note 11 of the current report.

To guarantee this transaction, the relevant sub-fund receives collateral. Securities on loan are delivered to a third party broker, the assets lent continue to be valued as part of the portfolio of the relevant sub-fund. Upon termination of a loan, the relevant sub-fund is required to return to the borrower the posted collateral. This remuneration is accounted for in the statement of operations and changes in net assets under "Investment income, net".

i) Spot foreign currency transactions

Unsettled spot foreign currency transactions as at 30 September 2023 are recorded under "Receivable on Unsettled Spot Foreign Currency Transactions" and "Payable on Unsettled Spot Foreign Currency Transactions" in the statement of net assets.

j) Trailer fees and rebates

The Company pays management fees to the Management Company. Trailer fees are either taken out of the management fees or the Management Company may instruct the Company to pay a portion of the management fees directly out of the assets of a sub-fund to a recognised intermediary. In both cases, the management fees due are reduced accordingly.

3. Share capital

The Company has issued either A, B, E, F, I, J, K, L, M, N, P, R, S, SP, U, W, X, Y, YP, Z and ZP Shares to investors in one or several sub-funds as detailed below.

Within each Share Class of a sub-fund, the Company shall be entitled to create different sub-classes, distinguished by their distribution policy (Capital Accumulation (C) and Distribution (D) Shares), their reference currency, their hedging activity (H) and/or by any other criteria stipulated by the Board of Directors.

All share classes are available as both "Capital Accumulation" and "Distribution" shares.

| Class | Description | | Minimum Initial Investment Minimum Holding (in US Dollar or equivalent amount in a major currency) |
|---------|--|-----|---|
| Class A | A Shares are available to all investors. | USD | 5,000 Unless otherwise provided in the sub-fund characteristics of the Prospectus |

Notes to the Financial Statements

for the period ended 30 September 2023 (continued)

3. Share capital (continued)

| Class | Description | | Minimum Initial Investment Minimum Holding (in US Dollar or equivalent amount in a major currency) |
|----------|---|-----|--|
| Class B | <p>B Shares are available to:</p> <ul style="list-style-type: none"> Sub-distributors who are prohibited from accepting and retaining inducements from third parties under applicable laws and regulations or court rulings, such as in the United Kingdom or the Netherlands; or Sub-distributors who have a separate fee arrangement with their clients in relation to the provision of investment services and activities (for example, in the European Union, services and activities performed under MiFID II) and who have opted not to accept and retain inducements from third parties. | USD | 5,000 Unless otherwise provided in the sub-fund characteristics of the Prospectus |
| Class E | <p>E Shares are available in certain countries, subject to the relevant regulatory approval, through distributors selected by the Global Distributor. E Shares shall incur annual management fees equivalent to that of the Class A Shares plus 0.3% to 0.5% per annum of the Net Asset Value of Class E Shares, which may be payable to the selected distributors in certain countries.</p> | USD | 5,000 Unless otherwise provided in the sub-fund characteristics of the Prospectus |
| Class F | <p>F Shares are available to investors who have entered into a discretionary management agreement with an HSBC Group entity and to investors subscribing via Distributors selected by the Global Distributor, provided that the investors qualify as institutional investors within the meaning of article 174 of the 2010 Law.</p> | USD | 1,000,000 Unless otherwise provided in the sub-fund characteristics of the Prospectus |
| Class I | <p>I Shares are available to all investors through distributors selected by the Global Distributor on application to the Company.</p> | USD | 1,000,000 |
| Class J* | <p>J Shares are available to funds of funds managed by the HSBC Group or managed by specific entities selected by the Global Distributor on application to the Company.</p> | USD | 100,000 Unless otherwise provided in the sub-fund characteristics of the Prospectus |
| Class K | <p>K Shares are available to HSBC Group insurance companies that qualify as institutional investors within the meaning of article 174 of the 2010 Law.</p> | USD | 1,000,000 Unless otherwise provided in the sub-fund characteristics of the Prospectus |
| Class L* | <p>L Shares are available through distributors selected by the Global Distributor, provided that the investors qualify as institutional investors within the meaning of article 174 of the 2010 Law.</p> | USD | 1,000,000 |
| Class M* | <p>M Shares are available to all investors.</p> | USD | 5,000 Unless otherwise provided in the sub-fund characteristics of the Prospectus |
| Class N* | <p>N Shares are available to:</p> <ul style="list-style-type: none"> Sub-distributors who are prohibited from accepting and retaining inducements from third parties under applicable laws and regulations or court rulings, such as in the United Kingdom or the Netherlands; or Sub-distributors who have a separate fee arrangement with their clients in relation to the provision of investment services and activities (for example, in the European Union, services and activities performed under MiFID II) and who have opted not to accept and retain inducements from third parties. | USD | 5,000 |

Notes to the Financial Statements

for the period ended 30 September 2023 (continued)

3. Share capital (continued)

| Class | Description | | Minimum Initial Investment Minimum Holding (in US Dollar or equivalent amount in a major currency) |
|-----------|--|-----|--|
| Class P | P Shares are available in certain countries or through certain distributors selected by the Global Distributor on application to the Company. | USD | 50,000 Unless otherwise provided in the sub-fund characteristics of the Prospectus |
| Class R* | R Shares are available in certain countries, subject to the relevant regulatory approval, through distributors selected by the Global Distributor on application to the Company. R Shares shall incur annual management fees equivalent to that of the Class M Shares plus 0.3% to 0.5% per annum of the Net Asset Value of Class R Shares which may be payable to specific distributors in certain countries. | USD | 5,000 Unless otherwise provided in the sub-fund characteristics of the Prospectus |
| Class S** | S Shares are available in certain countries or through distributors selected by the Global Distributor provided that the investors qualify as institutional investors within the meaning of article 174 of the 2010 Law. | USD | 100,000 Unless otherwise provided in the sub-fund characteristics of the Prospectus |
| Class SP | SP Shares are available in certain countries and/or through Distributors selected by the Global Distributor provided that the investors qualify as institutional investors within the meaning of article 174 of the 2010 Law. | USD | 25,000,000 Unless otherwise provided in the sub-fund Characteristics of the Prospectus |
| Class U | U Shares are available to all investors through Distributors selected by the Global Distributor on application to the Company. | USD | 30,000,000 Unless otherwise provided in the sub-fund Characteristics of the Prospectus |
| Class W | W Shares are available through distributors that shall also be Members or affiliated entities of the HSBC Group as selected by the Global Distributor provided that the investors qualify as institutional investors within the meaning of article 174 of the 2010 Law. No Operating, Administrative and Servicing Expenses shall be charged to Class W Shares. All the fees and charges allocated to this Class shall be paid directly by members or affiliated entities of the HSBC Group. | USD | 100,000 Unless otherwise provided in the sub-fund Characteristics of the Prospectus |
| Class X | X Shares are available through distributors selected by the Global Distributor provided that the investors qualify as institutional investors within the meaning of article 174 of the 2010 Law and fall into one of the following categories: companies or company pension funds, insurance companies, registered charities or Funds managed or advised by an HSBC Group entity and other such institutional investors, as agreed by the Board of Directors. | USD | 10,000,000 Unless otherwise provided in the sub-fund characteristics of the Prospectus |
| Class Y | Y Shares are available in certain countries through distributors selected by the Global Distributor on application to the Company. | USD | 1,000 |

Notes to the Financial Statements

for the period ended 30 September 2023 (continued)

3. Share capital (continued)

| Class | Description | | Minimum Initial Investment Minimum Holding (in US Dollar or equivalent amount in a major currency) |
|-----------|---|-----|---|
| Class YP* | YP Shares are available in certain countries through Distributors selected by the Global Distributor on application to the Company. | USD | 1,000 |
| Class Z | Z Shares are available to investors who have entered into a discretionary management agreement with an HSBC Group entity and to investors subscribing via distributors selected by the Global Distributor provided that such investors qualify as institutional investors within the meaning of article 174 of the 2010 Law. | USD | 1,000,000 |
| Class ZP* | ZP Shares are available to investors who have entered into a discretionary management agreement with an HSBC Group entity and to investors subscribing via Distributors selected by the Global Distributor provided that such investors qualify as institutional investors within the meaning of article 174 of the 2010 Law. | USD | 1,000,000 |

* Successive J, L, M, R, YP and ZP Share Classes in a given sub-fund may be numbered 1, 2, 3.... and would be referred to as J1, J2, J3 (...), L1, L2, L3 (...), M1, M2, M3 (...), N1, N2, N3 (...), R1, R2, R3 (...), YP1, YP2, YP3 (...) and ZP1, ZP2, ZP3 (...).

** Successive S Share Classes will be issued in one or different sub-funds, numbered 1, 2, 3 etc. and named S1, S2, S3 etc. for the first, second and third S Class launched respectively.

The Board of Directors of the Company is authorised to issue different Classes of Shares in one or more sub-funds. Details of the characteristics of such Share Classes offered shall be determined at the sole discretion of the Board of Directors. In case of the creation of any additional Classes of Shares, the Prospectus shall be updated.

The subscription proceeds of all Shares in a sub-fund are invested in one common underlying portfolio of investments. All Shares of the same Class have equal rights and privileges. Each Share is, upon issue, entitled to participate equally in assets of the relevant class of the sub-fund to which it relates on liquidation and in dividends and other distributions as declared for such sub-fund. The Shares shall carry no preferential or pre-emptive rights and each whole Share shall be entitled to one vote at all meetings of shareholders.

The Board of Directors may suspend the right to vote of any shareholder who does not comply with his/her/its obligations set out in the Articles of Incorporation and/or any document (including any application form) stating his/her/its obligations towards the Company and/or the other shareholders. In case the voting rights of one or more shareholders are suspended in accordance with the above paragraph, such shareholders shall be sent the convening notice for any general meeting and may attend the general meeting but their Shares shall not be taken into account for determining whether the quorum and majority requirements are satisfied. Any shareholder may undertake (personally) not to exercise his/her/its voting rights in respect of all or part of his/her/its Shares, temporarily or indefinitely.

The minimum initial investment amount may be waived or reduced at the discretion of the Board of Directors of the Company.

Notes to the Financial Statements

for the period ended 30 September 2023 (continued)

3. Share capital (continued)

Share Class Denominations and Successive Classes:

The Share Classes issued in the different sub-funds are designated by their class name, followed by their distribution characteristics and, if applicable, their specific hedging policy and the currency into which the Base Currency is hedged. This means that for example Shares issued in Class A which are distributing income and applying a hedging policy to Euro, as defined above, would be identified as ADHEUR whereas Class I Shares accumulating income would be identified as IC.

Distribution Shares are identifiable by a "D" following the sub-fund and Class names (e.g.: Class AD), with the exception of Monthly Distribution Shares which are identifiable by a "M" following the sub-fund and Class names (e.g.: Class AM), Bi-Monthly Distribution Shares which are identifiable by a "B" following the sub-fund and Class names (e.g.: Class AB), Quarterly Distribution Shares which are identified by a "Q" following the sub-fund and Class names (e.g.: Class AQ) and Semi-Annual Distribution Shares which are identified by a "S" following the sub-fund and Class names (e.g.: Class AS).

Within each Share Class of a sub-fund, separate currency hedged classes may be issued (suffixed by "H" or "O" and the currency into which the Base Currency is hedged or the currency into which the sub-fund total assets are primarily invested in, is hedged. These currency hedged share classes shall be named: "ACHEUR" or "ACOEUR" for a Capital-Accumulation Share Class hedged into Euro). Any fees of the Administrator or other appointed parties relating to the execution of the currency hedging policy shall be borne by the relevant currency hedged class. These fees are in addition to the operating, administrative and servicing expenses detailed below. Any gains or losses shall also accrue to the relevant currency hedged class.

4. Charges and expenses

a) Explanation of the charging structure

Investment in the Company is generally offered via charging structures, as represented by the A, B, E, F, I, J, K, L, M, N, P, R, S, SP, U, W, X, Y, YP, Z and ZP Classes of Shares.

HSBC Investment Funds (Luxembourg) S.A. (the "Management Company") is entitled, in respect of each Class of Shares, to a management fee to cover all investment management, investment advisory and distribution services provided in relation to the relevant class (see paragraph (b) headed "Management Fee" below).

In addition, the Company pays to the Management Company a fee to cover operating, administrative and servicing expenses. To safeguard shareholders from fluctuations in a sub-fund's operating, administrative and servicing expenses, the Company has agreed with the Management Company that the fee charged to cover such operating, administrative and servicing expenses is fixed at an annual rate.

The potential excess of such expenses above such annual rate shall be borne directly by the Management Company (see paragraph (e) headed "Operating, Administrative and Servicing Expenses/Operating Currency Hedged Share Class Fees" below).

b) Management fee

The Company pays to the Management Company an annual management fee calculated as a percentage of the Net Asset Value of each sub-fund or share class ("Management Fee"). The Management Fee is accrued daily and payable monthly in arrears at the rates specified in the following table.

| | Class A | Class B | Class E | Class F | Class I | Class J | Class K | Class L | Class M | Class N | Class P | Class R | Class S | Class SP | Class U | Class W | Class X | Class Y | Class Z | Class ZP |
|--|---------|---------|---------|---------|---------|---------|---------|---------|---------|---------|---------|---------|--------------------|----------|---------|---------|---------|---------|---------|----------|
| EQUITY SUB-FUNDS | | | | | | | | | | | | | | | | | | | | |
| a) Equity Sub-funds | | | | | | | | | | | | | | | | | | | | |
| Asean Equity | 1.500 | 0.750 | 2.000 | 0.375 | 0.750 | 0.600 | - | - | - | - | - | - | - | - | - | 0.000 | 0.700 | - | 0.000 | - |
| Asia ex Japan Equity | 1.500 | 0.750 | 2.000 | 0.375 | 0.750 | 0.600 | - | - | - | - | - | - | - | 0.450 | - | 0.000 | 0.700 | - | 0.000 | - |
| Asia ex Japan Equity Smaller Companies | 1.500 | 0.750 | 2.000 | 0.375 | 0.750 | 0.600 | - | - | - | - | - | - | - | 0.450 | - | 0.000 | 0.700 | - | 0.000 | - |
| Asia Pacific ex Japan Equity High Dividend | 1.500 | 0.750 | 2.000 | 0.375 | 0.750 | 0.600 | - | - | - | - | - | - | * | 0.450 | - | 0.000 | 0.700 | - | 0.000 | - |
| China A-shares Equity | 1.500 | 0.750 | 2.000 | 0.375 | 0.750 | 0.600 | - | - | - | - | - | - | 0.500** | 0.450 | - | 0.000 | 0.700 | - | 0.000 | - |
| Chinese Equity | 1.500 | 0.750 | 2.000 | 0.375 | 0.750 | 0.600 | - | - | - | - | - | - | 0.550 ^a | 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 | - |

^a0.350% 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 Depository Bank, the Administration Agent and the Registrar and Transfer Agent or any other appointed entity. If the total actual expenses described below exceeds the total of Operating, Administrative and Services Expenses and the Operating Currency Hedged Share Class Fee set for each sub-fund and Share class, the excess of such expenses above such annual percentage will be borne directly by the Management Company or its affiliates, and equally the Management Company or its affiliates may retain any surplus.

- (i) Operating, Administrative and Servicing Expenses cover the ongoing custody/depository fees and safekeeping charges payable to the Depository Bank and its correspondent banks, fees for Fund accounting and administration services (including domiciliary services) payable to the Administration Agent and transfer agency fees for registrar and transfer agency services payable to the Registrar and Transfer Agent.

Operating, Administrative and Servicing Expenses also cover expenses relating to the creation of new sub-funds; the costs of the Subsidiaries (see paragraph (6) below); the Luxembourg asset-based tax d'abonnement, at the rate referred to under Section "Taxation" of the Company's Prospectus; fees and reasonable out-of-pocket expenses incurred by the Board of Directors; legal and auditing fees and expenses; ongoing registration and listing fees, including translation expenses; the costs and expenses of preparing, printing, and distributing the Company's Prospectus, Key Investor Information Documents, financial reports, statements and other documents made available directly or through intermediaries to its shareholders.

This fee is set, for each sub-fund and/or Class, at a fixed percentage of the Net Asset Value of the relevant sub-fund or Class specified in the Company's Prospectus dated June 2023 (as specified in the table on page 72 and following). Such fee is accrued daily and payable monthly in arrears.

No Operating, Administrative and Servicing Expenses shall be charged to Class W Shares. All the fees and charges allocated to such Class of Shares shall be paid directly by a member or an affiliated entity of HSBC Group.

- (ii) Operating Currency Hedging Fees cover the fees of the Administration Agent or other appointed parties relating to the execution of the currency Hedged Share Class policy for the Currency Hedged Share Classes as described in "Profile of the Typical Investor Categories".

The maximum rate for (i) and (ii) together for Class A, B, E, F, I, J, K, L, M, N, P, R, S, SP, U, X, Y, YP, Z and ZP Shares is 1.0%. However, the Board of Directors reserves the right to amend the levels of the above fees applicable to each Class of Shares. In the event of an increase of such expenses, the concerned shareholders will be given at least one-month prior notice, of such increase. During this notice period, such shareholders may request the redemption of their Shares, free of charge.

The Management Company may instruct the Company to pay a portion of the aforesaid fees directly out of the assets of the Company to any of the aforementioned service providers. In such case the fee due to the Management Company is reduced accordingly.

Notes to the Financial Statements

for the period ended 30 September 2023 (continued)

4. Charges and expenses (continued)

d) Operating, Administrative and Servicing Expenses / Operating Currency Hedged Share Class Fees (continued)

The following table shows the rates of Operating, Administrative and Servicing Expenses:

| | Class A, B, E, M, N, P, R, U | Class F, I, J, K, L, S, Y, Z [~] , ZP | Class X, SP (maximum %) | Class W |
|--|---------------------------------|---|----------------------------|---------|
| EQUITY SUB-FUNDS | | | | |
| a) Equity sub-funds | | | | |
| Asean Equity | 0.35 | 0.25 | 0.20 | 0.00 |
| Asia ex Japan Equity | 0.35 | 0.25 | 0.20 | 0.00 |
| Asia ex Japan Equity Smaller Companies | 0.35 | 0.25 | 0.20 | 0.00 |
| Asia Pacific ex Japan Equity High Dividend | 0.35 | 0.25* | 0.20 | 0.00 |
| China A-shares Equity | 0.40 | 0.30 ^l | 0.20 | 0.00 |
| Chinese Equity | 0.40 | 0.30 [#] | 0.20 | 0.00 |
| Euroland Equity Smaller Companies | 0.35 | 0.25 ^x | 0.20 | 0.00 |
| Euroland Growth | 0.35 | 0.25 | 0.20 | 0.00 |
| Euroland Value | 0.35 | 0.25 | 0.20 | 0.00 |
| Europe Value | 0.35 | 0.25 | 0.20 | 0.00 |
| Global Emerging Markets Equity | 0.40 ^{^^} | 0.30 ^{xx} | 0.20 | 0.00 |
| Global Equity Circular Economy | 0.35 | 0.25 | 0.20 | 0.00 |
| Global Equity Climate Change | 0.35 | 0.25 ^{ll} | 0.20 | 0.00 |
| Global Real Estate Equity | 0.40 | 0.25 ^{^^^} | 0.20 | 0.00 |
| Global Equity Sustainable Healthcare | 0.35 | 0.25 ^{**} | 0.20 | 0.00 |
| Global Infrastructure Equity | 0.35 | 0.25 ^{ll} | 0.20 | 0.00 |
| Global Lower Carbon Equity | 0.35 | 0.25 | 0.20 | 0.00 |
| Global Sustainable Equity Income | 0.35 | 0.25 | 0.20 | 0.00 |
| Global Sustainable Long Term Dividend | 0.35 | 0.25 | 0.20 | 0.00 |
| Global Sustainable Long Term Equity | 0.35 | 0.25 | 0.20 | 0.00 |
| Hong Kong Equity | 0.35 | 0.25 | 0.20 | 0.00 |
| b) International and Regional Equity sub-funds | | | | |
| BRIC Equity | 0.35 | 0.25 | 0.20 | 0.00 |
| BRIC Markets Equity | 0.35 | 0.25 | 0.20 | 0.00 |
| Frontier Markets | 0.50 | 0.40 ^{****} | 0.30 | 0.00 |
| Global Equity Volatility Focused | 0.35 | 0.25 | 0.20 | 0.00 |
| c) Market Specific Equity sub-funds | | | | |
| Brazil Equity | 0.40 | 0.30 [^] | 0.20 | 0.00 |
| Economic Scale US Equity | 0.35 | 0.25 ^{lll} | 0.20 | 0.00 |
| Indian Equity | 0.40 | 0.30 [^] | 0.20 | 0.00 |
| Mexico Equity (closed as at 28 July 2023) | 0.40 | 0.30 | 0.25 | 0.00 |
| Russia Equity ^{##} | 0.40 | 0.30 ^{**} | 0.20 | 0.00 |
| Turkey Equity | 0.40 | 0.30 | 0.20 | 0.00 |

* 0.30% for share class S9, 0.25% for share class S45; 0.35% for share class S48

** 0.20% for share class S39 and J

^x 0.20% for share class S33

^{xx} 0.20% for share class F, 0.25% for share class L

^{^^^} 0.20% for share class Z

^{^^} 0.35% for share class M

[^] 0.40% for share class J

[~] The rate disclosed are a maximum % for F and Z share classes

^l 0.20% for share class S34

^{ll} 0.20% for share class J, 0.20% for share class S and S41.

^{lll} 0.20% for share class S42

[#] 0.20% for share class S43

^{##} No Operating, Administrative and Servicing Fees have been accrued as at 30 September 2023 following the suspension of Net Asset Value calculation of the Sub-Fund as at 25 February 2022.

^{****} 0.30% for share class S36

Notes to the Financial Statements

for the period ended 30 September 2023 (continued)

4. Charges and expenses (continued)

d) Operating, Administrative and Servicing Expenses / Operating Currency Hedged Share Class Fees (continued)

| Sub-fund | Class A, B, E, M, N, P, R, U | Class F, I, J, K, L, S, Y, Z [~] , ZP | Class X, SP (maximum %) | Class W |
|--|---------------------------------|---|----------------------------|---------|
| BOND SUB-FUNDS | | | | |
| Asia Bond | 0.35 | 0.25 ⁺ | 0.20 | 0.00 |
| Asia ESG Bond | 0.35 | 0.25 | 0.20 | 0.00 |
| Asia High Yield Bond | 0.35 | 0.25 ⁺ | 0.20 | 0.00 |
| Asian Currencies Bond | 0.35 | 0.25 | 0.20 | 0.00 |
| Brazil Bond | 0.35 | 0.25 | 0.20 | 0.00 |
| Corporate Euro Bond Fixed Term Bond 2027 (launched as at 30 June 2023) ^{ww} | 0.20 | 0.20 | 0.20 | 0.00 |
| Euro Bond | 0.25 | 0.15 | 0.15 | 0.00 |
| Euro Bond Total Return | 0.25 | 0.20 [^] | 0.15 | 0.00 |
| Euro Credit Bond | 0.25 | 0.20 [^] | 0.15 | 0.00 |
| Euro High Yield Bond | 0.25 | 0.20 [^] | 0.15 | 0.00 |
| ESG Short Duration Credit Bond | 0.25 | 0.15 | 0.15 | 0.00 |
| GEM Debt Total Return | 0.35 | 0.25 ^{##} | 0.25 | 0.00 |
| Global Bond | 0.25 | 0.15 | 0.15 | 0.00 |
| Global Bond Total Return | 0.25 | 0.20 [^] | 0.15 | 0.00 |
| Global Corporate Bond | 0.25 | 0.20 [^] | 0.15 | - |
| Global Emerging Markets Bond | 0.35 | 0.25 ^{##} | 0.20 | 0.00 |
| Global Emerging Markets Corporate Sustainable Bond | 0.35 | 0.25 | 0.20 | 0.00 |
| Global Emerging Markets ESG Bond | 0.35 | 0.25 | 0.20 | 0.00 |
| Global Emerging Markets ESG Local Debt | 0.35 | 0.25 ^{###} | 0.20 | - |
| Global Emerging Markets Local Debt | 0.35 | 0.25 | 0.20 | 0.00 |
| Global ESG Corporate Bond | 0.25 | 0.20 | 0.15 | 0.00 |
| Global Government Bond | 0.25 | 0.20 | 0.15 | - |
| Global Green Bond | 0.25 | 0.20 | 0.15 | 0.00 |
| Global High Income Bond | 0.25 | 0.20 [^] | 0.15 | 0.00 |
| Global High Yield Bond | 0.25 | 0.20 | 0.15 | 0.00 |
| Global High Yield ESG Bond | 0.25 | 0.20 | 0.15 | 0.00 |
| Global High Yield Securitised Credit Bond | 0.25 | 0.20 | 0.15 | - |
| Global Inflation Linked Bond | 0.25 ^{^^} | 0.20 ⁺⁺⁺ | 0.15 | 0.00 |
| Global Investment Grade Securitised Credit Bond | 0.25 | 0.20 | 0.15 | 0.00 |
| Global Lower Carbon Bond | 0.25 | 0.20 | 0.15 | 0.00 |
| Global Securitised Credit Bond | 0.25 | 0.20 | 0.15 | 0.00 |
| Global Short Duration Bond | 0.20 | 0.15 [~] | 0.11 | 0.00 |
| India Fixed Income | 0.35 | 0.25 | 0.20 | 0.00 |
| RMB Fixed Income | 0.25 | 0.20 | 0.15 | 0.00 |
| Singapore Dollar Income Bond | 0.20 | 0.10 ^{^^} | 0.20 | 0.00 |
| Ultra Short Duration Bond | 0.15 | 0.15 | 0.15 | 0.00 |
| US Dollar Bond | 0.25 | 0.15 | 0.15 | 0.00 |
| US High Yield Bond | 0.25 | 0.15 ^{^^} | 0.15 | 0.00 |
| US Short Duration High Yield Bond | 0.25 | 0.20 [^] | 0.15 | 0.00 |

[^] 0.15% for share class S

^{^^} 0.20% for share class F & Z

^{^^^} 0.12% for share class P

+ 0.20% for share class S; 0.35% for share class S47

⁺⁺⁺ 0.12% for share class S17, 0.15% for share class Z and F

[~] The rate disclosed are a maximum % for F and Z share class

[~] 0.11% for share class S16, 0.18 for share class I

^{##} 0.30% for share class I, 0.20% for share class S21, 0.25% for share class S4

[#] 0.10% for share class S6, 0.20% for share class S20

^{###} 0.20% for share class F and S11

^{ww} This percentage is a capped fee. The actual amount paid will depend on the actual Operating, Administrative and Servicing Expenses incurred by a share class. Any actual Operating, Administrative and Servicing Expenses incurred by a share class exceeding this cap will be borne by the Management Company.

Notes to the Financial Statements

for the period ended 30 September 2023 (continued)

4. Charges and expenses (continued)

d) Operating, Administrative and Servicing Expenses / Operating Currency Hedged Share Class Fees (continued)

| Sub-fund | Class A, B, E, M, N, P, R, U | Class F, I, J, K, L, S, Y, Z [~] , ZP | Class X, SP (maximum %) | Class W |
|---|---------------------------------|---|----------------------------|---------|
| OTHER SUB-FUNDS | | | | |
| Global Credit Floating Rate Fixed Term Bond 2023 - 1 (closed as at 5 July 2023) | 0.13 | 0.13 ⁺ | - | - |
| Global Credit Floating Rate Fixed Term Bond 2023 - 2 ^{ww} | 0.13 | 0.13 ⁺ | - | - |
| Global Emerging Markets Multi-Asset Income | 0.35 | 0.25 ⁺ | 0.20 | 0.00 |
| Managed Solutions - Asia Focused Conservative | 0.35 | 0.25 | 0.20 | 0.00 |
| Managed Solutions - Asia Focused Growth | 0.35 | 0.25 | 0.20 | 0.00 |
| Managed Solutions - Asia Focused Income | 0.35 | 0.25 ^{**} | 0.20 | 0.00 |
| Multi-Asset Style Factors | 0.20 | 0.20 ^{~~} | 0.15 | 0.00 |
| Multi-Strategy Target Return | 0.20 | 0.20 ^{**} | 0.15 | 0.00 |
| US Income Focused | 0.25 | 0.15 | 0.15 | 0.00 |

+* 0.20% for share class F

^+ 0.20% for share class Z

~~ The rate disclosed are a maximum % for F and Z share class

~~~ 0.15% for share class K and Z and F

\*\* 0.35% for share class S49

\* 0.15% for share class F and Z

## 5. Transaction expenses and extraordinary expenses

Transaction expenses linked to security dealing are included with the cost of investments purchased and deducted from the proceeds received on sales of investments and are included in the statement of operations and changes in net assets under the heading "Transaction Fees".

Each sub-fund bears the costs and expenses of buying and selling portfolio securities and financial instruments, brokerage fees and commissions, interest or taxes payable, and other transaction related expenses. These transaction fees are accounted for on a cash basis and are paid when incurred or invoiced from the net assets of the sub-fund to which they are attributable. Transaction fees are allocated across each sub-fund's Share Classes.

The Company bears any extraordinary expenses including, without limitation, litigation expenses and the full amount of any tax, levy, duty or similar charge and any unforeseen charges imposed on the Company or its assets.

For debt securities and derivatives, transaction costs are not separately identifiable from the purchase price of the security and therefore cannot be disclosed separately.



# Notes to the Financial Statements

for the period ended 30 September 2023 (continued)

## 6. Taxation of the Company

The following is based on the Company's understanding of the law and practice currently in force in the Grand Duchy of Luxembourg and is subject to changes therein.

The Company is not liable to any Luxembourg tax on profits or income. The Company is however liable in Luxembourg to a tax of 0.05% per annum of its Net Asset Value, such tax being payable quarterly on the basis of the value of the net assets of the Company at the end of the relevant calendar quarter. The tax rate is reduced to 0.01% per annum for the Euro Reserve sub-fund and Classes SP, ZP, J, L, S, W, X and Z Shares in the relevant sub-funds. No stamp duty or other tax is payable in Luxembourg on the issue of shares.

The classes/sub-funds may be exempted from this 0.01% tax if they comply with the requirements of the articles 174 and 175 of the 2010 Law which include: (i) the shares of the class/sub-fund must be reserved to institutional investors; (ii) the exclusive object of the class/sub-fund's portfolio must be the investment in money market instruments and/or deposits with credit institutions; (iii) the remaining average maturity of the class/sub-fund's portfolio must be less than 90 days; and (iv) the class/sub-fund must benefit from the highest possible rating of a recognized rating agency.

Following are also exempt from this tax:

- a) Any sub-funds only held by pension funds and assimilated vehicles;
- b) sub-funds whose main objective is the investment in microfinance institutions;
- c) sub-funds/Classes of Shares (i) whose Shares are listed or traded on at least one stock exchange or another regulated market operating regularly, recognised and open to the public and (ii) whose exclusive object is to replicate the performance of one or more indices. If several Share Classes are in issue in the relevant sub-fund meeting (ii) above, only those Share Classes meeting (i) above will benefit from this exemption;
- d) The portion of any sub-fund's assets (prorata) invested in a Luxembourg investment fund or any of its sub-funds to the extent it is subject to the subscription tax;

Also exempt from the tax are the value of assets represented by units/shares held in other eligible UCIs provided that such units/shares have already been subject of this tax provided for by Article 174 of the 2010 Law as amended or by Article 68 of the law of 13 February 2007 as amended.

No Luxembourg tax is payable on the realised or unrealised capital appreciation of the assets of the Company.

# Notes to the Financial Statements

for the period ended 30 September 2023 (continued)

## 6. Taxation of the Company (continued)

### Other Taxes

Under applicable foreign tax laws, withholding taxes may be deducted from interest and dividends and capital gains taxes may be payable at various rates. For the summary of foreign tax laws and practices, refer to Appendix I.

### General

In many markets the Company, as a foreign investment fund, may be subject to non-recoverable tax on income and gains (either by withholding or direct assessment) in relation to the investment returns it realizes from its holdings of shares and securities in those markets. Where practicable the Company shall make claims under the relevant double tax treaties and domestic law of the countries concerned in order to minimize the impact of local taxation on the investment return and to obtain the best return for its shareholders. Those claims shall be made on the basis of the Company's understanding of the validity of such claims given the information available from the Company's depositaries, external advisers and other sources as to the interpretation and application of the relevant legal provisions by the tax authorities in the country concerned.

The Company shall seek to provide for tax on capital gains where it considers that it is more likely than not that the tax shall be payable, given the advice and information available to the Company at the date concerned. However, any provision held may be insufficient to cover, or be in excess of, any final liability.

The Company shall seek to claim concessionary tax treatment and account for tax on a best efforts basis, given the tax law and practice at that date. Any change in tax law or practice in any country where the Company is registered, marketed or invested could affect the value of the Company's investments in the affected country. In particular, where retrospective changes to tax law or practice are applied by the legislature or tax authorities in a particular country these may result in a loss for current Shareholders in the affected sub-fund. The Company does not offer any warranty as to the tax position of returns from investments held in a particular market nor of the risk of a retrospective assessment to tax in a particular market or country.

## 7. Net asset value disclosures

### a) Closing prices

The assets of the sub-funds are valued using prices available at different times during the day of 30 September 2023, being the last business day of the reporting period.

The following sub-funds are valued using prices available at different dates, prior to 30 September 2023.

| <b>Sub-fund</b>                                                           | <b>Valuation date</b> |
|---------------------------------------------------------------------------|-----------------------|
| Global High Yield Securitised Credit Bond, Global Securitised Credit Bond | 25 September 2023     |
| Frontier Markets, Asian Currencies Bond                                   | 27 September 2023     |
| RMB Fixed Income, China A-shares Equity                                   | 28 September 2023     |

If the Company had calculated the Net Asset Values solely with a view to publication, the market prices used to value the net assets would have been the closing prices on 30 September 2023. However, these Net Asset Values would not have been significantly different from those shown in these financial statements:

# Notes to the Financial Statements

for the period ended 30 September 2023 (continued)

## 7. Net asset value disclosures (continued)

### b) Cross sub-fund investments

As at 30 September 2023, the total cross sub-fund investments amounts to USD 352,380,637 and therefore the total combined net assets at the period end without cross sub-fund investments would amount to USD 28,645,678,639.

The following table shows the amounts of cross sub-fund investments made by each sub-fund:

| sub-fund                                      | Investment value<br>USD |
|-----------------------------------------------|-------------------------|
| Global Bond                                   | 1,565,045               |
| Global Bond Total Return                      | 3,448,183               |
| Global Corporate Bond                         | 60,999,116              |
| Global Government Bond                        | 112,618,200             |
| Global High Income Bond                       | 6,804,324               |
| Global High Yield Bond                        | 24,888,333              |
| Global High Yield ESG Bond                    | 841,821                 |
| Ultra Short Duration Bond                     | 48,401,325              |
| US Dollar Bond                                | 6,165,950               |
| Global Emerging Markets Multi-Asset Income    | 1,272,438               |
| Managed Solutions - Asia Focused Conservative | 14,929,908              |
| Managed Solutions - Asia Focused Growth       | 6,524,765               |
| Managed Solutions - Asia Focused Income       | 17,983,974              |
| Multi-Strategy Target Return                  | 16,845,490              |
| US Income Focused                             | 29,091,765              |

## 8. Cash collateral information

As at 30 September 2023, the Company has paid/(received) the following cash collateral:

| Sub-funds                     | Counterparty                                | Instrument type                                  | Currency | Cash collateral in<br>sub-fund currency |
|-------------------------------|---------------------------------------------|--------------------------------------------------|----------|-----------------------------------------|
| <b>Asia Bond</b>              |                                             |                                                  |          |                                         |
|                               | BNP Paribas, New York                       | Forward Exchange Contracts, Credit Default Swaps | USD      | 990,000                                 |
|                               | HSBC Bank, London                           | Forward Exchange Contracts, Futures              | USD      | (20,000)                                |
|                               | J.P Morgan, London                          | Forward Exchange Contracts                       | USD      | (250,000)                               |
|                               | State Street Bank and Trust Company         | Forward Exchange Contracts                       | USD      | 270,000                                 |
| <b>Asia High Yield Bond</b>   |                                             |                                                  |          |                                         |
|                               | Australia and New Zealand Banking, Ballarat | Forward Exchange Contracts                       | USD      | 410,000                                 |
|                               | BNP Paribas, New York                       | Forward Exchange Contracts, Credit Default Swaps | USD      | 4,413,329                               |
|                               | HSBC Bank, London                           | Forward Exchange Contracts                       | USD      | (1,250,000)                             |
| <b>Euro Bond Total Return</b> |                                             |                                                  |          |                                         |
|                               | HSBC Bank, London                           | Futures                                          | EUR      | (850,000)                               |
|                               | Société Générale, Paris                     | Forward Exchange Contracts                       | EUR      | 1,238,850                               |
| <b>Euro Credit Bond</b>       |                                             |                                                  |          |                                         |
|                               | HSBC Bank, London                           | Futures                                          | EUR      | (1,200,000)                             |
|                               | Société Générale, Paris                     | Credit Default Swaps                             | EUR      | 3,652,086                               |
| <b>Euro High Yield Bond</b>   |                                             |                                                  |          |                                         |
|                               | Société Générale, Paris                     | Credit Default Swaps                             | USD      | 3,500                                   |

# Notes to the Financial Statements

for the period ended 30 September 2023 (continued)

## 8. Cash collateral information (continued)

| Sub-funds                                     | Counterparty                 | Instrument type                                             | Currency | Cash collateral in sub-fund currency |
|-----------------------------------------------|------------------------------|-------------------------------------------------------------|----------|--------------------------------------|
| <b>GEM Debt Total Return</b>                  |                              |                                                             |          |                                      |
|                                               | Barclays Bank, Plc           | Forward Exchange Contracts, Futures                         | USD      | (27,208)                             |
|                                               | Barclays Bank, Plc           | Forward Exchange Contracts, Futures                         | USD      | (644,838)                            |
|                                               | Barclays Bank, Plc           | Forward Exchange Contracts, Futures                         | USD      | (536,893)                            |
|                                               | Barclays Bank, Plc           | Forward Exchange Contracts, Futures                         | USD      | (641,687)                            |
|                                               | Barclays Bank, Plc           | Forward Exchange Contracts, Futures                         | USD      | 1,055,305                            |
|                                               | Barclays Bank, Plc           | Forward Exchange Contracts, Futures                         | USD      | 247,077                              |
|                                               | BNP Paribas, New York        | Forward Exchange Contracts                                  | USD      | (10,000)                             |
|                                               | Citibank                     | Forward Exchange Contracts                                  | USD      | 244,337                              |
|                                               | Merrill Lynch International  | Forward Exchange Contracts                                  | USD      | 270,001                              |
|                                               | Morgan Stanley, London       | Forward Exchange Contracts                                  | USD      | 100,000                              |
|                                               | Standard Chartered Bank      | Forward Exchange Contracts                                  | USD      | (110,000)                            |
|                                               | UBS                          | Forward Exchange Contracts                                  | USD      | 98,117                               |
| <b>Global Bond Total Return</b>               |                              |                                                             |          |                                      |
|                                               | J.P Morgan, London           | Credit Default Swaps                                        | USD      | (1,110)                              |
|                                               | J.P Morgan, London           | Credit Default Swaps                                        | USD      | 1,170,990                            |
| <b>Global Corporate Bond</b>                  |                              |                                                             |          |                                      |
|                                               | Barclays Bank, Plc           | Forward Exchange Contracts, Credit Default Swaps            | USD      | 1,709,397                            |
|                                               | Credit Agricole              | Forward Exchange Contracts                                  | USD      | 79,834                               |
|                                               | Merrill Lynch International  | Forward Exchange Contracts                                  | USD      | (77,672)                             |
|                                               | Royal Bank of Canada, London | Forward Exchange Contracts                                  | USD      | (17,790,000)                         |
|                                               | Société Générale, Paris      | Forward Exchange Contracts                                  | USD      | (11,540,000)                         |
| <b>Global Emerging Markets Bond</b>           |                              |                                                             |          |                                      |
|                                               | Barclays Bank, Plc           | Credit Default Swaps                                        | USD      | (4,991,737)                          |
|                                               | Citibank                     | Forward Exchange Contracts                                  | USD      | (11,084)                             |
|                                               | Goldman Sachs                | Credit Default Swaps                                        | USD      | (530,000)                            |
|                                               | J.P Morgan, London           | Forward Exchange Contracts, Credit Default Swaps            | USD      | (200,801)                            |
|                                               | Merrill Lynch International  | Forward Exchange Contracts, Credit Default Swaps            | USD      | (120,000)                            |
|                                               | Morgan Stanley, London       | Forward Exchange Contracts                                  | USD      | 1,820,000                            |
|                                               | Standard Chartered Bank      | Forward Exchange Contracts                                  | USD      | (970,000)                            |
| <b>Global Emerging Markets ESG Bond</b>       |                              |                                                             |          |                                      |
|                                               | Barclays Bank, Plc           | Forward Exchange Contracts                                  | USD      | 10,742                               |
| <b>Global Emerging Markets ESG Local Debt</b> |                              |                                                             |          |                                      |
|                                               | Barclays Bank, Plc           | Forward Exchange Contracts, Futures, Interest Default Swaps | USD      | 4,871,044                            |
|                                               | Barclays Bank, Plc           | Forward Exchange Contracts, Futures, Interest Default Swaps | USD      | (223,588)                            |
|                                               | Barclays Bank, Plc           | Forward Exchange Contracts, Futures, Interest Default Swaps | USD      | (1,171,012)                          |
|                                               | Barclays Bank, Plc           | Forward Exchange Contracts, Futures, Interest Default Swaps | USD      | (1,734,148)                          |
|                                               | Barclays Bank, Plc           | Forward Exchange Contracts, Futures, Interest Default Swaps | USD      | (710,437)                            |
|                                               | Barclays Bank, Plc           | Forward Exchange Contracts, Futures, Interest Default Swaps | USD      | 144,556                              |
|                                               | BNP Paribas, New York        | Interest Rate Swaps, Forward Exchange Contracts             | USD      | 100,000                              |
|                                               | Goldman Sachs                | Forward Exchange Contracts                                  | USD      | 120,000                              |
|                                               | HSBC Bank, London            | Forward Exchange Contracts                                  | USD      | (990,000)                            |
|                                               | J.P Morgan, London           | Forward Exchange Contracts                                  | USD      | (140,000)                            |
|                                               | Merrill Lynch International  | Forward Exchange Contracts, Options                         | USD      | (1,460,000)                          |
|                                               | Morgan Stanley, London       | Forward Exchange Contracts                                  | USD      | 819,928                              |
|                                               | Standard Chartered Bank      | Forward Exchange Contracts                                  | USD      | 730,000                              |
|                                               | UBS                          | Forward Exchange Contracts                                  | USD      | 770,000                              |

# Notes to the Financial Statements

for the period ended 30 September 2023 (continued)

## 8. Cash collateral information (continued)

| Sub-funds                                 | Counterparty                        | Instrument type                                           | Currency | Cash collateral in sub-fund currency |
|-------------------------------------------|-------------------------------------|-----------------------------------------------------------|----------|--------------------------------------|
| <b>Global Emerging Markets Local Debt</b> |                                     |                                                           |          |                                      |
|                                           | Barclays Bank, Plc                  | Forward Exchange Contracts, Interest Rate Swaps, Futures  | USD      | 21,549,452                           |
|                                           | Barclays Bank, Plc                  | Forward Exchange Contracts, Interest Rate Swaps, Futures  | USD      | 468,148                              |
|                                           | Barclays Bank, Plc                  | Forward Exchange Contracts, Interest Rate Swaps, Futures  | USD      | (4,365,790)                          |
|                                           | Barclays Bank, Plc                  | Forward Exchange Contracts, Interest Rate Swaps, Futures  | USD      | (7,961,142)                          |
|                                           | Barclays Bank, Plc                  | Forward Exchange Contracts, Interest Rate Swaps, Futures  | USD      | (1,470,940)                          |
|                                           | Barclays Bank, Plc                  | Forward Exchange Contracts, Interest Rate Swaps, Futures  | USD      | 1,181,445                            |
|                                           | BNP Paribas, New York               | Forward Exchange Contracts                                | USD      | (2,801,094)                          |
|                                           | Citibank                            | Forward Exchange Contracts                                | USD      | 2,041,321                            |
|                                           | Citibank                            | Forward Exchange Contracts                                | USD      | (4,566,287)                          |
|                                           | Credit Suisse International, London | Forward Exchange Contracts, Interest Rate Swaps, Futures  | USD      | 270,000                              |
|                                           | Deutsche Bank, New York             | Forward Exchange Contracts                                | USD      | 98,257                               |
|                                           | Goldman Sachs                       | Forward Exchange Contracts                                | USD      | 2,850,000                            |
|                                           | HSBC Bank, London                   | Forward Exchange Contracts                                | USD      | (1,930,000)                          |
|                                           | J.P Morgan, London                  | Forward Exchange Contracts                                | USD      | (10)                                 |
|                                           | J.P Morgan, London                  | Forward Exchange Contracts                                | USD      | 541,249                              |
|                                           | Merrill Lynch International         | Forward Exchange Contracts                                | USD      | (3,380,024)                          |
|                                           | Morgan Stanley, London              | Forward Exchange Contracts                                | USD      | 11,010,000                           |
|                                           | Standard Chartered Bank             | Forward Exchange Contracts                                | USD      | (173)                                |
|                                           | Standard Chartered Bank             | Forward Exchange Contracts                                | USD      | 5,185,680                            |
|                                           | UBS                                 | Forward Exchange Contracts                                | USD      | 4,240,000                            |
| <b>Global Government Bond</b>             |                                     |                                                           |          |                                      |
|                                           | Barclays Bank, Plc                  | Forward Exchange Contracts                                | USD      | (260,000)                            |
|                                           | Goldman Sachs                       | Forward Exchange Contracts                                | USD      | 280,000                              |
|                                           | HSBC Bank, London                   | Forward Exchange Contracts, Interest Rate Swaps           | USD      | 290,000                              |
|                                           | J.P Morgan, London                  | Interest Rate Swaps                                       | USD      | 15,298,380                           |
|                                           | UBS                                 | Forward Exchange Contracts, Interest Rate Swaps           | USD      | 3,760,000                            |
| <b>Global High Income Bond</b>            |                                     |                                                           |          |                                      |
|                                           | Barclays Bank, Plc                  | Forward Exchange Contracts                                | USD      | (1,791,868)                          |
|                                           | Barclays Bank, Plc                  | Forward Exchange Contracts, Credit Default Swaps          | USD      | (2,019,045)                          |
|                                           | BNP Paribas, New York               | Forward Exchange Contracts, Credit Default Swaps          | USD      | (7,280,000)                          |
|                                           | Citibank                            | Forward Exchange Contracts                                | USD      | 1,446,000                            |
|                                           | J.P Morgan, London                  | Forward Exchange Contracts                                | USD      | (110,000)                            |
|                                           | J.P Morgan, London                  | Credit Default Swap                                       | USD      | (1,446,000)                          |
|                                           | Merrill Lynch International         | Forward Exchange Contracts                                | USD      | 1,790,000                            |
|                                           | Société Générale, Paris             | Credit Default Swap                                       | USD      | (52,938)                             |
|                                           | Standard Chartered Bank             | Forward Exchange Contracts                                | USD      | (340,000)                            |
| <b>Global High Yield Bond</b>             |                                     |                                                           |          |                                      |
|                                           | Barclays Bank, Plc                  | Forward Exchange Contracts, Credit Default Swaps, Futures | USD      | (1,591,625)                          |
|                                           | BNP Paribas, New York               | Forward Exchange Contracts                                | USD      | (3,380,000)                          |
|                                           | J.P Morgan, London                  | Credit Default Swaps                                      | USD      | 215,156                              |
|                                           | Standard Chartered Bank             | Forward Exchange Contracts                                | USD      | (100,000)                            |
|                                           | Goldman Sachs                       | Forward Exchange Contracts                                | USD      | (1,580,000)                          |

# Notes to the Financial Statements

for the period ended 30 September 2023 (continued)

## 8. Cash collateral information (continued)

| Sub-funds                                                   | Counterparty                        | Instrument type                                          | Currency | Cash collateral in sub-fund currency |
|-------------------------------------------------------------|-------------------------------------|----------------------------------------------------------|----------|--------------------------------------|
| <b>Global Inflation Linked Bond</b>                         |                                     |                                                          |          |                                      |
|                                                             | Goldman Sachs                       | Forward Exchange Contracts                               | USD      | 260,000                              |
|                                                             | J.P Morgan, London                  | Interest Rate Swaps                                      | USD      | 520,000                              |
| <b>Global Lower Carbon Bond</b>                             |                                     |                                                          |          |                                      |
|                                                             | Barclays Bank, Plc                  | Forward Exchange Contracts, Credit Default Swaps         | USD      | (1,137,339)                          |
|                                                             | BNP Paribas, New York               | Forward Exchange Contracts                               | USD      | (1,750,000)                          |
|                                                             | J.P Morgan, London                  | Futures, Interest Rate Swaps                             | USD      | (22,359)                             |
| <b>Global Short Duration Bond</b>                           |                                     |                                                          |          |                                      |
|                                                             | J.P Morgan, London                  | Forward Exchange Contracts, Interest Rate Swaps          | USD      | 90,563                               |
|                                                             | UBS                                 | Forward Exchange Contracts                               | USD      | 270,000                              |
| <b>India Fixed Income</b>                                   |                                     |                                                          |          |                                      |
|                                                             | Credit Agricole                     | Forward Exchange Contracts                               | USD      | 350,000                              |
| <b>RMB Fixed Income</b>                                     |                                     |                                                          |          |                                      |
|                                                             | HSBC Bank, London                   | Forward Exchange Contracts                               | USD      | (540,000)                            |
|                                                             | State Street Bank and Trust Company | Forward Exchange Contracts                               | USD      | 280,000                              |
| <b>Ultra Short Duration Bond</b>                            |                                     |                                                          |          |                                      |
|                                                             | BNP Paribas, New York               | Forward Exchange Contracts                               | USD      | 750,000                              |
|                                                             | Goldman Sachs                       | Forward Exchange Contracts                               | USD      | (750,000)                            |
|                                                             | Standard Chartered Bank             | Forward Exchange Contracts                               | USD      | (960,000)                            |
| <b>US Dollar Bond</b>                                       |                                     |                                                          |          |                                      |
|                                                             | Barclays Bank, Plc                  | Forward Exchange Contracts, Credit Default Swaps         | USD      | 1,519,614                            |
| <b>US High Yield Bond</b>                                   |                                     |                                                          |          |                                      |
|                                                             | Barclays Bank, Plc                  | Credit Default Swap                                      | USD      | 10,871                               |
| <b>US Short Duration High Yield Bond *</b>                  |                                     |                                                          |          |                                      |
|                                                             | Barclays Bank, Plc                  | Forward Exchange Contracts                               | USD      | (140,000)                            |
| <b>Global Credit Floating Rate Fixed Term Bond 2023 - 2</b> |                                     |                                                          |          |                                      |
|                                                             | Barclays Bank, Plc                  | Interest Rate Swaps                                      | USD      | (13,448,787)                         |
|                                                             | BNP Paribas, New York               | Forward Exchange Contracts                               | USD      | (350,000)                            |
|                                                             | J.P Morgan, London                  | Forward Exchange Contracts                               | USD      | 1,237,568                            |
|                                                             | Merrill Lynch International         | Forward Exchange Contracts                               | EUR      | (2,180,000)                          |
|                                                             | Standard Chartered Bank             | Forward Exchange Contracts                               | EUR      | (2,930,000)                          |
| <b>Global Emerging Markets Multi-Asset Income</b>           |                                     |                                                          |          |                                      |
|                                                             | Barclays Bank, Plc                  | Forward Exchange Contracts, Interest Rate Swaps, Futures | USD      | 190,242                              |
|                                                             | Barclays Bank, Plc                  | Forward Exchange Contracts, Interest Rate Swaps, Futures | USD      | 45,877                               |
|                                                             | Barclays Bank, Plc                  | Forward Exchange Contracts, Interest Rate Swaps, Futures | USD      | (1,940)                              |
|                                                             | Barclays Bank, Plc                  | Forward Exchange Contracts, Interest Rate Swaps, Futures | USD      | (156,484)                            |
|                                                             | Barclays Bank, Plc                  | Forward Exchange Contracts, Interest Rate Swaps, Futures | USD      | 56,278                               |
|                                                             | Barclays Bank, Plc                  | Forward Exchange Contracts, Interest Rate Swaps, Futures | USD      | 31850.53                             |
|                                                             | BNP Paribas, New York               | Forward Exchange Contracts                               | USD      | 110,000                              |
|                                                             | J.P Morgan, London                  | Forward Exchange Contracts, Credit Default Swaps         | USD      | 10,000                               |
|                                                             | Standard Chartered Bank             | Forward Exchange Contracts                               | USD      | (30,000)                             |
|                                                             | Standard Chartered Bank             | Forward Exchange Contracts                               | USD      | 220,000                              |

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

# Notes to the Financial Statements

for the period ended 30 September 2023 (continued)

## 8. Cash collateral information (continued)

| Sub-funds                                      | Counterparty                        | Instrument type                                                   | Currency | Cash collateral in sub-fund currency |
|------------------------------------------------|-------------------------------------|-------------------------------------------------------------------|----------|--------------------------------------|
| <b>Managed Solutions - Asia Focused Income</b> |                                     |                                                                   |          |                                      |
|                                                | HSBC Bank, London                   | Forward Exchange Contracts                                        | USD      | 100,000                              |
| <b>Multi-Asset Style Factors</b>               |                                     |                                                                   |          |                                      |
|                                                | Barclays Bank, Plc                  | Forward Exchange Contracts                                        | EUR      | 3,445,531                            |
|                                                | BNP Paribas, New York               | Forward Exchange Contracts                                        | EUR      | 580,000                              |
|                                                | Citibank                            | Forward Exchange Contracts                                        | EUR      | 1,610,000                            |
|                                                | Credit Suisse International, London | Forward Exchange Contracts                                        | EUR      | 1,050,000                            |
|                                                | HSBC Bank, London                   | Forward Exchange Contracts, Interest Rate Swaps, Futures          | EUR      | 9,457,164                            |
|                                                | HSBC Bank, London                   | Forward Exchange Contracts, Interest Rate Swaps, Futures          | EUR      | 1,198,064                            |
|                                                | HSBC Bank, London                   | Forward Exchange Contracts, Interest Rate Swaps, Futures          | EUR      | (3,952,069)                          |
|                                                | HSBC Bank, London                   | Forward Exchange Contracts, Interest Rate Swaps, Futures          | EUR      | (3,811,122)                          |
|                                                | HSBC Bank, London                   | Forward Exchange Contracts, Interest Rate Swaps, Futures          | EUR      | 3,138,377                            |
|                                                | Merrill Lynch International         | Forward Exchange Contracts                                        | EUR      | (5,950,000)                          |
|                                                | Royal Bank of Canada, London        | Forward Exchange Contracts                                        | EUR      | 1,580,000                            |
|                                                | Société Générale, Paris             | Forward Exchange Contracts, Futures                               | EUR      | (130,000)                            |
|                                                | UBS                                 | Forward Exchange Contracts                                        | EUR      | (873,039)                            |
| <b>Multi-Strategy Target Return</b>            |                                     |                                                                   |          |                                      |
|                                                | Barclays Bank, Plc                  | Forward Exchange Contracts                                        | EUR      | (1,964)                              |
|                                                | BNP Paribas, New York               | Forward Exchange Contracts                                        | EUR      | 20,000                               |
|                                                | Credit Agricole                     | Forward Exchange Contracts                                        | EUR      | 270,000                              |
|                                                | HSBC Bank, London                   | Forward Exchange Contracts, Futures, Options, Interest Rate Swaps | EUR      | 498,757                              |
|                                                | HSBC Bank, London                   | Forward Exchange Contracts, Futures, Options, Interest Rate Swaps | EUR      | (1,250)                              |
|                                                | HSBC Bank, London                   | Forward Exchange Contracts, Futures, Options, Interest Rate Swaps | EUR      | (242,978)                            |
|                                                | HSBC Bank, London                   | Forward Exchange Contracts, Futures, Options, Interest Rate Swaps | EUR      | (223,654)                            |
|                                                | HSBC Bank, London                   | Forward Exchange Contracts, Futures, Options, Interest Rate Swaps | EUR      | (877,490)                            |
|                                                | HSBC Bank, London                   | Forward Exchange Contracts, Futures, Options, Interest Rate Swaps | EUR      | (188,690)                            |
|                                                | Merrill Lynch International         | Forward Exchange Contracts                                        | EUR      | (190,000)                            |
|                                                | Morgan Stanley, London              | Forward Exchange Contracts                                        | EUR      | (20,000)                             |
|                                                | Société Générale, Paris             | Forward Exchange Contracts, Futures                               | EUR      | 233,500                              |
|                                                | UBS                                 | Forward Exchange Contracts, Total Return Swap                     | EUR      | 390,000                              |
| <b>US Income Focused</b>                       |                                     |                                                                   |          |                                      |
|                                                | Barclays Bank, Plc                  | Futures, Credit Default Swaps                                     | USD      | (245,087)                            |

# Notes to the Financial Statements

for the period ended 30 September 2023 (continued)

## 9. Dividends

Most distributing fund share classes in issue as at 30 September 2023 have had UK Reporting Fund status, either from 1 April 2010 or from the launch of the fund share class concerned. All Distributing and Accumulating Share Classes have UK Reporting Fund status from 1 April 2013. As and when new fund share classes are launched, UK Reporting Fund applications shall be made to HM Revenue & Customs accordingly. Details of the share classes that have UK Reporting Fund status can be found on the HM Revenue & Customs' website ([www.hmrc.gov.uk](http://www.hmrc.gov.uk)).

At the date of this report, the status can be found at <https://www.gov.uk/government/publications/offshore-funds-list-of-reporting-funds>

The Company publishes annual reportable income information that shareholders require for their UK tax returns at [www.kpmgreportingfunds.co.uk](http://www.kpmgreportingfunds.co.uk). If investors do not have access to the internet they can apply in writing at the registered office of the Company.

The Company paid the following per share dividends (ex-date) during the period ended 30 September 2023:

| Sub-Fund                                          | Currency | Apr-2023 | May-2023 | Jun-2023 | Jul-2023 | Aug-2023 | Sep-2023 |
|---------------------------------------------------|----------|----------|----------|----------|----------|----------|----------|
| <b>Asean Equity</b>                               |          |          |          |          |          |          |          |
| AD                                                | USD      | -        | 0.281285 | -        | -        | -        | -        |
| <b>Asia ex Japan Equity</b>                       |          |          |          |          |          |          |          |
| AD                                                | USD      | -        | 0.206235 | -        | -        | -        | -        |
| ADO EUR*                                          | USD      | -        | 0.058229 | -        | -        | -        | -        |
| BD                                                | USD      | -        | 0.112429 | -        | -        | -        | -        |
| BD GBP*                                           | USD      | -        | 0.228571 | -        | -        | -        | -        |
| ED                                                | USD      | -        | -        | -        | -        | -        | -        |
| ID                                                | USD      | -        | 0.766829 | -        | -        | -        | -        |
| ZD                                                | USD      | -        | 1.241478 | -        | -        | -        | -        |
| <b>Asia ex Japan Equity Smaller Companies</b>     |          |          |          |          |          |          |          |
| AD                                                | USD      | -        | 0.560363 | -        | -        | -        | -        |
| AD HKD*                                           | USD      | -        | 0.018288 | -        | -        | -        | -        |
| BD                                                | USD      | -        | 0.213807 | -        | -        | -        | -        |
| BD GBP*                                           | USD      | -        | 0.499177 | -        | -        | -        | -        |
| ID                                                | USD      | -        | 0.395260 | -        | -        | -        | -        |
| XD                                                | USD      | -        | 0.383720 | -        | -        | -        | -        |
| <b>Asia Pacific ex Japan Equity High Dividend</b> |          |          |          |          |          |          |          |
| AM2                                               | USD      | 0.032428 | 0.032899 | 0.031003 | 0.029703 | 0.031802 | 0.028977 |
| AM2 HKD*                                          | USD      | 0.004171 | 0.004241 | 0.003987 | 0.003838 | 0.004065 | 0.003736 |
| AM30 RMB*                                         | USD      | 0.001178 | 0.001468 | 0.001438 | 0.000966 | 0.000861 | 0.001383 |
| AS                                                | USD      | -        | -        | -        | 0.252716 | -        | -        |
| BS GBP*                                           | USD      | -        | -        | -        | 0.372831 | -        | -        |
| S9S                                               | USD      | -        | -        | -        | 0.203660 | -        | -        |
| XD                                                | USD      | -        | 0.390532 | -        | -        | -        | -        |
| XM2                                               | USD      | 0.028783 | 0.029224 | 0.027563 | 0.026429 | 0.028322 | 0.025828 |
| ZM2                                               | USD      | 0.030540 | 0.031026 | 0.029279 | 0.028090 | 0.030120 | 0.027481 |
| ZS                                                | USD      | -        | -        | -        | 0.374447 | -        | -        |
| XD EUR*                                           | USD      | -        | 0.378688 | -        | -        | -        | -        |
| BD EUR*                                           | USD      | -        | 0.324787 | -        | -        | -        | -        |
| S48M2 SGD*                                        | USD      | -        | -        | -        | -        | -        | 0.024567 |
| <b>China A-shares Equity</b>                      |          |          |          |          |          |          |          |
| BD                                                | USD      | -        | 0.077096 | -        | -        | -        | -        |
| <b>Chinese Equity</b>                             |          |          |          |          |          |          |          |
| AD                                                | USD      | -        | 0.971098 | -        | -        | -        | -        |
| AD GBP*                                           | USD      | -        | 0.235113 | -        | -        | -        | -        |
| AD HKD*                                           | USD      | -        | 0.015464 | -        | -        | -        | -        |
| BD                                                | USD      | -        | 0.224215 | -        | -        | -        | -        |
| BD GBP*                                           | USD      | -        | 0.393472 | -        | -        | -        | -        |
| ID                                                | USD      | -        | 1.866970 | -        | -        | -        | -        |
| ZD                                                | USD      | -        | 2.830066 | -        | -        | -        | -        |

\* The dividend rates disclosed in the note are reported in sub-fund currency by using the exchange rate as at record dates of the distributions.



# Notes to the Financial Statements

for the period ended 30 September 2023 (continued)

## 9. Dividends (continued)

| Sub-Fund                                 | Currency | Apr-2023 | May-2023 | Jun-2023 | Jul-2023 | Aug-2023 | Sep-2023 |
|------------------------------------------|----------|----------|----------|----------|----------|----------|----------|
| <b>Euroland Equity Smaller Companies</b> |          |          |          |          |          |          |          |
| AD                                       | EUR      | -        | 0.722011 | -        | -        | -        | -        |
| ID                                       | EUR      | -        | 0.252080 | -        | -        | -        | -        |
| <b>Euroland Growth</b>                   |          |          |          |          |          |          |          |
| M1D                                      | EUR      | -        | 0.026812 | -        | -        | -        | -        |
| <b>Euroland Value</b>                    |          |          |          |          |          |          |          |
| AD                                       | EUR      | -        | 0.653120 | -        | -        | -        | -        |
| ADH USD*                                 | EUR      | -        | 0.178420 | -        | -        | -        | -        |
| ID                                       | EUR      | -        | 0.440187 | -        | -        | -        | -        |
| ZD                                       | EUR      | -        | 1.433810 | -        | -        | -        | -        |
| <b>Europe Value</b>                      |          |          |          |          |          |          |          |
| AD                                       | EUR      | -        | 0.788752 | -        | -        | -        | -        |
| ED                                       | EUR      | -        | 0.576735 | -        | -        | -        | -        |
| ID                                       | EUR      | -        | 0.257483 | -        | -        | -        | -        |
| PD                                       | EUR      | -        | 0.970870 | -        | -        | -        | -        |
| ZD                                       | EUR      | -        | 1.489254 | -        | -        | -        | -        |
| <b>Global Emerging Markets Equity</b>    |          |          |          |          |          |          |          |
| AD                                       | USD      | -        | 0.049353 | -        | -        | -        | -        |
| AD GBP*                                  | USD      | -        | 0.050923 | -        | -        | -        | -        |
| BD GBP*                                  | USD      | -        | 0.182384 | -        | -        | -        | -        |
| ED                                       | USD      | -        | -        | -        | -        | -        | -        |
| PD                                       | USD      | -        | 0.089651 | -        | -        | -        | -        |
| S1D                                      | USD      | -        | 0.108325 | -        | -        | -        | -        |
| ZD                                       | USD      | -        | 0.337694 | -        | -        | -        | -        |
| <b>Global Equity Climate Change</b>      |          |          |          |          |          |          |          |
| AD                                       | USD      | -        | -        | -        | -        | -        | -        |
| AD EUR*                                  | USD      | -        | -        | -        | -        | -        | -        |
| ID GBP*                                  | USD      | -        | 0.014912 | -        | -        | -        | -        |
| ZQ1                                      | USD      | -        | -        | 0.065601 | -        | -        | 0.032973 |
| <b>Global Real Estate Equity</b>         |          |          |          |          |          |          |          |
| AM2                                      | USD      | -        | 0.127221 | -        | -        | -        | -        |
| AM30 SGD*                                | USD      | 0.024746 | 0.024973 | 0.024690 | 0.024699 | 0.025011 | 0.024877 |
| BQ1                                      | USD      | 0.011917 | 0.010748 | 0.011175 | 0.011086 | 0.009828 | 0.009256 |
| ID                                       | USD      | -        | -        | 0.070392 | -        | -        | 0.094330 |
| ZBFIX8.5 JPY*                            | USD      | -        | 0.214388 | -        | -        | -        | -        |
| ZD                                       | USD      | 0.826737 | -        | 0.781745 | -        | 0.822858 | -        |
| ZM2                                      | USD      | -        | 0.302197 | -        | -        | -        | -        |
| ZQ1                                      | USD      | 0.028150 | 0.028444 | 0.028166 | 0.028223 | 0.028620 | 0.028507 |
| <b>Global Infrastructure Equity</b>      |          |          |          |          |          |          |          |
| AM2                                      | USD      | 0.032780 | 0.033103 | 0.032888 | 0.033567 | 0.034055 | 0.033610 |
| AM2 HKD*                                 | USD      | 0.004245 | 0.004296 | 0.004258 | 0.004367 | 0.004383 | 0.004363 |
| AM30 AUD*                                | USD      | 0.013104 | 0.012312 | 0.013896 | 0.016478 | 0.014740 | 0.013816 |
| AM30 EUR*                                | USD      | 0.013643 | 0.015034 | 0.016571 | 0.018407 | 0.019028 | 0.019220 |
| AM30 GBP*                                | USD      | 0.030273 | 0.032048 | 0.033133 | 0.039149 | 0.040024 | 0.038461 |
| AM30 RMB*                                | USD      | 0.000804 | 0.000967 | 0.001397 | 0.001019 | 0.000671 | 0.001728 |
| BD                                       | USD      | -        | 0.020571 | -        | -        | -        | -        |
| ZBFIX8.5 JPY*                            | USD      | 1.028604 | -        | 0.962538 | -        | 1.023487 | -        |
| ZD                                       | USD      | -        | 0.246459 | -        | -        | -        | -        |
| ZQ1                                      | USD      | -        | -        | 0.146480 | -        | -        | 0.058201 |
| AMFLX                                    | USD      | 0.546947 | 0.514185 | 0.526049 | 0.563050 | 0.529606 | 0.513452 |
| AMFLXO RMB*                              | USD      | 0.029155 | 0.029286 | 0.031612 | 0.031796 | 0.026405 | 0.034277 |
| AMFLX HKD*                               | USD      | 0.062727 | 0.058985 | 0.060334 | 0.064647 | 0.060702 | 0.058818 |
| AMFLXO GBP*                              | USD      | 0.493068 | 0.479221 | 0.501376 | 0.605554 | 0.567157 | 0.533837 |
| AMFLXO AUD*                              | USD      | 0.231053 | 0.209238 | 0.226959 | 0.275235 | 0.235707 | 0.218604 |
| AMFLXO EUR*                              | USD      | 0.300632 | 0.295633 | 0.307450 | 0.364131 | 0.343137 | 0.327476 |
| ZQ1 GBP*                                 | USD      | -        | -        | 0.188017 | -        | -        | 0.074716 |
| <b>Global Lower Carbon Equity</b>        |          |          |          |          |          |          |          |
| AD                                       | USD      | -        | 0.132229 | -        | -        | -        | -        |
| AD HKD*                                  | USD      | -        | 0.016154 | -        | -        | -        | -        |
| ID                                       | USD      | -        | 0.213199 | -        | -        | -        | -        |
| ZQ1                                      | USD      | -        | -        | 0.099016 | -        | -        | 0.061169 |
| <b>Global Sustainable Equity Income</b>  |          |          |          |          |          |          |          |
| AD                                       | USD      | -        | 0.145800 | -        | -        | -        | -        |
| ZBFIX8.5 JPY*                            | USD      | 1.082899 | -        | 1.047731 | -        | 1.124264 | -        |
| ZQ1                                      | USD      | -        | -        | 0.080545 | -        | -        | 0.052249 |
| ZM1                                      | USD      | 0.016627 | 0.040639 | 0.038315 | 0.017907 | 0.024992 | 0.019465 |

\* The dividend rates disclosed in the note are reported in sub-fund currency by using the exchange rate as at record dates of the distributions.

# Notes to the Financial Statements

for the period ended 30 September 2023 (continued)

## 9. Dividends (continued)

| Sub-Fund                                     | Currency | Apr-2023 | May-2023 | Jun-2023 | Jul-2023 | Aug-2023 | Sep-2023 |
|----------------------------------------------|----------|----------|----------|----------|----------|----------|----------|
| <b>Global Sustainable Long Term Dividend</b> |          |          |          |          |          |          |          |
| AM2                                          | USD      | 0.025069 | 0.021842 | 0.021506 | 0.022707 | 0.022866 | 0.022709 |
| AM2 HKD*                                     | USD      | 0.003234 | 0.002823 | 0.002773 | 0.002943 | 0.002931 | 0.002936 |
| AQ2                                          | USD      | -        | -        | 0.065359 | -        | -        | 0.067966 |
| EQ2                                          | USD      | -        | -        | 0.061972 | -        | -        | 0.065369 |
| ZM2                                          | USD      | 0.025498 | 0.022244 | 0.021932 | 0.023187 | 0.023381 | 0.023251 |
| IQ                                           | USD      | -        | -        | 0.029869 | -        | -        | 0.008281 |
| AMFLX                                        | USD      | 0.569800 | 0.569193 | 0.576380 | 0.614460 | 0.584490 | 0.562542 |
| <b>Global Sustainable Long Term Equity</b>   |          |          |          |          |          |          |          |
| AD                                           | USD      | -        | -        | -        | -        | -        | -        |
| BD                                           | USD      | -        | 0.004080 | -        | -        | -        | -        |
| ID                                           | USD      | -        | 0.009500 | -        | -        | -        | -        |
| <b>Hong Kong Equity</b>                      |          |          |          |          |          |          |          |
| AD                                           | USD      | -        | 0.979294 | -        | -        | -        | -        |
| AD HKD*                                      | USD      | -        | 0.011296 | -        | -        | -        | -        |
| BD GBP*                                      | USD      | -        | 0.258686 | -        | -        | -        | -        |
| PD                                           | USD      | -        | 1.528724 | -        | -        | -        | -        |
| ZD                                           | USD      | -        | 2.993183 | -        | -        | -        | -        |
| <b>BRIC Equity</b>                           |          |          |          |          |          |          |          |
| AD                                           | USD      | -        | 0.445788 | -        | -        | -        | -        |
| AD GBP*                                      | USD      | -        | 0.453019 | -        | -        | -        | -        |
| BD GBP*                                      | USD      | -        | 0.484376 | -        | -        | -        | -        |
| M2D                                          | USD      | -        | 0.551272 | -        | -        | -        | -        |
| <b>BRIC Markets Equity</b>                   |          |          |          |          |          |          |          |
| AD                                           | USD      | -        | 0.303916 | -        | -        | -        | -        |
| BD                                           | USD      | -        | 0.328835 | -        | -        | -        | -        |
| <b>Frontier Markets</b>                      |          |          |          |          |          |          |          |
| AD                                           | USD      | -        | 1.722114 | -        | -        | -        | -        |
| AD EUR*                                      | USD      | -        | 0.244684 | -        | -        | -        | -        |
| ID                                           | USD      | -        | 3.442968 | -        | -        | -        | -        |
| XD                                           | USD      | -        | 0.347054 | -        | -        | -        | -        |
| ZD                                           | USD      | -        | 0.733014 | -        | -        | -        | -        |
| <b>Global Equity Volatility Focused</b>      |          |          |          |          |          |          |          |
| AM2                                          | USD      | 0.024840 | 0.025701 | 0.025085 | 0.024862 | 0.025385 | 0.025850 |
| AM2 HKD*                                     | USD      | 0.003204 | 0.003322 | 0.003235 | 0.003222 | 0.003254 | 0.003343 |
| AM3O AUD*                                    | USD      | 0.006038 | 0.005761 | 0.006653 | 0.008713 | 0.007242 | 0.006599 |
| AM3O CAD*                                    | USD      | 0.012977 | 0.012941 | 0.012296 | 0.013740 | 0.013798 | 0.014383 |
| AM3O EUR*                                    | USD      | 0.001412 | 0.004119 | 0.004290 | 0.004998 | 0.006055 | 0.007031 |
| AM3O RMB*                                    | USD      | -        | -        | -        | -        | -        | 0.000048 |
| AM3O SGD*                                    | USD      | 0.008634 | 0.007431 | 0.007642 | 0.006698 | 0.005176 | 0.004637 |
| <b>Brazil Equity</b>                         |          |          |          |          |          |          |          |
| AD                                           | USD      | -        | 0.751472 | -        | -        | -        | -        |
| AD GBP*                                      | USD      | -        | 0.367796 | -        | -        | -        | -        |
| AD HKD*                                      | USD      | -        | 0.024419 | -        | -        | -        | -        |
| BD                                           | USD      | -        | 0.389084 | -        | -        | -        | -        |
| BD GBP*                                      | USD      | -        | 0.470938 | -        | -        | -        | -        |
| ED                                           | USD      | -        | 0.681974 | -        | -        | -        | -        |
| ID                                           | USD      | -        | 0.895741 | -        | -        | -        | -        |
| S3D                                          | USD      | -        | 0.951845 | -        | -        | -        | -        |
| <b>Economic Scale US Equity</b>              |          |          |          |          |          |          |          |
| AD                                           | USD      | -        | 0.390765 | -        | -        | -        | -        |
| ADH EUR*                                     | USD      | -        | 0.259528 | -        | -        | -        | -        |
| BD                                           | USD      | -        | 0.111637 | -        | -        | -        | -        |
| BD GBP*                                      | USD      | -        | 0.180792 | -        | -        | -        | -        |
| ID                                           | USD      | -        | 0.246233 | -        | -        | -        | -        |
| PD                                           | USD      | -        | 0.516536 | -        | -        | -        | -        |
| XD                                           | USD      | -        | 0.185646 | -        | -        | -        | -        |
| YD                                           | USD      | -        | 0.275292 | -        | -        | -        | -        |
| ZD                                           | USD      | -        | 0.845221 | -        | -        | -        | -        |

\* The dividend rates disclosed in the note are reported in sub-fund currency by using the exchange rate as at record dates of the distributions.

# Notes to the Financial Statements

for the period ended 30 September 2023 (continued)

## 9. Dividends (continued)

| Sub-Fund                     | Currency | Apr-2023 | May-2023 | Jun-2023 | Jul-2023 | Aug-2023 | Sep-2023 |
|------------------------------|----------|----------|----------|----------|----------|----------|----------|
| <b>Indian Equity</b>         |          |          |          |          |          |          |          |
| ZD                           | USD      | -        | 1.699198 | -        | -        | -        | -        |
| <b>Turkey Equity</b>         |          |          |          |          |          |          |          |
| AD                           | EUR      | -        | 0.269187 | -        | -        | -        | -        |
| AD GBP*                      | EUR      | -        | 0.227864 | -        | -        | -        | -        |
| BD                           | EUR      | -        | 0.267059 | -        | -        | -        | -        |
| BD GBP*                      | EUR      | -        | 0.355176 | -        | -        | -        | -        |
| <b>Asia Bond</b>             |          |          |          |          |          |          |          |
| AM2                          | USD      | 0.045535 | 0.044487 | 0.044641 | 0.040940 | 0.040027 | 0.039565 |
| AM3H SGD*                    | USD      | 0.026637 | 0.024711 | 0.024990 | 0.022584 | 0.020697 | 0.019554 |
| IDH EUR*                     | USD      | -        | 0.262923 | -        | -        | -        | -        |
| XDH EUR*                     | USD      | -        | 0.280725 | -        | -        | -        | -        |
| ZDH EUR*                     | USD      | -        | 0.332299 | -        | -        | -        | -        |
| ZQ1                          | USD      | -        | -        | 0.080938 | -        | -        | 0.098545 |
| ZQ1H AUD*                    | USD      | -        | -        | 0.051803 | -        | -        | 0.061736 |
| ZQ1H CHF*                    | USD      | -        | -        | 0.083806 | -        | -        | 0.102857 |
| ZQ1H EUR*                    | USD      | -        | -        | 0.083163 | -        | -        | 0.100889 |
| ZQ1H GBP*                    | USD      | -        | -        | 0.097047 | -        | -        | 0.119819 |
| ZQ1H SGD*                    | USD      | -        | -        | 0.058631 | -        | -        | 0.070514 |
| FDH EUR*                     | USD      | -        | 0.304949 | -        | -        | -        | -        |
|                              |          | 0.072172 | 1.250094 | 0.525019 | 0.063524 | 0.060724 | 0.613479 |
| <b>Asia ESG Bond</b>         |          |          |          |          |          |          |          |
| AM2                          | USD      | 0.049732 | 0.048529 | 0.048907 | 0.045969 | 0.044717 | 0.044375 |
| AM2 HKD*                     | USD      | 0.006381 | 0.006231 | 0.006278 | 0.005908 | 0.005737 | 0.005691 |
| AM3O AUD*                    | USD      | 0.025894 | 0.024476 | 0.025857 | 0.026138 | 0.023390 | 0.022412 |
| AM3O EUR*                    | USD      | 0.036501 | 0.036356 | 0.037293 | 0.036160 | 0.035150 | 0.034145 |
| AM3O GBP*                    | USD      | 0.053241 | 0.053075 | 0.054726 | 0.055842 | 0.053938 | 0.051879 |
| AM3O RMB*                    | USD      | 0.004002 | 0.004018 | 0.004156 | 0.003574 | 0.003177 | 0.003855 |
| AM3O SGD*                    | USD      | 0.030368 | 0.028231 | 0.028645 | 0.026847 | 0.024612 | 0.023442 |
| AM3O HKD*                    | USD      | 0.004687 | 0.004510 | 0.005398 | 0.005216 | 0.005319 | 0.004562 |
| <b>Asia High Yield Bond</b>  |          |          |          |          |          |          |          |
| ADH EUR*                     | USD      | -        | 0.623060 | -        | -        | -        | -        |
| AM                           | USD      | 0.044429 | 0.042384 | 0.041686 | 0.056184 | 0.038048 | 0.031145 |
| AM2                          | USD      | 0.057565 | 0.053506 | 0.054765 | 0.052676 | 0.049379 | 0.050116 |
| AM2 HKD*                     | USD      | 0.006928 | 0.006441 | 0.006589 | 0.006348 | 0.005941 | 0.006027 |
| AM3H AUD*                    | USD      | 0.033060 | 0.030005 | 0.031879 | 0.032247 | 0.028309 | 0.028171 |
| AM3H SGD*                    | USD      | 0.035504 | 0.031976 | 0.032832 | 0.032137 | 0.028964 | 0.028665 |
| BD                           | USD      | -        | 0.518917 | -        | -        | -        | -        |
| BDH EUR*                     | USD      | -        | 0.521354 | -        | -        | -        | -        |
| IM2                          | USD      | 0.053095 | 0.049386 | 0.050575 | 0.048673 | 0.045662 | 0.046369 |
| PM2                          | USD      | 0.057855 | 0.053786 | 0.055065 | 0.052973 | 0.049666 | 0.050423 |
| PM3H AUD*                    | USD      | 0.033199 | 0.030140 | 0.032025 | 0.032404 | 0.028439 | 0.028305 |
| PM3H EUR*                    | USD      | 0.050948 | 0.047219 | 0.049179 | 0.049068 | 0.045448 | 0.045191 |
| PM3H SGD*                    | USD      | 0.038363 | 0.034560 | 0.035494 | 0.034751 | 0.031329 | 0.031002 |
| XD                           | USD      | -        | 0.574639 | -        | -        | -        | -        |
| ZBFIX8.5 JPY*                | USD      | 0.583409 | -        | 0.498887 | -        | 0.474501 | -        |
| ZQ1                          | USD      | -        | -        | 0.150772 | -        | -        | 0.149306 |
| ZQ1H AUD*                    | USD      | -        | -        | 0.096589 | -        | -        | 0.094019 |
| ZQ1H CHF*                    | USD      | -        | -        | 0.155702 | -        | -        | 0.155590 |
| ZQ1H EUR*                    | USD      | -        | -        | 0.154849 | -        | -        | 0.153025 |
| ZQ1H GBP*                    | USD      | -        | -        | 0.183339 | -        | -        | 0.184400 |
| ZQ1H JPY*                    | USD      | -        | -        | 1.039283 | -        | -        | 0.961181 |
| ZQ1H SGD*                    | USD      | -        | -        | 0.110302 | -        | -        | 0.108001 |
| IM3H SGD*                    | USD      | 0.036297 | 0.032713 | 0.033603 | 0.032914 | 0.029685 | 0.029393 |
| BDH CHF*                     | USD      | -        | 0.560396 | -        | -        | -        | -        |
| 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 |
| ZBFIX8.5 JPY*                         | USD      | 0.718632 | -        | 0.656880 | -        | 0.634145 | -        |
| ZD                                    | USD      | -        | 0.291240 | -        | -        | -        | -        |
| ZDH GBP*                              | USD      | -        | 0.306672 | -        | -        | -        | -        |
| ZM1H JPY*                             | USD      | 0.153884 | 0.178063 | 0.171944 | 0.208157 | 0.195115 | 0.156050 |
| ZQ1                                   | USD      | -        | -        | 0.081168 | -        | -        | 0.096871 |
| ZQ1H AUD*                             | USD      | -        | -        | 0.049894 | -        | -        | 0.058346 |
| ZQ1H CHF*                             | USD      | -        | -        | 0.073357 | -        | -        | 0.088335 |
| ZQ1H EUR*                             | USD      | -        | -        | 0.073671 | -        | -        | 0.088871 |
| ZQ1H GBP*                             | USD      | -        | -        | 0.093841 | -        | -        | 0.113586 |
| ZQ1H JPY*                             | USD      | -        | -        | 0.507461 | -        | -        | 0.566136 |
| ZQ1H SGD*                             | USD      | -        | -        | 0.054934 | -        | -        | 0.064799 |
| <b>Global Emerging Markets Bond</b>   |          |          |          |          |          |          |          |
| AD                                    | USD      | -        | 0.860112 | -        | -        | -        | -        |
| AD GBP*                               | USD      | -        | 0.483527 | -        | -        | -        | -        |
| ADH EUR*                              | USD      | -        | 0.372803 | -        | -        | -        | -        |
| AM2                                   | USD      | 0.097695 | 0.095604 | 0.097144 | 0.099353 | 0.097080 | 0.095180 |

\* The dividend rates disclosed in the note are reported in sub-fund currency by using the exchange rate as at record dates of the distributions.

# Notes to the Financial Statements

for the period ended 30 September 2023 (continued)

## 9. Dividends (continued)

| Sub-Fund                                                  | Currency | Apr-2023 | May-2023 | Jun-2023 | Jul-2023 | Aug-2023 | Sep-2023 |
|-----------------------------------------------------------|----------|----------|----------|----------|----------|----------|----------|
| <b>Global Emerging Markets Bond (continued)</b>           |          |          |          |          |          |          |          |
| AM2 HKD*                                                  | USD      | 0.004926 | 0.004821 | 0.004898 | 0.005017 | 0.004894 | 0.004796 |
| AM3H AUD*                                                 | USD      | 0.018463 | 0.017558 | 0.018660 | 0.020495 | 0.018566 | 0.017676 |
| AM3H EUR*                                                 | USD      | 0.026111 | 0.025860 | 0.026743 | 0.028708 | 0.027870 | 0.026794 |
| AM3H SGD*                                                 | USD      | 0.021584 | 0.020233 | 0.020670 | 0.021454 | 0.019924 | 0.018873 |
| BD GBP*                                                   | USD      | -        | 0.509008 | -        | -        | -        | -        |
| BQ1H GBP*                                                 | USD      | -        | -        | 0.147072 | -        | -        | 0.177018 |
| ED                                                        | USD      | -        | 0.659835 | -        | -        | -        | -        |
| ID EUR*                                                   | USD      | -        | 0.455099 | -        | -        | -        | -        |
| IDH EUR*                                                  | USD      | -        | 0.460327 | -        | -        | -        | -        |
| PD                                                        | USD      | -        | 0.595801 | -        | -        | -        | -        |
| XDH EUR*                                                  | USD      | -        | 0.491261 | -        | -        | -        | -        |
| ZBFIX8.5 JPY*                                             | USD      | 0.628725 | -        | 0.573721 | -        | 0.571903 | -        |
| ZD                                                        | USD      | -        | 0.860615 | -        | -        | -        | -        |
| ZM1H JPY*                                                 | USD      | 0.229958 | 0.229820 | 0.215479 | 0.275637 | 0.267718 | 0.220930 |
| ZQ1                                                       | USD      | -        | -        | 0.105242 | -        | -        | 0.127779 |
| ZQ1H AUD*                                                 | USD      | -        | -        | 0.070119 | -        | -        | 0.083326 |
| ZQ1H CHF*                                                 | USD      | -        | -        | 0.097120 | -        | -        | 0.118918 |
| ZQ1H EUR*                                                 | USD      | -        | -        | 0.095706 | -        | -        | 0.115827 |
| ZQ1H GBP*                                                 | USD      | -        | -        | 0.121744 | -        | -        | 0.149925 |
| ZQ1H JPY*                                                 | USD      | -        | -        | 0.685218 | -        | -        | 0.776375 |
| ZQ1H SGD*                                                 | USD      | -        | -        | 0.072459 | -        | -        | 0.086905 |
| <b>Global Emerging Markets Corporate Sustainable Bond</b> |          |          |          |          |          |          |          |
| AD                                                        | USD      | -        | 0.301503 | -        | -        | -        | -        |
| ID                                                        | USD      | -        | 0.340304 | -        | -        | -        | -        |
| ZQ1                                                       | USD      | -        | -        | 0.167965 | -        | -        | 0.190453 |
| <b>Global Emerging Markets ESG Bond</b>                   |          |          |          |          |          |          |          |
| ZQ1                                                       | USD      | -        | -        | 0.136291 | -        | -        | 0.137546 |
| ZQ1H EUR*                                                 | USD      | -        | -        | 0.167622 | -        | -        | 0.169857 |
| ZQ1H GBP*                                                 | USD      | -        | -        | 0.187153 | -        | -        | 0.192489 |
| ZQO GBP*                                                  | USD      | -        | -        | -        | -        | -        | -        |
| ZQO EUR*                                                  | USD      | -        | -        | -        | -        | -        | -        |
| <b>Global Emerging Markets ESG Local Debt</b>             |          |          |          |          |          |          |          |
| ZD                                                        | USD      | -        | 0.394850 | -        | -        | -        | -        |
| ZQ1                                                       | USD      | -        | -        | 0.144786 | -        | -        | 0.159144 |
| <b>Global Emerging Markets Local Debt</b>                 |          |          |          |          |          |          |          |
| AD                                                        | USD      | -        | 0.231888 | -        | -        | -        | -        |
| BD GBP*                                                   | USD      | -        | 0.362811 | -        | -        | -        | -        |
| BQ1                                                       | USD      | -        | -        | 0.172645 | -        | -        | 0.238185 |
| ID                                                        | USD      | -        | 0.299136 | -        | -        | -        | -        |
| ID EUR*                                                   | USD      | -        | 0.311082 | -        | -        | -        | -        |
| XD                                                        | USD      | -        | 0.241486 | -        | -        | -        | -        |
| ZBFIX8.5 JPY*                                             | USD      | 0.927179 | -        | 0.888884 | -        | 0.920652 | -        |
| ZD                                                        | USD      | -        | 0.342698 | -        | -        | -        | -        |
| ZM2                                                       | USD      | 0.037451 | 0.036888 | 0.037670 | 0.041119 | 0.040113 | 0.039036 |
| ZQ1                                                       | USD      | -        | -        | 0.130933 | -        | -        | 0.180974 |
| <b>Global ESG Corporate Bond</b>                          |          |          |          |          |          |          |          |
| ZQ1                                                       | USD      | -        | -        | 0.059847 | -        | -        | 0.072197 |
| ZQ1H EUR*                                                 | USD      | -        | -        | 0.063279 | -        | -        | 0.075602 |
| ZQ1H GBP*                                                 | USD      | -        | -        | 0.074192 | -        | -        | 0.090340 |
| <b>Global Government Bond</b>                             |          |          |          |          |          |          |          |
| ZBFIX8.5 JPY*                                             | USD      | 0.713467 | -        | 0.646405 | -        | 0.613936 | -        |
| ZD                                                        | USD      | -        | 0.132659 | -        | -        | -        | -        |
| ZM1H JPY*                                                 | USD      | 0.092513 | 0.078058 | 0.102432 | 0.108206 | 0.108162 | 0.107397 |
| ZQ1                                                       | USD      | -        | -        | 0.042779 | -        | -        | 0.054873 |
| ZQ1H AUD*                                                 | USD      | -        | -        | 0.027055 | -        | -        | 0.034014 |
| ZQ1H CHF*                                                 | USD      | -        | -        | 0.039587 | -        | -        | 0.051201 |
| ZQ1H EUR*                                                 | USD      | -        | -        | 0.039898 | -        | -        | 0.051420 |
| ZQ1H GBP*                                                 | USD      | -        | -        | 0.049974 | -        | -        | 0.065015 |
| ZQ1H JPY*                                                 | USD      | -        | -        | 0.270543 | -        | -        | 0.323765 |
| ZQ1H SGD*                                                 | USD      | -        | -        | 0.030184 | -        | -        | 0.038251 |
| <b>Global Green Bond</b>                                  |          |          |          |          |          |          |          |
| ZQ1                                                       | USD      | -        | -        | 0.057468 | -        | -        | 0.069687 |
| ZQ1H EUR*                                                 | USD      | -        | -        | 0.068356 | -        | -        | 0.086652 |
| ZQ1H GBP*                                                 | USD      | -        | -        | 0.078667 | -        | -        | 0.099794 |
| <b>Global High Income Bond</b>                            |          |          |          |          |          |          |          |
| AD                                                        | USD      | -        | 0.288233 | -        | -        | -        | -        |
| ADH EUR*                                                  | USD      | -        | 0.203859 | -        | -        | -        | -        |
| AM2                                                       | USD      | 0.053892 | 0.052774 | 0.052973 | 0.048637 | 0.047945 | 0.047490 |

\* The dividend rates disclosed in the note are reported in sub-fund currency by using the exchange rate as at record dates of the distributions.

# Notes to the Financial Statements

for the period ended 30 September 2023 (continued)

## 9. Dividends (continued)

| Sub-Fund                                               | Currency | Apr-2023 | May-2023 | Jun-2023 | Jul-2023 | Aug-2023 | Sep-2023 |
|--------------------------------------------------------|----------|----------|----------|----------|----------|----------|----------|
| <b>Global High Income Bond (continued)</b>             |          |          |          |          |          |          |          |
| AM3H AUD*                                              | USD      | 0.026102 | 0.024827 | 0.026092 | 0.025359 | 0.023070 | 0.022100 |
| AM3H EUR*                                              | USD      | 0.037369 | 0.037086 | 0.037881 | 0.035291 | 0.034680 | 0.033701 |
| AM3H RMB*                                              | USD      | 0.004459 | 0.004462 | 0.004558 | 0.003778 | 0.003428 | 0.004070 |
| AM3H SGD*                                              | USD      | 0.034190 | 0.032039 | 0.032343 | 0.029374 | 0.027370 | 0.026078 |
| BD                                                     | USD      | -        | 0.280495 | -        | -        | -        | -        |
| ID                                                     | USD      | -        | 0.291715 | -        | -        | -        | -        |
| IM2                                                    | USD      | 0.055355 | 0.054237 | 0.054468 | 0.050044 | 0.049365 | 0.048916 |
| XDH EUR*                                               | -        | -        | 0.308667 | -        | -        | -        | -        |
| <b>Global High Yield Bond</b>                          |          |          |          |          |          |          |          |
| AD                                                     | USD      | -        | 0.414872 | -        | -        | -        | -        |
| AM2                                                    | USD      | 0.058502 | 0.057516 | 0.057720 | 0.052736 | 0.052233 | 0.051696 |
| AM2 HKD*                                               | USD      | 0.007540 | 0.007415 | 0.007440 | 0.006808 | 0.006731 | 0.006658 |
| AM3H AUD*                                              | USD      | 0.031760 | 0.030394 | 0.031821 | 0.030517 | 0.028028 | 0.026937 |
| AM3H EUR*                                              | USD      | 0.046212 | 0.045737 | 0.046703 | 0.043158 | 0.042481 | 0.041225 |
| AM3H RMB*                                              | USD      | 0.005606 | 0.005584 | 0.005663 | 0.004747 | 0.004380 | 0.005024 |
| BD GBP*                                                | USD      | -        | 0.622969 | -        | -        | -        | -        |
| BQ1H GBP*                                              | USD      | -        | -        | 0.660252 | -        | -        | 0.712755 |
| ID                                                     | USD      | -        | 0.473039 | -        | -        | -        | -        |
| ZBFIX8.5 JPY*                                          | USD      | 0.754445 | -        | 0.688231 | -        | 0.677754 | -        |
| ZD                                                     | USD      | -        | 0.528750 | -        | -        | -        | -        |
| ZDH GBP*                                               | USD      | -        | 0.573386 | -        | -        | -        | -        |
| ZM1H JPY*                                              | USD      | 0.272924 | 0.296123 | 0.255250 | 0.296045 | 0.296666 | 0.231725 |
| ZQ1                                                    | USD      | -        | -        | 0.128069 | -        | -        | 0.138221 |
| ZQ1H AUD*                                              | USD      | -        | -        | 0.080467 | -        | -        | 0.085030 |
| ZQ1H CHF*                                              | USD      | -        | -        | 0.120351 | -        | -        | 0.131001 |
| ZQ1H EUR*                                              | USD      | -        | -        | 0.118053 | -        | -        | 0.126996 |
| ZQ1H GBP*                                              | USD      | -        | -        | 0.145284 | -        | -        | 0.159056 |
| ZQ1H JPY*                                              | USD      | -        | -        | 0.867284 | -        | -        | 0.872871 |
| ZQ1H SGD*                                              | -        | -        | -        | 0.088757 | -        | -        | 0.094629 |
| <b>Global High Yield ESG Bond</b>                      |          |          |          |          |          |          |          |
| ZQ1                                                    | USD      | -        | -        | 0.122697 | -        | -        | 0.138380 |
| ZQ1H EUR*                                              | USD      | -        | -        | 0.139551 | -        | -        | 0.151186 |
| ZQ1H GBP*                                              | USD      | -        | -        | 0.159425 | -        | -        | 0.175822 |
| <b>Global Inflation Linked Bond</b>                    |          |          |          |          |          |          |          |
| AD                                                     | USD      | -        | 0.604446 | -        | -        | -        | -        |
| ZQ1                                                    | USD      | -        | -        | 0.166706 | -        | -        | 0.070301 |
| ZQ1H CHF*                                              | USD      | -        | -        | 0.184644 | -        | -        | 0.078792 |
| ZQ1H EUR*                                              | USD      | -        | -        | 0.158935 | -        | -        | 0.067297 |
| ZQ1H GBP*                                              | USD      | -        | -        | 0.193526 | -        | -        | 0.083263 |
| ZQ1H JPY*                                              | USD      | -        | -        | 1.152832 | -        | -        | 0.458817 |
| ZQ1H SGD*                                              | USD      | -        | -        | 0.129508 | -        | -        | 0.054184 |
| <b>Global Investment Grade Securitised Credit Bond</b> |          |          |          |          |          |          |          |
| ADH EUR*                                               | USD      | -        | 0.236426 | -        | -        | -        | -        |
| AM2                                                    | USD      | 0.045030 | 0.044991 | 0.049457 | 0.052030 | 0.052052 | 0.052109 |
| AM2 HKD*                                               | USD      | 0.005735 | 0.005730 | 0.006299 | 0.006636 | 0.006627 | 0.006632 |
| AM3H AUD*                                              | USD      | 0.023102 | 0.022270 | 0.026678 | 0.030965 | 0.028517 | 0.027534 |
| AM3H GBP*                                              | USD      | 0.049950 | 0.051397 | 0.058660 | 0.067981 | 0.067559 | 0.065551 |
| AM3H RMB*                                              | USD      | 0.002990 | 0.003154 | 0.003914 | 0.004009 | 0.003660 | 0.004502 |
| AM3H SGD*                                              | USD      | 0.026391 | 0.024846 | 0.028401 | 0.030582 | 0.028819 | 0.031746 |
| BDH EUR*                                               | USD      | -        | 0.283768 | -        | -        | -        | -        |
| BQ1H GBP*                                              | USD      | -        | -        | 0.146855 | -        | -        | 0.182661 |
| ZBFIX8.5 JPY*                                          | USD      | 0.796000 | -        | 0.735838 | -        | 0.714863 | -        |
| ZM1H JPY*                                              | USD      | 0.256252 | 0.294134 | 0.272115 | 0.330792 | 0.315033 | 0.297101 |
| ZQ1                                                    | USD      | -        | -        | 0.124866 | -        | -        | 0.153338 |
| ZQ1H AUD*                                              | USD      | -        | -        | 0.081241 | -        | -        | 0.097774 |
| ZQ1H CHF*                                              | USD      | -        | -        | 0.127115 | -        | -        | 0.157596 |
| ZQ1H GBP*                                              | USD      | -        | -        | 0.149611 | -        | -        | 0.186370 |
| ZQ1H SGD*                                              | USD      | -        | -        | 0.091617 | -        | -        | 0.111235 |
| ZQ2H EUR*                                              | USD      | -        | -        | 0.156896 | -        | -        | 0.160094 |
| <b>Global Lower Carbon Bond</b>                        |          |          |          |          |          |          |          |
| AD                                                     | USD      | -        | 0.145570 | -        | -        | -        | -        |
| ADH EUR*                                               | USD      | -        | 0.126394 | -        | -        | -        | -        |
| AM2                                                    | USD      | 0.043923 | 0.042862 | 0.042996 | 0.043731 | 0.043047 | 0.042623 |
| AM2 HKD*                                               | USD      | 0.005591 | 0.005456 | 0.005473 | 0.005575 | 0.005478 | 0.005422 |
| AM3H AUD*                                              | USD      | 0.019601 | 0.018451 | 0.019584 | 0.022053 | 0.019845 | 0.018836 |
| AM3H SGD*                                              | USD      | 0.023307 | 0.021422 | 0.021690 | 0.022308 | 0.020516 | 0.019363 |
| ZQ1                                                    | USD      | -        | -        | 0.066020 | -        | -        | 0.079091 |
| ZQ1H CHF*                                              | USD      | -        | -        | 0.060862 | -        | -        | 0.073508 |
| ZQ1H EUR*                                              | USD      | -        | -        | 0.060493 | -        | -        | 0.073316 |
| ZQ1H GBP*                                              | USD      | -        | -        | 0.073984 | -        | -        | 0.089830 |

\*The dividend rates disclosed in the note are reported in sub-fund currency by using the exchange rate as at record dates of the distributions.

# Notes to the Financial Statements

for the period ended 30 September 2023 (continued)

## 9. Dividends (continued)

| Sub-Fund                              | Currency | Apr-2023 | May-2023 | Jun-2023 | Jul-2023 | Aug-2023 | Sep-2023 |
|---------------------------------------|----------|----------|----------|----------|----------|----------|----------|
| <b>Global Securitised Credit Bond</b> |          |          |          |          |          |          |          |
| XD                                    | USD      | -        | 0.439036 | -        | -        | -        | -        |
| ZQ1                                   | USD      | -        | -        | 0.161950 | -        | -        | 0.177915 |
| ZQ1H GBP*                             | USD      | -        | -        | 0.206898 | -        | -        | 0.232429 |
| XDH GBP*                              | USD      | -        | 0.535561 | -        | -        | -        | -        |
| <b>Global Short Duration Bond</b>     |          |          |          |          |          |          |          |
| AM2                                   | USD      | 0.047705 | 0.047159 | 0.046984 | 0.049316 | 0.049176 | 0.049077 |
| AM2 HKD*                              | USD      | 0.006107 | 0.006038 | 0.006015 | 0.006322 | 0.006293 | 0.006278 |
| AM3H AUD*                             | USD      | 0.023337 | 0.022264 | 0.023450 | 0.027400 | 0.025050 | 0.024024 |
| AM3H RMB*                             | USD      | 0.003190 | 0.003322 | 0.003454 | 0.003500 | 0.003145 | 0.003991 |
| ZQ1                                   | USD      | -        | -        | 0.094819 | -        | -        | -        |
| ZQ1H GBP*                             | USD      | -        | -        | 0.112602 | -        | -        | 0.140914 |
| <b>India Fixed Income</b>             |          |          |          |          |          |          |          |
| AD                                    | USD      | -        | 0.380486 | -        | -        | -        | -        |
| AM2                                   | USD      | 0.042848 | 0.042412 | 0.042609 | 0.042518 | 0.041819 | 0.041403 |
| AM2 HKD*                              | USD      | 0.006497 | 0.006433 | 0.006459 | 0.006458 | 0.006340 | 0.006274 |
| AM30 AUD*                             | USD      | 0.026523 | 0.025464 | 0.026838 | 0.028918 | 0.026261 | 0.025152 |
| AM30 EUR*                             | USD      | 0.037588 | 0.037879 | 0.038734 | 0.040550 | 0.039738 | 0.038604 |
| AM30 RMB*                             | USD      | 0.004163 | 0.004236 | 0.004353 | 0.004122 | 0.003735 | 0.004420 |
| AM30 SGD*                             | USD      | 0.026120 | 0.024662 | 0.024940 | 0.025135 | 0.023380 | 0.022275 |
| BD                                    | USD      | -        | 0.484942 | -        | -        | -        | -        |
| BD GBP*                               | USD      | -        | 0.723840 | -        | -        | -        | -        |
| ID                                    | USD      | -        | 0.467902 | -        | -        | -        | -        |
| ID EUR*                               | USD      | -        | 0.526087 | -        | -        | -        | -        |
| ID GBP*                               | USD      | -        | 0.573652 | -        | -        | -        | -        |
| IM2                                   | USD      | 0.047538 | 0.047078 | 0.047323 | 0.047255 | 0.046501 | 0.046060 |
| XD                                    | USD      | -        | 0.482232 | -        | -        | -        | -        |
| XM2                                   | USD      | 0.046324 | 0.045876 | 0.046122 | 0.046060 | 0.045331 | 0.044902 |
| ZD                                    | USD      | -        | 0.552963 | -        | -        | -        | -        |
| <b>RMB Fixed Income</b>               |          |          |          |          |          |          |          |
| AD                                    | USD      | -        | 0.242366 | -        | -        | -        | -        |
| AD EUR*                               | USD      | -        | 0.325037 | -        | -        | -        | -        |
| AM2                                   | USD      | 0.033480 | 0.032669 | 0.032283 | 0.028234 | 0.027397 | 0.027189 |
| AM2 HKD*                              | USD      | 0.004050 | 0.003951 | 0.003901 | 0.003424 | 0.003318 | 0.003284 |
| AM30 SGD*                             | USD      | 0.017483 | 0.015724 | 0.015760 | 0.012709 | 0.011041 | 0.010077 |
| ID                                    | USD      | -        | 0.287235 | -        | -        | -        | -        |
| AM2 RMB*                              | USD      | 0.004814 | 0.004685 | 0.004621 | 0.004054 | 0.003939 | 0.003915 |
| XD EUR*                               | USD      | -        | 0.177291 | -        | -        | -        | -        |
| XD10 EUR*                             | USD      | -        | 0.354408 | -        | -        | -        | -        |
| <b>Singapore Dollar Income Bond</b>   |          |          |          |          |          |          |          |
| AM2                                   | SGD      | 0.037271 | 0.036677 | 0.036846 | 0.035633 | 0.035172 | 0.035267 |
| AM3H AUD*                             | SGD      | 0.030140 | 0.030349 | 0.032277 | 0.033322 | 0.032121 | 0.032095 |
| AM3H USD*                             | SGD      | 0.061807 | 0.062216 | 0.062415 | 0.059906 | 0.061967 | 0.064134 |
| <b>Ultra Short Duration Bond</b>      |          |          |          |          |          |          |          |
| BM2                                   | USD      | 0.043671 | 0.043646 | 0.043595 | 0.046131 | 0.046121 | 0.046131 |
| BM3H GBP*                             | USD      | 0.044011 | 0.045497 | 0.046423 | 0.055219 | 0.055068 | 0.053391 |
| PM2                                   | USD      | 0.043080 | 0.043051 | 0.042910 | 0.045389 | 0.045380 | 0.045321 |
| PM2 HKD*                              | USD      | 0.005551 | 0.005548 | 0.005524 | 0.005852 | 0.005840 | 0.005830 |
| PM3H AUD*                             | USD      | 0.020054 | 0.019266 | 0.020425 | 0.024566 | 0.022368 | 0.021321 |
| PM3H EUR*                             | USD      | 0.026774 | 0.028056 | 0.027238 | 0.032112 | 0.032304 | 0.031800 |
| PM3H GBP*                             | USD      | 0.043399 | 0.044889 | 0.045722 | 0.054415 | 0.054293 | 0.052515 |
| PM3H RMB*                             | USD      | 0.002426 | 0.002619 | 0.002779 | 0.002824 | 0.002476 | 0.003363 |
| PM3H SGD*                             | USD      | 0.024117 | 0.022528 | 0.022615 | 0.024541 | 0.022805 | 0.021555 |
| ZM                                    | USD      | 0.030378 | 0.044555 | 0.039475 | 0.044152 | 0.041077 | 0.036739 |
| UM2                                   | USD      | 0.044403 | 0.044377 | 0.044394 | 0.046990 | 0.046981 | 0.047033 |
| UM2 HKD*                              | USD      | 0.005661 | 0.005658 | 0.005660 | 0.005999 | 0.005988 | 0.005991 |
| <b>US Dollar Bond</b>                 |          |          |          |          |          |          |          |
| AD                                    | USD      | -        | 0.195597 | -        | -        | -        | -        |
| AM2                                   | USD      | 0.034338 | 0.033258 | 0.033442 | 0.032048 | 0.031324 | 0.030750 |
| AM2 HKD*                              | USD      | 0.043953 | 0.042575 | 0.042805 | 0.041083 | 0.040083 | 0.039333 |
| ID                                    | USD      | -        | 0.347266 | -        | -        | -        | -        |
| PD                                    | USD      | -        | 0.221277 | -        | -        | -        | -        |
| WD                                    | USD      | -        | 0.298836 | -        | -        | -        | -        |
| ZD                                    | USD      | -        | 0.294377 | -        | -        | -        | -        |
| <b>US High Yield Bond</b>             |          |          |          |          |          |          |          |
| AM2                                   | USD      | 0.062082 | 0.055838 | 0.056048 | 0.054162 | 0.053558 | 0.052906 |
| AM2 HKD*                              | USD      | 0.007910 | 0.007116 | 0.007142 | 0.006911 | 0.006823 | 0.006737 |
| AM3H AUD*                             | USD      | 0.033607 | 0.028863 | 0.030289 | 0.031115 | 0.028493 | 0.027304 |
| AM3H RMB*                             | USD      | 0.005794 | 0.005058 | 0.005154 | 0.004660 | 0.004280 | 0.004944 |

\* The dividend rates disclosed in the note are reported in sub-fund currency by using the exchange rate as at record dates of the distributions.

# Notes to the Financial Statements

for the period ended 30 September 2023 (continued)

## 9. Dividends (continued)

| Sub-Fund                                                                               | Currency | Apr-2023 | May-2023 | Jun-2023 | Jul-2023 | Aug-2023 | Sep-2023 |
|----------------------------------------------------------------------------------------|----------|----------|----------|----------|----------|----------|----------|
| <b>US High Yield Bond (continued)</b>                                                  |          |          |          |          |          |          |          |
| AQ1                                                                                    | USD      | -        | -        | 0.127428 | -        | -        | 0.143766 |
| IQ1                                                                                    | USD      | -        | -        | 0.131292 | -        | -        | 0.148553 |
| XQ1                                                                                    | USD      | -        | -        | 0.131580 | -        | -        | 0.148928 |
| ZD                                                                                     | USD      | -        | 0.585562 | -        | -        | -        | -        |
| ZQ1                                                                                    | USD      | -        | -        | 0.134237 | -        | -        | 0.152240 |
| <b>US Short Duration High Yield Bond*</b>                                              |          |          |          |          |          |          |          |
| AD                                                                                     | USD      | -        | 0.447489 | -        | -        | -        | -        |
| ADH EUR*                                                                               | USD      | -        | 0.401579 | -        | -        | -        | -        |
| ED                                                                                     | USD      | -        | 0.404634 | -        | -        | -        | -        |
| ZQ1                                                                                    | USD      | -        | -        | 0.123923 | -        | -        | 0.150328 |
| ZQ1H CHF*                                                                              | USD      | -        | -        | 0.116094 | -        | -        | 0.142170 |
| ZQ1H EUR*                                                                              | USD      | -        | -        | 0.116940 | -        | -        | 0.141507 |
| ZQ1H GBP*                                                                              | USD      | -        | -        | 0.143982 | -        | -        | 0.177046 |
| ZQ1H SGD*                                                                              | USD      | -        | -        | 0.088956 | -        | -        | 0.106661 |
| <b>Global Credit Floating Rate Fixed Term Bond 2023 - 1 (closed as at 5 July 2023)</b> |          |          |          |          |          |          |          |
| AM2                                                                                    | USD      | 0.053565 | 0.053565 | 0.053565 | -        | -        | -        |
| AM3H EUR*                                                                              | USD      | 0.036992 | 0.038041 | 0.038714 | -        | -        | -        |
| AM3H SGD*                                                                              | USD      | 0.031789 | 0.030121 | 0.030352 | -        | -        | -        |
| BM2                                                                                    | USD      | 0.054982 | 0.054982 | 0.054982 | -        | -        | -        |
| BM3H EUR*                                                                              | USD      | 0.038552 | 0.039562 | 0.040260 | -        | -        | -        |
| BM3H GBP*                                                                              | USD      | 0.057962 | 0.059430 | 0.060794 | -        | -        | -        |
| PM2                                                                                    | USD      | 0.054232 | 0.054232 | 0.054232 | -        | -        | -        |
| PM3H GBP*                                                                              | USD      | 0.057027 | 0.058499 | 0.059841 | -        | -        | -        |
| PM3H RMB*                                                                              | USD      | 0.003995 | 0.004159 | 0.004296 | -        | -        | -        |
| <b>Global Credit Floating Rate Fixed Term Bond 2023 - 2</b>                            |          |          |          |          |          |          |          |
| AM2                                                                                    | USD      | 0.053169 | 0.053169 | 0.056882 | 0.056882 | 0.056882 | 0.056882 |
| AM3H EUR*                                                                              | USD      | 0.036557 | 0.037618 | 0.042334 | 0.044602 | 0.044545 | 0.043723 |
| AM3H SGD*                                                                              | USD      | 0.031493 | 0.029829 | 0.032803 | 0.033108 | 0.031211 | 0.029948 |
| BM2                                                                                    | USD      | 0.054586 | 0.054586 | 0.058299 | 0.058299 | 0.058299 | 0.058299 |
| BM3H GBP*                                                                              | USD      | 0.057468 | 0.058938 | 0.065010 | 0.070904 | 0.070375 | 0.068210 |
| PM2                                                                                    | USD      | 0.053836 | 0.053836 | 0.057549 | 0.057549 | 0.057549 | 0.057549 |
| PM2 HKD*                                                                               | USD      | 0.006858 | 0.006872 | 0.007349 | 0.007377 | 0.007333 | 0.007357 |
| PM3H AUD*                                                                              | USD      | 0.027142 | 0.026254 | 0.030135 | 0.032722 | 0.030150 | 0.029103 |
| <b>Global Emerging Markets Multi-Asset Income</b>                                      |          |          |          |          |          |          |          |
| AM2                                                                                    | USD      | 0.039669 | 0.038885 | 0.039714 | 0.038370 | 0.037170 | 0.036505 |
| AM2 HKD*                                                                               | USD      | 0.005074 | 0.004974 | 0.005077 | 0.004914 | 0.004753 | 0.004666 |
| AM3O AUD*                                                                              | USD      | 0.019693 | 0.018686 | 0.020069 | 0.020917 | 0.018609 | 0.017589 |
| AM3O EUR*                                                                              | USD      | 0.027673 | 0.027777 | 0.028876 | 0.028890 | 0.027981 | 0.026976 |
| AM3O GBP*                                                                              | USD      | 0.041073 | 0.041233 | 0.043080 | 0.045394 | 0.043712 | 0.041610 |
| AM3O RMB*                                                                              | USD      | 0.003096 | 0.003145 | 0.003307 | 0.002900 | 0.002549 | 0.003124 |
| AM3O SGD*                                                                              | USD      | 0.026636 | 0.024803 | 0.025522 | 0.024565 | 0.022363 | 0.021028 |
| <b>Managed Solutions - Asia Focused Conservative</b>                                   |          |          |          |          |          |          |          |
| AM2                                                                                    | USD      | 0.046524 | 0.045628 | 0.046117 | 0.041858 | 0.040446 | 0.040101 |
| AM2 HKD*                                                                               | USD      | 0.005999 | 0.005884 | 0.005944 | 0.005405 | 0.005213 | 0.005167 |
| AM3O RMB*                                                                              | USD      | 0.003176 | 0.003261 | 0.003422 | 0.002625 | 0.002242 | 0.002967 |
| <b>Managed Solutions - Asia Focused Growth</b>                                         |          |          |          |          |          |          |          |
| AM2                                                                                    | USD      | 0.026611 | 0.026516 | 0.027281 | 0.025076 | 0.023647 | 0.023235 |
| <b>Managed Solutions - Asia Focused Income</b>                                         |          |          |          |          |          |          |          |
| AM2                                                                                    | USD      | 0.041521 | 0.040608 | 0.041344 | 0.038168 | 0.036888 | 0.036566 |
| AM2 HKD*                                                                               | USD      | 0.005347 | 0.005230 | 0.005322 | 0.004923 | 0.004750 | 0.004706 |
| AM3O AUD*                                                                              | USD      | 0.017943 | 0.016942 | 0.018211 | 0.018178 | 0.016023 | 0.015191 |
| AM3O EUR*                                                                              | USD      | 0.024356 | 0.024604 | 0.025504 | 0.024089 | 0.023388 | 0.022787 |
| AM3O RMB*                                                                              | USD      | 0.002639 | 0.002708 | 0.002868 | 0.002270 | 0.001940 | 0.002567 |
| AM3O SGD*                                                                              | USD      | 0.021963 | 0.020282 | 0.020835 | 0.018891 | 0.017008 | 0.016035 |
| <b>Multi-Strategy Target Return</b>                                                    |          |          |          |          |          |          |          |
| ID                                                                                     | USD      | -        | 0.134740 | -        | -        | -        | -        |
| <b>US Income Focused</b>                                                               |          |          |          |          |          |          |          |
| AM2                                                                                    | USD      | 0.045634 | 0.045080 | 0.045804 | 0.043558 | 0.042079 | 0.041465 |
| AM2 HKD*                                                                               | USD      | 0.005872 | 0.005802 | 0.005895 | 0.005614 | 0.005413 | 0.005332 |
| AM3H AUD*                                                                              | USD      | 0.021931 | 0.020916 | 0.022442 | 0.023075 | 0.020311 | 0.019126 |
| AM3H CAD*                                                                              | USD      | 0.029574 | 0.028789 | 0.029593 | 0.029209 | 0.027542 | 0.027415 |
| AM3H EUR*                                                                              | USD      | 0.029967 | 0.030616 | 0.031663 | 0.030729 | 0.029792 | 0.028851 |
| AM3H GBP*                                                                              | USD      | 0.046435 | 0.047189 | 0.049042 | 0.051219 | 0.049350 | 0.047158 |
| AM3H RMB*                                                                              | USD      | 0.003096 | 0.003215 | 0.003403 | 0.002747 | 0.002338 | 0.003105 |

\*The dividend rates disclosed in the note are reported in sub-fund currency by using the exchange rate as at record dates of the distributions.

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



# Notes to the Financial Statements

for the period ended 30 September 2023 (continued)

## 10. Other Income

Other income mainly consists of dilution levy (refer to Note 14).

## 11. Security Lending

Each sub-fund may for the purpose of generating additional capital or income (either through the fee paid by the borrowers or the reinvestment of the cash collateral) or for reducing costs participate in Securities Lending subject to complying with the provisions set forth in Regulation (EU) 2015/2365 of the European Parliament and of the Council of 25 November 2015 on transparency of securities financing transactions and of reuse ("SFTR"), ESMA's Guidelines of 1 August 2014 on ETFs and other UCITS issues (ESMA/2014/937EN) (the "ESMA Guidelines on ETFs and other UCITS issues"), CSSF Circular 08/356 relating to the rules applicable to undertakings for collective investment when they use certain techniques and instruments relating to transferable securities and money market instruments and CSSF Circular 14/592 relating to the ESMA Guidelines on ETFs and other UCITS issues (the "CSSF Circular 14/592") and any other applicable laws, regulations, circulars or CSSF positions as may be amended or replaced.

The Board of Directors has delegated the implementation, management and day to day oversight of a Securities Lending Programme to the Management Company. The Management Company may decide which sub-fund should participate in a Securities Lending programme in which securities are transferred temporarily to approved borrowers by the Management Company in exchange for collateral. Any of the transferable securities or money market instruments belonging to a sub-fund may be subject to Securities Lending. The Management Company report regularly to the board on the Securities Lending activity and remain subject to the ongoing supervision and control of the board in relation to the Securities Lending Programme.

The aim is to use Securities Lending on a continuous basis. The proportion of a sub-fund's net assets subject to Securities Lending transactions is intended to be around 25%.

The Lending Agent, shall receive a fee of 15% of the gross revenue for its services related to Securities Lending and the Management Company a fee of 10% of the gross revenue for the oversight work undertaken in relation to Securities Lending. The remainder (75%) of the gross revenue is received by the relevant sub-funds taking part in the Securities Lending program. The detail of return and cost for each sub-fund are disclosed on Appendix VII (Additional Disclosures) – Securities Financing Transactions Regulation ("SFTR") from page 521 to page 544.

The approval and selection process for counterparties to Securities Lending is a dynamic assessment of counterparties based on various criteria. Criteria used for approval of counterparties may include, but are not limited to, a counterparty's minimum credit rating, country or origin, accessibility, execution of specialized trade and regulatory risk profile.

# Notes to the Financial Statements

for the period ended 30 September 2023 (continued)

## 11. Security Lending (continued)

| Sub-funds                                                     | Currency | Market value of securities lent | Market value of collateral received | Securities lending income (Net)* |
|---------------------------------------------------------------|----------|---------------------------------|-------------------------------------|----------------------------------|
| Asean Equity <sup>^</sup>                                     | USD      | 487,458                         | 513,048                             | 7,171                            |
| Asia ex Japan Equity                                          | USD      | 12,681,011                      | 13,369,414                          | 20,435                           |
| Asia ex Japan Equity Smaller Companies                        | USD      | 80,056,960                      | 84,220,090                          | 432,665                          |
| Asia Pacific ex Japan Equity High Dividend                    | USD      | 12,747,690                      | 13,459,951                          | 52,142                           |
| Chinese Equity                                                | USD      | 11,126,325                      | 11,777,941                          | 44,400                           |
| Euroland Equity Smaller Companies                             | EUR      | 15,769,556                      | 16,585,683                          | 15,478                           |
| Euroland Growth                                               | EUR      | 39,745,780                      | 41,813,978                          | 14,813                           |
| Euroland Value                                                | EUR      | 36,004,942                      | 37,817,904                          | 20,803                           |
| Europe Value                                                  | EUR      | 12,907,844                      | 13,603,638                          | 21,445                           |
| Global Emerging Markets Equity                                | USD      | 24,770,806                      | 26,177,672                          | 62,366                           |
| Global Real Estate Equity                                     | USD      | 66,799,570                      | 71,271,521                          | 79,315                           |
| Global Sustainable Long Term Dividend                         | USD      | 999,265                         | 1,059,677                           | 1,456                            |
| Hong Kong Equity                                              | USD      | 1,382,136                       | 1,951,002                           | 8,395                            |
| BRIC Equity                                                   | USD      | 5,387,766                       | 5,700,728                           | 4,474                            |
| BRIC Markets Equity                                           | USD      | 2,019,802                       | 2,132,822                           | 975                              |
| Frontier Markets                                              | USD      | -                               | -                                   | 461                              |
| Global Equity Volatility Focused                              | USD      | 12,250,100                      | 13,303,865                          | 11,653                           |
| Brazil Equity                                                 | USD      | -                               | -                                   | 9                                |
| Economic Scale US Equity                                      | USD      | 27,804,295                      | 29,663,565                          | 45,287                           |
| Indian Equity                                                 | USD      | 34,103,874                      | 36,150,828                          | 10,199                           |
| Turkey Equity                                                 | EUR      | 109,276                         | 115,992                             | 9,803                            |
| Asia Bond                                                     | USD      | 77,731,798                      | 81,876,044                          | 362,475                          |
| Asia High Yield Bond                                          | USD      | 132,602,831                     | 142,000,300                         | 1,761,884                        |
| Euro Bond                                                     | EUR      | 1,528,231                       | 2,040,196                           | 9,366                            |
| Euro Bond Total Return                                        | EUR      | 8,073,659                       | 8,601,440                           | 9,627                            |
| Euro Credit Bond                                              | EUR      | 27,488,952                      | 29,126,191                          | 25,424                           |
| Euro High Yield Bond                                          | EUR      | 107,527,572                     | 122,616,180                         | 305,309                          |
| GEM Debt Total Return                                         | USD      | 3,468,387                       | 3,643,481                           | 3,188                            |
| Global Bond Total Return                                      | USD      | 7,819,056                       | 9,048,074                           | 15,468                           |
| Global Corporate Bond                                         | USD      | 383,555,809                     | 451,476,178                         | 383,698                          |
| Global Emerging Markets Bond                                  | USD      | 84,512,241                      | 92,608,101                          | 129,926                          |
| Global Emerging Markets Local Debt                            | USD      | 235,829,274                     | 258,320,017                         | 116,454                          |
| Global Government Bond                                        | USD      | 633,307,606                     | 758,281,039                         | 641,185                          |
| Global High Income Bond                                       | USD      | 57,588,297                      | 66,901,845                          | 106,056                          |
| Global High Yield Bond                                        | USD      | 179,700,183                     | 208,963,103                         | 347,425                          |
| Global Inflation Linked Bond                                  | USD      | 100,794,832                     | 109,545,698                         | 33,994                           |
| Global Short Duration Bond                                    | USD      | 133,091,802                     | 145,307,446                         | 81,912                           |
| US Short Duration High Yield Bond**                           | USD      | 1,677,405                       | 2,328,488                           | 25,197                           |
| RMB Fixed Income                                              | USD      | 1,890,118                       | 2,425,155                           | 37,628                           |
| Singapore Dollar Income Bond                                  | SGD      | 13,072,459                      | 14,467,013                          | 81,751                           |
| Ultra Short Duration Bond                                     | USD      | -                               | -                                   | 41                               |
| US Dollar Bond                                                | USD      | -                               | -                                   | 5,684                            |
| US High Yield Bond                                            | USD      | 331,360                         | 349,186                             | 597                              |
| Global Credit Floating Rate Fixed Term Bond 2023 - 1 (closed) | USD      | -                               | -                                   | 16,286                           |
| Global Credit Floating Rate Fixed Term Bond 2023 - 2          | USD      | 383,786                         | 403,976                             | 22,351                           |
| Global Emerging Markets Multi-Asset Income                    | USD      | -                               | -                                   | 115                              |
| Managed Solutions - Asia Focused Conservative                 | USD      | 271,355                         | 448,668                             | 400                              |
| Managed Solutions - Asia Focused Growth                       | USD      | 254,256                         | 270,168                             | 157                              |
| Managed Solutions - Asia Focused Income                       | USD      | 26,377,843                      | 30,246,372                          | 183,285                          |
| Multi-Strategy Target Return                                  | USD      | -                               | -                                   | 2,889                            |
| US Income Focused                                             | USD      | 9,426,122                       | 10,595,093                          | 13,250                           |

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

<sup>^</sup> Until 1 August 2023, the sub-fund was named Thai Equity.

\* All revenues (less transaction costs) from securities lending transactions are accrued to the relevant sub-fund and are included in the caption "Investment Income, net" in the Statement of Operations and Changes in Net Assets. The total gross income amounts by sub-fund are disclosed in Appendix VII (Additional Disclosures) – Securities Financing Transactions Regulation ("SFTR") in Return and Cost section of the current report.

The security lending agent is The Hong Kong and Shanghai Banking Corporation Limited which is an affiliated entity of the management company.

The collateral type received on security lending are corresponding to bonds and shares.

The names of each counterparty by sub-fund are disclosed in Appendix VII (Additional Disclosures) – Securities Financing Transactions Regulation ("SFTR") in Concentration data section from page 523 to page 531 of the current report.

There was no collateral reused on securities lending during the period ended 30 September 2023.

# Notes to the Financial Statements

for the period ended 30 September 2023 (continued)

## 12. Transactions with connected persons and brokerage commission paid per sub-fund

All transactions with connected parties were carried out on an arm's length basis.

### (a) Bank accounts and deposits with related parties

Bank accounts are maintained and deposits are made mainly with HSBC Continental Europe, a member of HSBC Group.

### (b) Investment transactions with related parties

In their purchases and sales of investments, the sub-funds utilise the services of members of HSBC Group. Details of such transactions executed during the period ended 30 September 2023 are shown below.

| Sub-fund                                                                 | Currency | Total aggregate value of such transactions for the period | Percentage of such transactions in value to total transactions for the period (%) | Commission paid for the period | Average rate of commission (%) |
|--------------------------------------------------------------------------|----------|-----------------------------------------------------------|-----------------------------------------------------------------------------------|--------------------------------|--------------------------------|
| Asia ex Japan Equity                                                     | USD      | 1,998,903                                                 | 0.38%                                                                             | 3,998                          | 0.20%                          |
| Asia ex Japan Equity Smaller Companies                                   | USD      | 14,637,943                                                | 1.35%                                                                             | 27,963                         | 0.19%                          |
| Asia Pacific ex Japan Equity High Dividend                               | USD      | 9,117,621                                                 | 2.73%                                                                             | 12,570                         | 0.14%                          |
| China A-shares Equity                                                    | USD      | 7,491,553                                                 | 9.28%                                                                             | -                              | 0.00%                          |
| Chinese Equity                                                           | USD      | 38,025,861                                                | 4.25%                                                                             | 1,432                          | 0.00%                          |
| Euroland Growth                                                          | EUR      | 5,255,593                                                 | 5.55%                                                                             | 827                            | 0.02%                          |
| Europe Value                                                             | EUR      | 912,920                                                   | 4.20%                                                                             | 228                            | 0.02%                          |
| Global Emerging Markets Equity                                           | USD      | 6,497,520                                                 | 2.25%                                                                             | 2,599                          | 0.04%                          |
| Global Lower Carbon Equity                                               | USD      | 2,900,305                                                 | 1.03%                                                                             | 168                            | 0.01%                          |
| Global Sustainable Equity Income                                         | USD      | 24,135,203                                                | 15.58%                                                                            | 4,172                          | 0.02%                          |
| Global Sustainable Long Term Dividend                                    | USD      | 1,439,896                                                 | 2.28%                                                                             | 432                            | 0.03%                          |
| Hong Kong Equity                                                         | USD      | 19,088,964                                                | 11.19%                                                                            | 4,263                          | 0.02%                          |
| BRIC Equity                                                              | USD      | 44,541                                                    | 0.10%                                                                             | 31                             | 0.07%                          |
| BRIC Markets Equity                                                      | USD      | 16,684                                                    | 0.11%                                                                             | 12                             | 0.07%                          |
| Frontier Markets                                                         | USD      | 9,798,375                                                 | 4.79%                                                                             | 23,333                         | 0.24%                          |
| Economic Scale US Equity                                                 | USD      | 14,946,642                                                | 11.60%                                                                            | 1,710                          | 0.01%                          |
| Indian Equity                                                            | USD      | 13,055,028                                                | 2.66%                                                                             | 24,906                         | 0.19%                          |
| Turkey Equity                                                            | EUR      | 1,621,804                                                 | 1.03%                                                                             | -                              | 0.00%                          |
| Asia Bond                                                                | USD      | 59,276,009                                                | 6.39%                                                                             | -                              | 0.00%                          |
| Asia ESG Bond                                                            | USD      | 4,059,045                                                 | 9.12%                                                                             | -                              | 0.00%                          |
| Asia High Yield Bond                                                     | USD      | 126,574,929                                               | 4.18%                                                                             | -                              | 0.00%                          |
| Asian Currencies Bond                                                    | USD      | 2,975,514                                                 | 7.56%                                                                             | -                              | 0.00%                          |
| Corporate Euro Bond Fixed Term Bond 2027 (launched as at 3 January 2023) | EUR      | 5,031,959                                                 | 4.72%                                                                             | -                              | 0.00%                          |
| Euro Bond                                                                | EUR      | 5,775,840                                                 | 20.96%                                                                            | -                              | 0.00%                          |
| Euro Bond Total Return                                                   | EUR      | 63,682,284                                                | 7.62%                                                                             | -                              | 0.00%                          |
| Euro Credit Bond                                                         | EUR      | 180,075,705                                               | 10.52%                                                                            | -                              | 0.00%                          |
| Euro High Yield Bond                                                     | EUR      | 47,633,732                                                | 13.40%                                                                            | -                              | 0.00%                          |
| GEM Debt Total Return                                                    | USD      | 12,850,604                                                | 1.62%                                                                             | -                              | 0.00%                          |
| Global Bond                                                              | USD      | 21,611,461                                                | 13.04%                                                                            | -                              | 0.00%                          |
| Global Bond Total Return                                                 | USD      | 321,272,388                                               | 18.14%                                                                            | -                              | 0.00%                          |
| Global Emerging Markets Corporate Sustainable Bond                       | USD      | 8,184,500                                                 | 12.62%                                                                            | -                              | 0.00%                          |
| Global ESG Corporate Bond                                                | USD      | 53,649,926                                                | 15.92%                                                                            | -                              | 0.00%                          |
| Global Government Bond                                                   | USD      | 695,582,102                                               | 14.07%                                                                            | -                              | 0.00%                          |
| Global Green Bond                                                        | USD      | 634,018                                                   | 0.86%                                                                             | -                              | 0.00%                          |
| Global High Income Bond                                                  | USD      | 47,576,698                                                | 2.51%                                                                             | -                              | 0.00%                          |
| Global High Yield Bond                                                   | USD      | 6,169,683                                                 | 0.47%                                                                             | -                              | 0.00%                          |
| Global High Yield ESG Bond                                               | USD      | 345,704                                                   | 0.64%                                                                             | -                              | 0.00%                          |
| Global High Yield Securitised Credit Bond                                | USD      | 9,315,315                                                 | 5.46%                                                                             | -                              | 0.00%                          |
| Global Inflation Linked Bond                                             | USD      | 53,522,350                                                | 11.51%                                                                            | -                              | 0.00%                          |
| Global Investment Grade Securitised Credit Bond                          | USD      | 198,396,918                                               | 17.91%                                                                            | -                              | 0.00%                          |
| Global Lower Carbon Bond                                                 | USD      | 24,189,344                                                | 8.34%                                                                             | -                              | 0.00%                          |
| Global Securitised Credit Bond                                           | USD      | 9,757,713                                                 | 28.96%                                                                            | -                              | 0.00%                          |
| Global Short Duration Bond                                               | USD      | 1,184,760,380                                             | 18.52%                                                                            | -                              | 0.00%                          |
| India Fixed Income                                                       | USD      | 31,119,457                                                | 4.20%                                                                             | -                              | 0.00%                          |
| RMB Fixed Income                                                         | USD      | 36,682,231                                                | 24.96%                                                                            | -                              | 0.00%                          |
| Singapore Dollar Income Bond                                             | SGD      | 12,637,228                                                | 3.48%                                                                             | -                              | 0.00%                          |
| US Short Duration High Yield Bond *                                      | USD      | 2,553,789                                                 | 1.94%                                                                             | -                              | 0.00%                          |
| Global Emerging Markets Multi-Asset Income                               | USD      | 3,643,238                                                 | 4.15%                                                                             | 1,376                          | 0.04%                          |
| Managed Solutions - Asia Focused Conservative                            | USD      | 27,965,877                                                | 38.45%                                                                            | -                              | 0.00%                          |
| Managed Solutions - Asia Focused Growth                                  | USD      | 4,084,921                                                 | 10.55%                                                                            | 234                            | 0.01%                          |
| Managed Solutions - Asia Focused Income                                  | USD      | 48,937,254                                                | 8.72%                                                                             | 5,343                          | 0.01%                          |
| Multi-Asset Style Factors                                                | EUR      | 7,118,337,049                                             | 32.71%                                                                            | -                              | 0.00%                          |
| Multi-Strategy Target Return                                             | EUR      | 893,299,013                                               | 47.06%                                                                            | 106                            | 0.00%                          |
| US Income Focused                                                        | USD      | 56,130,832                                                | 6.31%                                                                             | 7,238                          | 0.01%                          |

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

# Notes to the Financial Statements

for the period ended 30 September 2023 (continued)

## 12. Transactions with connected persons and brokerage commission paid per sub-fund (continued)

### (b) Investment transactions with related parties (continued)

No soft commission arrangements are in place, except commission sharing arrangements as specifically detailed below.

In some locations, the investment adviser and its connected persons have entered into commission sharing arrangements (related solely to research services, defined as soft commissions by the Hong Kong Securities and Futures Commission, that are utilized by the Fund) with certain brokers, for which goods and services used to support the investment decision making process were received by it or its connected persons.

The investment adviser or its connected persons do not make direct payment for these services, but transact and agree an amount of business with brokers on behalf of the sub-funds concerned. All transactions were entered into in the ordinary course of business and on normal commercial terms.

Commissions were paid by the Company on these transactions. The goods and services utilized for the Company include the following: research and advisory services, economic and political analysis, portfolio analysis, market analysis and investment related publications.

## 13. List of movements in the investment portfolio

The detailed list of movements in the investment portfolio can be obtained free of charge upon request at the registered office of the Company.

## 14. Anti-Dilution Mechanisms

When investors buy or sell shares in a sub-fund, the Investment Adviser may need to buy or sell the underlying investments within the sub-fund. Without an anti-dilution mechanism to take account of these transactions, all shareholders in the sub-fund would pay the associated costs of buying and selling these underlying investments. These transaction costs can include, but are not limited to, bid-offer spreads, brokerage and taxes on transactions.

There are two anti-dilution mechanisms available to each sub-fund, a pricing adjustment and an anti-dilution levy, both mechanisms aim to protect shareholders in a sub-fund.

There is an adjustment of the Net Asset Value per Share for a pricing adjustment and no adjustment of the Net Asset Value per Share for an anti-dilution mechanism.

Each mechanism has three main components:

1. A threshold rate
2. A buy rate
3. A sell rate

These components may be different for each sub-fund.

Details of which anti-dilution mechanism is in operation on a particular sub-fund can be obtained from the Management Company.

Should the Company decide to change the anti-dilution mechanism in operation for a particular sub-fund (i.e. from a pricing adjustment to an anti-dilution levy or vice versa), prior approval will be sought from relevant regulators (where required) and affected investors will receive at least one month's prior written notification.

# Notes to the Financial Statements

for the period ended 30 September 2023 (continued)

## 14. Anti-Dilution Mechanisms (continued)

### *Anti-Dilution Levy*

The anti-dilution levy aims to mitigate the effect of transactions costs on the Net Asset Value of a sub-fund incurred by net subscriptions or redemptions.

The anti-dilution levy is triggered when the difference between subscriptions and redemptions, as a percentage of the sub-fund's Net Asset Value, exceeds the threshold on any particular Dealing Day. In the case of net capital inflows, the anti-dilution levy will be deducted from each subscription amount and accordingly reduce the number of Shares received by an investor or, in the case of net capital outflows, will be deducted from each redemption amount and accordingly reduce the redemption proceeds received by an investor.

The amount of the anti-dilution levy may be reduced or waived at the discretion of the Board of Directors. The amount of the anti-dilution levy may be reduced or waived at the discretion of the Board of Directors.

Investors should note that sub-distributors may levy the sales charge (if any) on an investor's full subscription and may not take into account the application of an anti-dilution levy.

### *Pricing Adjustment*

The pricing adjustment aims to mitigate the effect of transactions costs on the Net Asset Value per Shares of a sub-fund incurred by significant net subscriptions or redemptions.

The Company uses a partial swing pricing adjustment which means that the pricing adjustment is triggered when the difference between subscriptions and redemptions, as a percentage of the sub-fund's Net Asset Value, exceeds the threshold on any particular Dealing Day. The Net Asset Value of the sub-fund will be adjusted up or down using the adjustment rates (buy adjustment rate for net subscriptions or sell adjustment rate for net redemptions).

The adjustment of the Net Asset Value per Share will apply equally to each Share Class in a specific sub-fund on any particular Dealing Day. The pricing adjustment is applied to the capital activity at the level of a sub-fund and does therefore not address the specific circumstances of each individual investor transaction. These components may be different for each sub-fund.

If it is in the interests of shareholders, when the net capital inflows or outflows in a sub-fund exceeds a predefined threshold agreed from time to time by the Board of Directors, the Net Asset Value per Share may be adjusted by a maximum rate, as disclosed in the latest prospectus available, in order to mitigate the effects of transaction costs.

Under normal market conditions, this adjustment will not exceed 2%. However, it may be significantly higher during exceptional market conditions such as periods of high volatility, reduced asset liquidity and market stress. The current adjustment rates for each sub-fund are available on HSBC Global Asset Management's website in the Fund Centre at [www.assetmanagement.hsbc.com](http://www.assetmanagement.hsbc.com).

The pricing adjustment rates are reviewed on at least a quarterly basis by the relevant investment management team and agreed with the local risk team. The swing threshold rates are reviewed on at least a yearly basis. Recommendations to adjust the pricing adjustment rates and thresholds are made through the respective Pricing/Valuation committee and submitted to the Management Company for consideration and review.

In the event that the proposal is accepted, the Management Company will implement the changes at the next available opportunity. Changes to the swing threshold rates require additional approval from the Board of Directors before implementation.

Until the threshold rate is triggered, no anti-dilution levy or pricing adjustment is applied and the transaction costs will be borne by the sub-fund. This will result in a dilution (reduction in the Net Asset Value per Share) to existing shareholders.

Investors should note that sub-distributors may levy the sales charge (if any) on an investor's full subscription and may not take into account the application of an anti-dilution levy.

For the avoidance of doubt, it is clarified that fees other than the sales charge will continue to be calculated on the basis of the unadjusted Net Asset Value for pricing adjustment.

A list of the sub-funds that have applied the mechanism of pricing adjustment (whether the NAV has swung or not) during the financial period is available at <https://www.assetmanagement.hsbc.co.uk/en/intermediary/fund-centre>.

# Notes to the Financial Statements

for the period ended 30 September 2023 (continued)

## 14. Anti-Dilution Mechanisms (continued)

The table below discloses the Net Asset Value per Share in each sub-fund's reference currency before pricing adjustment (the "Unswung NAV per share") and the Net Asset Value per Share in each sub-fund's reference currency pricing adjustment (the "Swung NAV per share") for sub-funds which have been impacted by pricing adjustment on 30 September 2023.

| Sub-fund                                                    |          | Unswung NAV<br>price per share* | Swung NAV price<br>per share |
|-------------------------------------------------------------|----------|---------------------------------|------------------------------|
| <b>Euro High Yield Bond</b>                                 | ACH USD  | 12.03                           | 11.97                        |
|                                                             | ICH USD  | 12.46                           | 12.40                        |
|                                                             | AC       | 41.55                           | 41.35                        |
|                                                             | AD       | 19.71                           | 19.61                        |
|                                                             | EC       | 39.51                           | 39.31                        |
|                                                             | ED       | 23.31                           | 23.20                        |
|                                                             | IC       | 47.35                           | 47.11                        |
|                                                             | ID       | 31.16                           | 31.01                        |
|                                                             | S8D      | 9.80                            | 9.75                         |
|                                                             | AM2      | 9.04                            | 9.00                         |
|                                                             | XC       | 48.43                           | 48.19                        |
|                                                             | XD       | 8.97                            | 8.92                         |
|                                                             | BC       | 12.53                           | 12.47                        |
|                                                             | BD       | 9.23                            | 9.18                         |
|                                                             | ZC       | 52.28                           | 52.02                        |
|                                                             | S8C      | 11.31                           | 11.26                        |
|                                                             | ICH CHF  | 11.16                           | 11.11                        |
| ZQ1                                                         | 8.48     | 8.44                            |                              |
| <b>Global Investment Grade Securitised Credit Bond</b>      | AC       | 11.28                           | 11.11                        |
|                                                             | IC       | 11.82                           | 11.64                        |
|                                                             | XC       | 13.58                           | 13.38                        |
|                                                             | ZC       | 223.10                          | 219.76                       |
|                                                             | ZCH EUR  | 11.10                           | 10.93                        |
|                                                             | XCH JPY  | 69.74                           | 68.69                        |
| <b>Global Securitised Credit Bond</b>                       | IC       | 11.13                           | 10.99                        |
|                                                             | XD       | 9.54                            | 9.43                         |
|                                                             | ZQ1      | 9.11                            | 9.00                         |
|                                                             | ZCH EUR  | 10.67                           | 10.54                        |
|                                                             | ZQ1H GBP | 11.38                           | 11.25                        |
|                                                             | XCH GBP  | 12.76                           | 12.61                        |
|                                                             | XDH GBP  | 11.80                           | 11.65                        |
|                                                             | XCH JPY  | 65.75                           | 64.95                        |
| <b>Global Credit Floating Rate Fixed Term Bond 2023 - 2</b> | AC       | 10.86                           | 10.85                        |
|                                                             | AM2      | 9.31                            | 9.30                         |
|                                                             | PC       | 10.90                           | 10.89                        |
|                                                             | BC       | 10.94                           | 10.93                        |
|                                                             | BM2      | 9.30                            | 9.30                         |
|                                                             | PM2      | 9.30                            | 9.30                         |
|                                                             | AM3H EUR | 9.85                            | 9.84                         |
|                                                             | BM3H GBP | 11.31                           | 11.30                        |
|                                                             | ACH SGD  | 7.79                            | 7.78                         |
|                                                             | AM3H SGD | 6.81                            | 6.80                         |
|                                                             | PM2 HKD  | 1.19                            | 1.19                         |
|                                                             | PM3H AUD | 5.98                            | 5.97                         |

\* Prices per share are disclosed in sub-fund currency.

# Notes to the Financial Statements

for the period ended 30 September 2023 (continued)

## 15. Total expense ratio

The Total Expense Ratio ("TER") has been computed by the Administrator as required per the AMAS (Asset Management Association Switzerland) guidelines on the calculation and disclosure of the TER of collective investment schemes. The actual expenses incurred during the period are annualised and calculated as a percentage of the average Assets Under Management of the share class for the period. The TER also includes the percentage corresponding to passive hedging fees.

Synthetic TER is applicable for each sub-fund that invests at least 10% of its net assets as a fund of funds in other collective investment schemes (target funds) which publish a TER within the meaning of the present guidelines. A composite (synthetic) TER of the fund of funds is to be calculated by the administrator, as of the closing date of the financial period or the end of the financial period.

## 16. Liquidation of sub-funds

The following sub-funds have been closed during the period or during previous periods. As at 30 September 2023, the following cash positions are still held by the "Depository Bank" of the following liquidated sub-funds:

|                |                                                                                                   |                                                                                             |                                                                            |                                                                                   |
|----------------|---------------------------------------------------------------------------------------------------|---------------------------------------------------------------------------------------------|----------------------------------------------------------------------------|-----------------------------------------------------------------------------------|
|                | <b>China Consumer Opportunities</b><br>(closed as at 25 May 2021)<br>USD                          | <b>China Multi-Asset Income</b> (closed as at 26 October 2020)<br>USD                       | <b>Economic Scale GEM Equity</b> (closed as at 22 October 2020)<br>USD     | <b>Economic Scale Global Equity</b> (closed as at 15 April 2021)<br>USD           |
| Cash at Bank   | 6,319                                                                                             | 31                                                                                          | 362,586                                                                    | 31,610                                                                            |
| Bank Overdraft | -                                                                                                 | -                                                                                           | -                                                                          | -                                                                                 |
|                | <b>Economic Scale Japan Equity</b> (closed as at 8 December 2021)<br>JPY                          | <b>Emerging Wealth</b> (closed as at 10 May 2021)<br>USD                                    | <b>Euro Convertible Bond</b> (closed as at 23 March 2023)<br>EUR           | <b>Global Corporate Fixed Term Bond 2022</b> (closed as at 6 January 2022)<br>USD |
| Cash at Bank   | 2,536,536                                                                                         | 14,137                                                                                      | 114                                                                        | 210,909                                                                           |
| Bank Overdraft | -                                                                                                 | -                                                                                           | -                                                                          | -                                                                                 |
|                | <b>Global Credit Floating Rate Fixed Term Bond 2022 - 1</b> (closed as at 10 January 2023)<br>USD | <b>Global Credit Floating Rate Fixed Term Bond 2023-1</b> (closed as at 5 July 2023)<br>USD | <b>GEM Equity Volatility Focused</b> (closed as at 2 December 2020)<br>USD | <b>GEM Inflation Linked Bond</b> (closed as at 9 January 2020)<br>USD             |
| Cash at Bank   | 1,334                                                                                             | 284,556                                                                                     | 48,891                                                                     | 193                                                                               |
| Bank Overdraft | -                                                                                                 | -                                                                                           | -                                                                          | -                                                                                 |
|                | <b>Mexico Equity</b> (closed as at 28 July 2023)<br>USD                                           | <b>UK Equity</b> (closed as at 3 July 2020)<br>GBP                                          |                                                                            |                                                                                   |
| Cash at Bank   | 144                                                                                               | 19,764                                                                                      |                                                                            |                                                                                   |
| Bank Overdraft | -                                                                                                 | -                                                                                           |                                                                            |                                                                                   |

As at 30 September 2023, the following securities are still held by the "Depository Bank" of the following liquidated sub-funds:

| Sub-fund                   | Description        | Quantity |
|----------------------------|--------------------|----------|
| Economic Scale GEM Equity* | Folli Follie Group | 3,361    |
| Economic Scale GEM Equity* | Yes Bank           | 125,960  |
| Economic Scale GEM Equity* | Inter RAO UES      | 1        |
| Economic Scale GEM Equity* | Wintek Corp        | 333,820  |
| Asean Equity**             | Security BK VAR    | 54,010   |

\*Closed as at 22 October 2020

\*\*Closed as at 25 March 2019

# Notes to the Financial Statements

for the period ended 30 September 2023 (continued)

## 17. Significant Events

### Russia's invasion of Ukraine

Russia's invasion of Ukraine has had, and could continue to have, severe adverse effects on regional and global economic markets for securities and commodities. Following Russia's actions, various governments have issued broad-ranging economic sanctions against Russia including, among other actions:

- a prohibition on doing business with certain Russian companies, large financial institutions, officials and oligarchs;
- the removal by certain countries and the European Union of selected Russian banks from the Society for Worldwide Interbank Financial Telecommunications ("SWIFT"), the electronic banking network that connects banks globally; and
- restrictive measures to prevent the Russian Central Bank from undermining the impact of the sanctions.

The current events, including sanctions and the potential for future sanctions, which include (but not limited to) those impacting Russia's energy sector, and other actions, and Russia's retaliatory responses to those sanctions and actions, could continue to have, an adverse effect on global markets performance and liquidity, thereby negatively affecting the value of the sub-funds' investments beyond any direct exposure to Russian issuers. They also give rise to material uncertainty and risk with respect to markets globally and the performance of the sub-funds and their investments or operations could be negatively impacted. Investors should be aware that the duration of the ongoing hostilities and the vast array of sanctions and related events cannot be predicted.

### Impact of Ukraine/Russia crisis

The Board of Directors decided to suspend the HGIF Russia Equity sub-fund on 1 March 2022 until further notice. The situation continues to be monitored by the Board of Directors in conjunction with the Management Company. Any subsequent decision that changes this status will be communicated to the investors as and when required.

Since 2 March 2022, all RUB denominated Russian Government Bonds and any associated coupons held in HGIF Global Emerging Markets Local Debt, HGIF Global Emerging Markets ESG Local Debt and HGIF Global Emerging Market Multi-Asset Income have been written down to 0.

From 3 March 2022, all Russian equities held in HGIF Global Emerging Markets Multi-Asset Income, HGIF Global Equity Volatility Focused, HGIF BRIC Markets Equity and HGIF BRIC Equity have been marked down by 90%. For ADR/GDR, if the market price dropped by more than 90%, the stock was valued using the latest market price. From 10 March 2022, all RUB denominated Russian equities held in HGIF Global Emerging Markets Multi-Asset Income, HGIF Global Equity Volatility Focused, HGIF BRIC Markets Equity and HGIF BRIC Equity, have been written down to 0.

The security Yandex denominated in USD and listed on the US stock exchange has been priced at 0 since 11 March 2022. This security is held in HGIF BRIC Markets Equity and HGIF BRIC Equity. The securities of Sberbank PJSC ADR, Rosneft IIGDR, and Severstal PJSC GDR have been priced at 0 since 2 June 2022. These securities are held in HSBC GIF Russia Equity and HSBC GIF BRIC Markets Equity.

The securities of Gazprom PJSC ADR, Lukoil PJSC, and Novatek PJSC GDR have been priced at 0 since 1 July 2022. These securities are held in HSBC GIF Russia Equity.

Due to further sanctions, Magnit PJSC GDR was also written down to 0 since 7 December, 2022. This security is held in HGIF Global Equity Volatility Focused

Last, due to further sanctions, the following securities held in HGIF Russia Equity were fair valued to 0: MMC Norilsk Nickel PJSC ADR(V0.1 Ord), Novolipetsk Steel PJSC GDR(V10 Ord) Reg S, TCS Group Holding PLC USD0.01 GDR (V1 Ord), Tatneft Sponsored ADR(V6 Ord) and X5 Retail Group NV GDR V.25



# Notes to the Financial Statements

for the period ended 30 September 2023 (continued)

## 18. Subsequent Events

Mr. John Li resigned effective 30 September 2023 and Mr. Tim Palmer was appointed (by co-optation of the Board) with effect 2 October 2023.

# Appendix I (Additional Disclosures) – Taxation of the Company (foreign countries)

The following summary is based on the Company's understanding of the law and practice currently in force in the in other jurisdictions and is subject to changes therein.

## *Belgium*

The Belgian government has enacted a law which charges an annual Net Asset Value tax on foreign investment funds registered with the FSMA (Financial Services and Markets Authority). An annual tax of 0.0925% is charged on the net outstanding amounts of sub-funds placed in Belgium through Belgian financial intermediaries on 31 December of the preceding year.

To date as the amounts are small, the Management Company has paid this tax cost on behalf of the Company out of the Operating, Administrative and Servicing Expenses it receives. However, should the cost become substantial or long term, the Management Company may require the sub-funds concerned to bear that tax charge for future periods.

## *China*

Where the Company invests in shares and securities issued by companies tax resident (or with their primary activity) in the People's Republic of China ("PRC"), securities issued by government agencies in the PRC or other permissible PRC investments, the Company may be subject to Corporate Income Tax ("CIT") withholding and other taxes imposed in the PRC. Pursuant to circular Caishui [2014] No.79, capital gain realized after 17 November 2014 by QFII/RQFII from transfer of equity investment assets is temporarily exempt from PRC Corporate Income Tax ("CIT"). Pursuant to Guoshuifa [2009] 47, dividends, coupon or interest received by QFII is subject to 10% CIT withholding. The same practice applied to RQFII then. On 30 August 2018, MOF and SAT jointly issued Caishui [2018] 108 which provided temporary 3 year CIT exemption on coupon income received by Overseas Institutional Investors in China bond market from 7 November 2018 to 6 November 2021. Pursuant to circular Caishui [2014] No.81 and Caishui [2016] No.127, Hong Kong investors realized capital gain through the Shanghai-Hong Kong Stock Connect and Shenzhen-Hong Kong Stock Connect from A shares trading is temporarily exempt from CIT withholding. Dividends income received by Hong Kong investors currently is subject to 10% CIT withholding by the issuer. However the treaty relief may be applied if applicable. The seller of A shares and transferor of A shares by way of succession or gift should pay Stamp Duty at 0.1% of the consideration/value. The Stamp Duty is deducted by the Stock Exchange from the Settlement Amount. Hong Kong market investors are temporarily exempt from stamp duty on stock borrowing and returning from covered short selling of stocks through Shanghai-Hong Kong Stock Connect and Shenzhen-Hong Kong Stock Connect.

On 23 March 2016, the Ministry of Finance and SAT jointly issued a notice Caishui [2016] No.36 which provides the detail implementation guidance on the further rollout of the Value-Added Tax ("VAT") reform. From 1 May 2016 VAT has replaced PRC Business Tax ("BT") to cover all sectors that used to fall under the PRC BT. Under Notice No.36, capital gain realized by QFII from securities trading through entrusted onshore company within China and capital gain realized by Hong Kong investors through the Shanghai-Hong Kong Stock Connect from A shares trading are exempt from PRC VAT. Circular Caishui [2016] No. 127 provides VAT exemption on capital gain realized by Hong Kong investors through the Shenzhen-Hong Kong Stock connect from A shares trading.

On 30 June 2016, the Ministry of Finance and State Administration for Taxation ("SAT") jointly issued a supplementary circular Caishui [2016] No.70, which provides Value-Added Tax ("VAT") exemption for capital gain realized by RQFII from securities trading through entrusted onshore company in China and capital gain realized by overseas institutions approved by the People's Bank of China to make investment into the interbank local currency market.

On 30 August 2018, MOF and SAT jointly issued Caishui[2018]108 which provided temporary 3 year VAT exemption on coupon income received by Overseas Institutional Investors in China bond market from 7 November 2018 to 6 November 2021.

# Appendix I (Additional Disclosures) – Taxation of the Company (foreign countries) (continued)

## Germany

The sub-funds listed below will seek to continuously invest a minimum percentage of their net assets in equity assets as defined in sec. 2 para 8 German Investment Tax Act 2018:

| % 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 150-0D of the tax General Regulation.

In order for a sub-fund to claim under Article 150-0D 1ter of the Tax General Regulation, the total amount invested in equity or equity equivalent securities must not be less than 75% of the total assets of the relevant sub-fund at any point of time.

The following sub-funds are eligible as from 1 April 2007:

|                                   | <b>% of holdings in shares</b> |
|-----------------------------------|--------------------------------|
| Euroland Equity Smaller Companies | 96.85                          |
| Euroland Value                    | 97.20                          |
| Europe Value                      | 98.19                          |

# Appendix II (Additional Disclosures) – UK SORP Disclosure

## Investment Risk

Information in relation to certain investment risks are disclosed for selected sub-funds as follows:

### Market risk

Market risk is the risk that the fair value or future cash flows of financial instruments will fluctuate due to changes in market variables such as market prices, foreign exchange rates and interest rates. It comprises of three major types of risks i.e. currency risk, interest rate risk and other price risk.

As invested in equities and fixed income securities, the Fund is exposed to the risk that the equity and fixed income markets decline. This risk is monitored in absolute by the equity exposure and relative to the benchmark by the calculation of the ex-ante tracking-error.

#### (i) Currency risk

Currency risk is the risk that the fair value or future cash flows of a financial asset will fluctuate because of changes in foreign exchange rates.

The below table summarises the following sub-funds' exposure to currency risks.

| Sub-fund                             | Currency | Net currency exposure in sub-fund<br>currency |
|--------------------------------------|----------|-----------------------------------------------|
| China A-shares Equity                | CNY      | 28,624,219                                    |
| Global Emerging Markets Equity       | CNY      | 24,042,022                                    |
|                                      | HKD      | 95,924,448                                    |
|                                      | INR      | 56,724,694                                    |
|                                      | KRW      | 46,463,162                                    |
|                                      | TWD      | 55,975,599                                    |
|                                      | Other    | 76,353,024                                    |
| Global Equity Climate Change         | EUR      | 57,186,486                                    |
|                                      | GBP      | 14,429,545                                    |
|                                      | Other    | 35,687,793                                    |
| Global Real Estate Equity            | EUR      | 44,225,961                                    |
|                                      | GBP      | 52,511,486                                    |
|                                      | JPY      | 50,308,978                                    |
|                                      | SGD      | 27,120,977                                    |
|                                      | Other    | 22,972,790                                    |
| Global Equity Sustainable Healthcare | DKK      | 9,708,390                                     |
|                                      | Other    | 11,211,393                                    |
| Global Infrastructure Equity         | CAD      | 63,209,312                                    |
|                                      | EUR      | 124,380,578                                   |
|                                      | HKD      | 44,888,614                                    |
|                                      | Other    | 50,672,940                                    |
| Global Lower Carbon Equity           | EUR      | 25,942,295                                    |
|                                      | GBP      | 14,137,664                                    |
|                                      | JPY      | 15,769,961                                    |
|                                      | Other    | 30,311,704                                    |
| Global Sustainable Equity Income     | EUR      | 17,537,109                                    |
|                                      | JPY      | 9,567,615                                     |
|                                      | Other    | 29,045,767                                    |
| Global Sustainable Long Term Equity  | DKK      | 941,917                                       |
|                                      | EUR      | 2,016,327                                     |
|                                      | Other    | 1,027,764                                     |
| Frontier Markets                     | AED      | 57,641,608                                    |
|                                      | PHP      | 19,840,134                                    |
|                                      | QAR      | 22,984,820                                    |
|                                      | RON      | 22,957,753                                    |
|                                      | SAR      | 50,136,472                                    |
|                                      | VND      | 38,529,631                                    |
|                                      | Other    | 60,423,490                                    |

Global Emerging Markets Corporate Sustainable Bond was not exposed to currency risk as all of its financial assets and financial liabilities are denominated in USD.

# Appendix II (Additional Disclosures) – UK SORP Disclosure (continued)

## Investment Risk (continued)

### Market risk (continued)

#### (i) Currency risk (continued)

| Sub-fund                           | Currency | Net currency exposure in sub-fund<br>currency |
|------------------------------------|----------|-----------------------------------------------|
| Asia ESG Bond                      | Other    | 218,246                                       |
| Asia High Yield Bond               | SGD      | 80,144,807                                    |
|                                    | Other    | 55,366,764                                    |
| ESG Short Duration Credit Bond     | EUR      | 507,192                                       |
|                                    | GBP      | 844,223                                       |
|                                    | SGD      | 1,206,727                                     |
|                                    | Other    | 449,682                                       |
| GEM Debt Total Return              | EUR      | 100,157,188                                   |
|                                    | Other    | 31,259,436                                    |
| Global Bond Total Return           | GBP      | 48,725,080                                    |
|                                    | Other    | 4,023,779                                     |
| Global Emerging Markets Bond       | EUR      | 179,038,554                                   |
|                                    | GBP      | 270,915,238                                   |
|                                    | Other    | 35,736,919                                    |
| Global Emerging Markets ESG Bond   | EUR      | 17,537,491                                    |
|                                    | GBP      | 14,946,050                                    |
|                                    | Other    | 547,935                                       |
| Global Emerging Markets Local Debt | BRL      | 81,539,098                                    |
|                                    | CNY      | 111,594,696                                   |
|                                    | EUR      | 144,679,809                                   |
|                                    | IDR      | 74,511,060                                    |
|                                    | INR      | 58,714,925                                    |
|                                    | KRW      | 55,537,278                                    |
|                                    | MXN      | 114,862,745                                   |
|                                    | MYR      | 82,462,031                                    |
|                                    | PLN      | 68,643,138                                    |
|                                    | THB      | 77,756,773                                    |
|                                    | ZAR      | 54,899,035                                    |
|                                    | Other    | 317,314,398                                   |
| Global ESG Corporate Bond          | GBP      | 54,713,080                                    |
|                                    | Other    | 2,567,539                                     |
| Global Green Bond                  | GBP      | 16,602,047                                    |
|                                    | Other    | (237,475)                                     |
| Global High Yield Bond             | EUR      | 109,761,043                                   |
|                                    | GBP      | 251,459,011                                   |
|                                    | Other    | 31,278,605                                    |

# Appendix II (Additional Disclosures) – UK SORP Disclosure (continued)

## Investment Risk (continued)

### Market risk (continued)

#### (i) Currency risk (continued)

| Sub-fund                                        | Currency | Net currency exposure in sub-fund<br>currency |
|-------------------------------------------------|----------|-----------------------------------------------|
| Global High Yield ESG Bond                      | GBP      | 15,329,790                                    |
|                                                 | Other    | 843,304                                       |
| Global High Yield Securitised Credit Bond       | EUR      | 6,279,715                                     |
|                                                 | Other    | 3,567,339                                     |
| Global Investment Grade Securitised Credit Bond | EUR      | 145,065,185                                   |
|                                                 | GBP      | 447,098,636                                   |
|                                                 | Other    | 92,524,489                                    |
| Global Securitised Credit Bond                  | EUR      | 5,933,325                                     |
|                                                 | GBP      | 14,002,635                                    |
|                                                 | JPY      | 20,473,298                                    |
|                                                 | Other    | 42,030                                        |
| Ultra Short Duration Bond                       | GBP      | 85,482,921                                    |
|                                                 | Other    | 54,226,148                                    |
| US High Yield Bond                              | CNH      | 2,290,075                                     |
|                                                 | Other    | 2,227,682                                     |
| Global Short Duration High Yield Bond           | EUR      | 31,536,453                                    |
|                                                 | Other    | 1,768,711                                     |
| Global Emerging Markets Multi-Asset Income      | AUD      | 2,851,002                                     |
|                                                 | CNY      | 3,639,843                                     |
|                                                 | GBP      | 3,301,458                                     |
|                                                 | INR      | 2,506,846                                     |
|                                                 | MXN      | 2,553,661                                     |
|                                                 | 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 |
| Depository Receipts | 50,135,664  |
| Preferred Shares    | 1,119,804   |

##### Global Real Estate Equity

|                               | USD         |
|-------------------------------|-------------|
| <b>Direct</b>                 |             |
| Shares                        | 439,034,686 |
| <b>Indirect</b>               |             |
| Collective Investment Schemes | 30,774,739  |

##### Asia ESG Bond

|                               | USD     |
|-------------------------------|---------|
| <b>Indirect</b>               |         |
| Collective Investment Schemes | 793,080 |

# Appendix II (Additional Disclosures) – UK SORP Disclosure (continued)

## Investment Risk (continued)

### Market risk (continued)

#### (iv) Other price risk (continued)

##### Asia High Yield Bond

|                               | USD        |
|-------------------------------|------------|
| <b>Indirect</b>               |            |
| Collective Investment Schemes | 12,860,473 |

##### ESG Short Duration Credit Bond

|                               | USD    |
|-------------------------------|--------|
| <b>Indirect</b>               |        |
| Collective Investment Schemes | 13,362 |

##### GEM Debt Total Return

|                               | USD       |
|-------------------------------|-----------|
| <b>Indirect</b>               |           |
| Collective Investment Schemes | 9,158,170 |

##### Global Bond Total Return

|                               | USD        |
|-------------------------------|------------|
| <b>Indirect</b>               |            |
| Collective Investment Schemes | 10,203,053 |

##### Global Emerging Markets Bonds

|                               | USD        |
|-------------------------------|------------|
| <b>Indirect</b>               |            |
| Collective Investment Schemes | 70,459,255 |

##### Global Emerging Markets Local Debt

|                               | USD        |
|-------------------------------|------------|
| <b>Indirect</b>               |            |
| Collective Investment Schemes | 85,066,250 |

##### Global ESG Corporate Bond

|                               | USD        |
|-------------------------------|------------|
| <b>Indirect</b>               |            |
| Collective Investment Schemes | 16,566,052 |

# Appendix II (Additional Disclosures) – UK SORP Disclosure (continued)

## Investment Risk (continued)

### Market risk (continued)

#### (iv) Other price risk (continued)

##### Global High Yield Bond

|                               |            |
|-------------------------------|------------|
|                               | USD        |
| <b>Indirect</b>               |            |
| Collective Investment Schemes | 70,691,343 |

##### Global High Yield ESG Bond

|                               |           |
|-------------------------------|-----------|
|                               | USD       |
| <b>Indirect</b>               |           |
| Collective Investment Schemes | 1,738,012 |

##### Global High Yield Securitised Credit Bond

|                               |           |
|-------------------------------|-----------|
|                               | USD       |
| <b>Indirect</b>               |           |
| Collective Investment Schemes | 1,788,903 |

##### Global Investment Grade Securitised Credit Bond

|                               |            |
|-------------------------------|------------|
|                               | USD        |
| <b>Indirect</b>               |            |
| Collective Investment Schemes | 82,554,693 |

##### Global Securitised Credit Bond

|                               |           |
|-------------------------------|-----------|
|                               | USD       |
| <b>Indirect</b>               |           |
| Collective Investment Schemes | 2,591,936 |

##### Ultra Short Duration Bond

|                               |            |
|-------------------------------|------------|
|                               | USD        |
| <b>Direct</b>                 |            |
| Shares                        | 1,983,603  |
| <b>Indirect</b>               |            |
| Collective Investment Schemes | 48,401,325 |

##### US High Yield Bond

|                               |           |
|-------------------------------|-----------|
|                               | USD       |
| <b>Indirect</b>               |           |
| Collective Investment Schemes | 1,126,836 |

# Appendix II (Additional Disclosures) – UK SORP Disclosure (continued)

## Investment Risk (continued)

### Market risk (continued)

#### (iv) Other price risk (continued)

|                                                |             |
|------------------------------------------------|-------------|
| US Short Duration High Yield Bond <sup>1</sup> |             |
|                                                | USD         |
| <b>Indirect</b>                                |             |
| Collective Investment Schemes                  | 2,059,960   |
| Global Emerging Markets Multi-Asset Income     |             |
|                                                | USD         |
| <b>Direct</b>                                  |             |
| Shares                                         | 9,269,711   |
| Depository Receipts                            | 158,796     |
| Preferred Shares                               | 175,094     |
| <b>Indirect</b>                                |             |
| Collective Investment Schemes                  | 6,642,480   |
| Managed Solutions - Asia Focused Income        |             |
|                                                | USD         |
| <b>Direct</b>                                  |             |
| Shares                                         | 103,942,752 |
| Depository Receipts                            | 2,821,297   |
| Preferred Shares                               | 4,716,063   |
| <b>Indirect</b>                                |             |
| Collective Investment Schemes                  | 31,588,476  |
| Multi-Asset Style Factors                      |             |
|                                                | EUR         |
| <b>Indirect</b>                                |             |
| Collective Investment Schemes                  | 43,574,420  |

<sup>1</sup> Until 3 July 2023, the sub-fund was named Global Short Duration High Yield Bond.

# Appendix II (Additional Disclosures) – UK SORP Disclosure (continued)

## Investment Risk (continued)

### Fair value hierarchy

The fair value of financial instruments has been determined using the following fair value hierarchy:

Category (a) The quoted price for an identical asset in an active market.

Category (b) When quoted prices are unavailable, the price of a recent transaction for an identical asset adjusted if necessary.

Category (c) Where a quoted price is not available and recent transactions of an identical asset on their own are not a good estimate of fair value, the fair value is determined by using a valuation technique which uses:

c(i) observable market data; or

c(ii) non-observable data.

The sub-fund's investment assets and liabilities have been fair valued using the above hierarchy categories as follows:

| Sub-fund                                           | Currency | Category (a)  | Category (b) | Category c(i) | Category c(ii) | Total         |
|----------------------------------------------------|----------|---------------|--------------|---------------|----------------|---------------|
| China A-shares Equity                              | USD      | 28,621,331    | -            | -             | -              | 28,621,331    |
| Global Emerging Markets Equity                     | USD      | 383,827,437   | -            | -             | -              | 383,827,437   |
| Global Equity Climate Change                       | USD      | 259,408,931   | (1,224)      | -             | -              | 259,407,707   |
| Global Equity Sustainable Healthcare               | USD      | 146,236,889   | (4,283)      | -             | -              | 146,232,606   |
| Global Infrastructure Equity                       | USD      | 555,929,619   | (120,079)    | -             | -              | 555,809,540   |
| Global Lower Carbon Equity                         | USD      | 274,090,161   | 446,738      | -             | -              | 274,536,899   |
| Global Sustainable Equity Income                   | USD      | 178,175,344   | 1,536,002    | -             | -              | 179,711,346   |
| Global Sustainable Long Term Equity                | USD      | 11,703,197    | -            | -             | -              | 11,703,197    |
| Frontier Markets                                   | USD      | 315,533,381   | 2,071,187    | -             | -              | 317,604,568   |
| Global Real Estate Equity                          | USD      | 439,034,685   | 30,774,711   | -             | -              | 469,809,396   |
| Asia ESG Bond                                      | USD      | 43,009,266    | 792,767      | -             | -              | 43,802,033    |
| Asia High Yield Bond                               | USD      | 683,303,779   | 18,157,325   | -             | -              | 701,461,104   |
| ESG Short Duration Credit Bond                     | USD      | 6,941,666     | 35,402       | -             | -              | 6,977,068     |
| GEM Debt Total Return                              | USD      | 103,086,142   | 11,548,108   | -             | -              | 114,634,250   |
| Global Bond Total Return                           | USD      | 154,288,240   | 13,578,281   | -             | -              | 167,866,521   |
| Global Emerging Markets Bond                       | USD      | 1,020,848,548 | 80,411,425   | -             | -              | 1,101,259,973 |
| Global Emerging Markets Corporate Sustainable Bond | USD      | 108,357,175   | 1,767,102    | -             | -              | 110,124,277   |
| Global Emerging Markets ESG Bond                   | USD      | 69,338,485    | 724,339      | -             | -              | 70,062,824    |
| Global Emerging Markets Local Debt                 | USD      | 901,825,823   | 134,967,011  | -             | -              | 1,036,792,834 |
| Global ESG Corporate Bond                          | USD      | 148,105,544   | 18,241,087   | -             | -              | 166,346,631   |
| Global Green Bond                                  | USD      | 58,697,398    | 736,055      | -             | -              | 59,433,453    |
| Global High Yield Bond Fund                        | USD      | 962,026,943   | 75,522,000   | -             | -              | 1,037,548,943 |
| Global High Yield ESG Bond                         | USD      | 38,293,761    | 1,878,566    | -             | -              | 40,172,327    |
| Global High Yield Securitised Credit Bond          | USD      | 72,915,538    | 7,505,020    | -             | -              | 80,420,558    |
| Global Investment Grade Securitised Credit Bond    | USD      | 1,392,162,795 | 192,851,941  | -             | -              | 1,585,014,736 |
| Global Securitised Credit Bond                     | USD      | 73,790,935    | 5,992,490    | -             | -              | 79,783,425    |
| Ultra Short Duration Bond                          | USD      | 706,396,912   | 59,834,522   | -             | -              | 766,231,434   |
| US High yield Bond                                 | USD      | 41,654,164    | 1,139,618    | -             | -              | 42,793,782    |
| US Short Duration High Yield Bond <sup>1</sup>     | USD      | 96,616,114    | 2,319,348    | -             | -              | 98,935,462    |
| Global Emerging Markets Multi-Asset Income         | USD      | 40,243,376    | 8,371,452    | -             | -              | 48,614,828    |
| Managed Solutions - Asia Focused Income            | USD      | 286,358,898   | 34,153,761   | -             | -              | 320,512,659   |
| Multi-Asset Style Factors                          | EUR      | 765,429,258   | 59,316,749   | -             | -              | 824,746,007   |

<sup>1</sup> Until 3 July 2023, the sub-fund was named Global Short Duration High Yield Bond.



## Appendix III (Additional Disclosures) – Dealing Days of the Fund

Dealing for Shares in the Company will take place on any Business Day (other than days during a period of suspension of dealing in Shares) and which is also for each Sub-fund, a day where stock exchanges and regulated markets in countries where the sub-fund is materially invested are open for normal trading.

The Business Days which are not Dealing Days will be listed in the annual report and semi-annual reports and available at the registered office of the Company. Any amendments to such lists are also available at the registered office of the Company.

Shareholders who deal through the Company's local distributor or representative should note that there will be no dealing for the Shares of the Company in the jurisdiction in which such distributor or representative operates on a day which is not a Business Day in such jurisdiction. Shareholders in such jurisdictions can however deal via the Transfer Agent in Luxembourg.

The Company will determine the dealing/non-dealing calendar according to the latest market information obtained by the Company from time to time. Shareholders can obtain the latest dealing/non-dealing calendar of the Company from the registered office of the Company or from the Company's local distributor or representative.

HSBC Investment Funds (Hong Kong) Limited has been appointed by the Company as its Representative and Share Distributor in Hong Kong. There shall be no dealing for the shares of the Company in Hong Kong on a day which is a public or bank holiday in Hong Kong.

## Appendix IV (Additional Disclosures) – Fund Holiday Calendar for 2023

NOTE: THIS CALENDAR IS INDICATIVE AS DATES IN SOME COUNTRIES ARE SUBJECT TO CHANGE.

All HGIF sub-fund will have no NAV calculated on the following days:

- all Saturdays and Sundays

In addition, the following sub-funds will have no NAV calculated on the following dates:

### ASEAN Equity<sup>1</sup>

(Indonesia, Luxembourg, Malaysia, Singapore, Thailand)

|              |                                            |
|--------------|--------------------------------------------|
| 2 January    | Thailand                                   |
| 6 March      | Thailand                                   |
| 6 April      | Thailand                                   |
| 7 April      | Luxembourg                                 |
| 10 April     | Luxembourg                                 |
| 13 April     | Thailand                                   |
| 14 April     | Thailand                                   |
| 1 May        | Luxembourg, Thailand                       |
| 4 May        | Thailand                                   |
| 5 May        | Thailand                                   |
| 9 May        | Luxembourg                                 |
| 18 May       | Luxembourg                                 |
| 29 May       | Luxembourg                                 |
| 5 June       | Thailand                                   |
| 23 June      | Luxembourg                                 |
| 28 July      | Thailand                                   |
| 1 August     | Thailand                                   |
| 9 August     | Singapore                                  |
| 14 August    | Thailand                                   |
| 15 August    | Luxembourg                                 |
| 17 August    | Indonesia                                  |
| 31 August    | Malaysia                                   |
| 1 September  | Singapore                                  |
| 28 September | Indonesia, Malaysia                        |
| 13 October   | Thailand                                   |
| 23 October   | Thailand                                   |
| 1 November   | Luxembourg                                 |
| 13 November  | Malaysia, Singapore                        |
| 5 December   | Thailand                                   |
| 11 December  | Thailand                                   |
| 25 December  | Indonesia, Luxembourg, Malaysia, Singapore |
| 26 December  | Indonesia, Luxembourg                      |
| 29 December  | Thailand                                   |

<sup>1</sup> Until 1 August 2023, the sub-fund was named Thai Equity.

### Asia Bond, Asia ESG Bond

(Hong Kong, Luxembourg)

|             |                       |
|-------------|-----------------------|
| 2 January   | Hong Kong             |
| 23 January  | Hong Kong             |
| 24 January  | Hong Kong             |
| 25 January  | Hong Kong             |
| 5 April     | Hong Kong             |
| 7 April     | Hong Kong, Luxembourg |
| 10 April    | Hong Kong, Luxembourg |
| 1 May       | Hong Kong, Luxembourg |
| 9 May       | Luxembourg            |
| 18 May      | Luxembourg            |
| 26 May      | Hong Kong             |
| 29 May      | Luxembourg            |
| 22 June     | Hong Kong             |
| 23 June     | Luxembourg            |
| 15 August   | Luxembourg            |
| 2 October   | Hong Kong             |
| 23 October  | Hong Kong             |
| 1 November  | Luxembourg            |
| 25 December | Hong Kong, Luxembourg |
| 26 December | Hong Kong, Luxembourg |

### Asian Currencies Bond

(Hong Kong, Indonesia, Luxembourg, Malaysia, Singapore, South Korea, Thailand)

|            |                                                                  |
|------------|------------------------------------------------------------------|
| 2 January  | Hong Kong, Malaysia, Singapore, Thailand                         |
| 23 January | Hong Kong, Indonesia, Malaysia, Singapore, South Korea           |
| 24 January | Hong Kong, Malaysia, Singapore, South Korea                      |
| 25 January | Hong Kong                                                        |
| 1 February | Malaysia                                                         |
| 6 February | Malaysia                                                         |
| 1 March    | South Korea                                                      |
| 6 March    | Thailand                                                         |
| 22 March   | Indonesia                                                        |
| 23 March   | Indonesia                                                        |
| 5 April    | Hong Kong                                                        |
| 6 April    | Thailand                                                         |
| 7 April    | Hong Kong, Indonesia, Luxembourg, Singapore                      |
| 10 April   | Hong Kong, Luxembourg                                            |
| 13 April   | Thailand                                                         |
| 14 April   | Thailand                                                         |
| 19 April   | Indonesia                                                        |
| 20 April   | Indonesia                                                        |
| 21 April   | Indonesia                                                        |
| 24 April   | Indonesia, Malaysia                                              |
| 25 April   | Indonesia                                                        |
| 1 May      | Hong Kong, Indonesia, Malaysia, Singapore, South Korea, Thailand |
| 4 May      | Malaysia, Thailand                                               |
| 5 May      | South Korea, Thailand                                            |
| 9 May      | Luxembourg                                                       |

# Appendix IV (Additional Disclosures) – Fund Holiday Calendar for 2023 (continued)

## Asian Currencies Bond (continued)

(Hong Kong, Indonesia, Luxembourg, Malaysia, Singapore, South Korea, Thailand)

|              |                                                                    |
|--------------|--------------------------------------------------------------------|
| 18 May       | Indonesia, Luxembourg                                              |
| 26 May       | Hong Kong                                                          |
| 29 May       | Luxembourg                                                         |
| 1 June       | Indonesia                                                          |
| 2 June       | Indonesia, Singapore                                               |
| 5 June       | Malaysia, Thailand                                                 |
| 6 June       | South Korea                                                        |
| 22 June      | Hong Kong                                                          |
| 23 June      | Luxembourg                                                         |
| 29 June      | Indonesia, Malaysia, Singapore                                     |
| 10 July      | Indonesia                                                          |
| 19 July      | Malaysia                                                           |
| 28 July      | Thailand                                                           |
| 1 August     | Thailand                                                           |
| 9 August     | Singapore                                                          |
| 14 August    | Thailand                                                           |
| 15 August    | Luxembourg, South Korea                                            |
| 17 August    | Indonesia                                                          |
| 31 August    | Malaysia                                                           |
| 1 September  | Singapore                                                          |
| 28 September | Indonesia, Malaysia, South Korea                                   |
| 29 September | South Korea                                                        |
| 2 October    | Hong Kong, South Korea                                             |
| 3 October    | South Korea                                                        |
| 9 October    | South Korea                                                        |
| 13 October   | Thailand                                                           |
| 23 October   | Hong Kong, Thailand                                                |
| 1 November   | Luxembourg                                                         |
| 13 November  | Malaysia, Singapore                                                |
| 5 December   | Thailand                                                           |
| 11 December  | Thailand                                                           |
| 25 December  | Hong Kong, Indonesia, Luxembourg, Malaysia, Singapore, South Korea |
| 26 December  | Hong Kong, Indonesia, Luxembourg                                   |
| 29 December  | South Korea, Thailand                                              |

## Asia ex Japan Equity, Asia ex Japan Equity Smaller Companies,

### Asia Pacific ex Japan Equity High Dividend

(Hong Kong, Luxembourg)

|             |                       |
|-------------|-----------------------|
| 2 January   | Hong Kong             |
| 23 January  | Hong Kong             |
| 24 January  | Hong Kong             |
| 25 January  | Hong Kong             |
| 5 April     | Hong Kong             |
| 7 April     | Hong Kong, Luxembourg |
| 10 April    | Hong Kong, Luxembourg |
| 1 May       | Hong Kong, Luxembourg |
| 9 May       | Luxembourg            |
| 18 May      | Luxembourg            |
| 26 May      | Hong Kong             |
| 29 May      | Luxembourg            |
| 22 June     | Hong Kong             |
| 23 June     | Luxembourg            |
| 15 August   | Luxembourg            |
| 2 October   | Hong Kong             |
| 23 October  | Hong Kong             |
| 1 November  | Luxembourg            |
| 25 December | Hong Kong, Luxembourg |
| 26 December | Hong Kong, Luxembourg |

## Asia High Yield Bond

(Hong Kong, Luxembourg)

|             |                       |
|-------------|-----------------------|
| 2 January   | Hong Kong             |
| 23 January  | Hong Kong             |
| 24 January  | Hong Kong             |
| 25 January  | Hong Kong             |
| 5 April     | Hong Kong             |
| 7 April     | Hong Kong, Luxembourg |
| 10 April    | Hong Kong, Luxembourg |
| 1 May       | Hong Kong, Luxembourg |
| 9 May       | Luxembourg            |
| 18 May      | Luxembourg            |
| 26 May      | Hong Kong             |
| 29 May      | Luxembourg            |
| 22 June     | Hong Kong             |
| 23 June     | Luxembourg            |
| 15 August   | Luxembourg            |
| 2 October   | Hong Kong             |
| 23 October  | Hong Kong             |
| 1 November  | Luxembourg            |
| 25 December | Hong Kong, Luxembourg |
| 26 December | Hong Kong, Luxembourg |

## Brazil Bond

(Brazil, Luxembourg, US\*\*)

|             |                    |
|-------------|--------------------|
| 2 January   | US                 |
| 16 January  | US                 |
| 20 February | Brazil, US         |
| 21 February | Brazil             |
| 7 April     | Brazil, Luxembourg |
| 10 April    | Luxembourg         |
| 21 April    | Brazil             |
| 1 May       | Brazil, Luxembourg |
| 9 May       | Luxembourg         |
| 18 May      | Luxembourg         |
| 29 May      | Luxembourg, US     |

# Appendix IV (Additional Disclosures) – Fund Holiday Calendar for 2023 (continued)

## Brazil Bond (continued)

(Brazil, Luxembourg, US\*\*)

|             |                        |
|-------------|------------------------|
| 8 June      | Brazil                 |
| 19 June     | US                     |
| 23 June     | Luxembourg             |
| 4 July      | US                     |
| 15 August   | Luxembourg             |
| 4 September | US                     |
| 7 September | Brazil                 |
| 9 October   | US                     |
| 12 October  | Brazil                 |
| 1 November  | Luxembourg             |
| 2 November  | Brazil                 |
| 15 November | Brazil                 |
| 23 November | US                     |
| 25 December | Brazil, Luxembourg, US |
| 26 December | Luxembourg             |
| 29 December | Brazil                 |

## Brazil Equity

(Brazil, Luxembourg, UK)

|             |                        |
|-------------|------------------------|
| 2 January   | UK                     |
| 20 February | Brazil                 |
| 21 February | Brazil                 |
| 7 April     | Brazil, Luxembourg, UK |
| 10 April    | Luxembourg, UK         |
| 21 April    | Brazil                 |
| 1 May       | Brazil, Luxembourg, UK |
| 8 May       | UK                     |
| 9 May       | Luxembourg             |
| 18 May      | Luxembourg             |
| 29 May      | Luxembourg, UK         |
| 8 June      | Brazil                 |
| 23 June     | Luxembourg             |
| 15 August   | Luxembourg             |
| 28 August   | UK                     |
| 7 September | Brazil                 |
| 12 October  | Brazil                 |
| 1 November  | Luxembourg             |
| 2 November  | Brazil                 |
| 15 November | Brazil                 |
| 22 December | UK                     |
| 25 December | Brazil, Luxembourg, UK |
| 26 December | Luxembourg, UK         |
| 29 December | Brazil, UK             |

## BRIC Equity

(Brazil, Hong Kong, India, Luxembourg, UK)

|              |                                          |
|--------------|------------------------------------------|
| 2 January    | Hong Kong, UK                            |
| 23 January   | Hong Kong                                |
| 24 January   | Hong Kong                                |
| 25 January   | Hong Kong                                |
| 26 January   | India                                    |
| 20 February  | Brazil                                   |
| 21 February  | Brazil                                   |
| 7 March      | India                                    |
| 30 March     | India                                    |
| 5 April      | Hong Kong                                |
| 7 April      | Brazil, Hong Kong, India, Luxembourg, UK |
| 10 April     | Hong Kong, Luxembourg, UK                |
| 14 April     | India                                    |
| 21 April     | Brazil, India                            |
| 1 May        | Brazil, Hong Kong, India, Luxembourg, UK |
| 8 May        | UK                                       |
| 9 May        | Luxembourg                               |
| 18 May       | Luxembourg                               |
| 26 May       | Hong Kong                                |
| 29 May       | Luxembourg, UK                           |
| 8 June       | Brazil                                   |
| 22 June      | Hong Kong                                |
| 23 June      | Luxembourg                               |
| 29 June      | India                                    |
| 15 August    | India, Luxembourg                        |
| 28 August    | UK                                       |
| 7 September  | Brazil                                   |
| 19 September | India                                    |
| 2 October    | Hong Kong, India                         |
| 12 October   | Brazil                                   |
| 23 October   | Hong Kong                                |
| 24 October   | India                                    |
| 1 November   | Luxembourg                               |
| 2 November   | Brazil                                   |
| 14 November  | India                                    |
| 15 November  | Brazil                                   |
| 27 November  | India                                    |
| 22 December  | UK                                       |
| 25 December  | Brazil, Hong Kong, Luxembourg, UK        |
| 26 December  | Hong Kong, Luxembourg, UK                |
| 29 December  | Brazil, UK                               |

# Appendix IV (Additional Disclosures) – Fund Holiday Calendar for 2023 (continued)

## **BRIC Markets Equity**

(Brazil, Hong Kong, India, Luxembourg, UK)

|              |                                          |
|--------------|------------------------------------------|
| 2 January    | Hong Kong, UK                            |
| 23 January   | Hong Kong                                |
| 24 January   | Hong Kong                                |
| 25 January   | Hong Kong                                |
| 26 January   | India                                    |
| 20 February  | Brazil                                   |
| 21 February  | Brazil                                   |
| 7 March      | India                                    |
| 30 March     | India                                    |
| 5 April      | Hong Kong                                |
| 7 April      | Brazil, Hong Kong, India, Luxembourg, UK |
| 10 April     | Hong Kong, Luxembourg, UK                |
| 14 April     | India                                    |
| 21 April     | Brazil, India                            |
| 1 May        | Brazil, Hong Kong, India, Luxembourg, UK |
| 8 May        | UK                                       |
| 9 May        | Luxembourg                               |
| 18 May       | Luxembourg                               |
| 26 May       | Hong Kong                                |
| 29 May       | Luxembourg, UK                           |
| 8 June       | Brazil                                   |
| 22 June      | Hong Kong                                |
| 23 June      | Luxembourg                               |
| 29 June      | India                                    |
| 15 August    | India, Luxembourg                        |
| 28 August    | UK                                       |
| 7 September  | Brazil                                   |
| 19 September | India                                    |
| 2 October    | Hong Kong, India                         |
| 12 October   | Brazil                                   |
| 23 October   | Hong Kong                                |
| 24 October   | India                                    |
| 1 November   | Luxembourg                               |
| 2 November   | Brazil                                   |
| 14 November  | India                                    |
| 15 November  | Brazil                                   |
| 27 November  | India                                    |
| 22 December  | UK                                       |
| 25 December  | Brazil, Hong Kong, India, Luxembourg, UK |
| 26 December  | Hong Kong, Luxembourg, UK                |
| 29 December  | Brazil, UK                               |

## **China A-shares Equity**

(China, Hong Kong, Luxembourg)

|              |                              |
|--------------|------------------------------|
| 2 January    | China, Hong Kong             |
| 23 January   | China, Hong Kong             |
| 24 January   | China, Hong Kong             |
| 25 January   | China, Hong Kong             |
| 26 January   | China                        |
| 27 January   | China                        |
| 5 April      | China, Hong Kong             |
| 7 April      | Hong Kong, Luxembourg        |
| 10 April     | Hong Kong, Luxembourg        |
| 1 May        | China, Hong Kong, Luxembourg |
| 2 May        | China                        |
| 3 May        | China                        |
| 9 May        | Luxembourg                   |
| 18 May       | Luxembourg                   |
| 26 May       | Hong Kong                    |
| 29 May       | Luxembourg                   |
| 22 June      | China, Hong Kong             |
| 23 June      | China, Luxembourg            |
| 15 August    | Luxembourg                   |
| 29 September | China                        |
| 2 October    | China, Hong Kong             |
| 3 October    | China                        |
| 4 October    | China                        |
| 5 October    | China                        |
| 6 October    | China                        |
| 23 October   | Hong Kong                    |
| 1 November   | Luxembourg                   |
| 25 December  | Hong Kong, Luxembourg        |
| 26 December  | Hong Kong, Luxembourg        |

# Appendix IV (Additional Disclosures) – Fund Holiday Calendar for 2023 (continued)

## **Chinese Equity**

(Hong Kong, Luxembourg)

|             |                       |
|-------------|-----------------------|
| 2 January   | Hong Kong             |
| 23 January  | Hong Kong             |
| 24 January  | Hong Kong             |
| 25 January  | Hong Kong             |
| 5 April     | Hong Kong             |
| 7 April     | Hong Kong, Luxembourg |
| 10 April    | Hong Kong, Luxembourg |
| 1 May       | Hong Kong, Luxembourg |
| 9 May       | Luxembourg            |
| 18 May      | Luxembourg            |
| 26 May      | Hong Kong             |
| 29 May      | Luxembourg            |
| 22 June     | Hong Kong             |
| 23 June     | Luxembourg            |
| 15 August   | Luxembourg            |
| 2 October   | Hong Kong             |
| 23 October  | Hong Kong             |
| 1 November  | Luxembourg            |
| 25 December | Hong Kong, Luxembourg |
| 26 December | Hong Kong, Luxembourg |

## **Corporate Euro Fixed Term Bond 2027 (Launched as at 30 June 2023)**

(France, Luxembourg, UK)

|             |                        |
|-------------|------------------------|
| 15 August   | Luxembourg             |
| 28 August   | UK                     |
| 1 November  | Luxembourg             |
| 22 December | UK                     |
| 25 December | France, Luxembourg, UK |
| 26 December | France, Luxembourg, UK |
| 29 December | UK                     |

## **Economic Scale US Equity**

(Luxembourg, UK, US)

|             |                    |
|-------------|--------------------|
| 2 January   | UK, US             |
| 16 January  | US                 |
| 20 February | US                 |
| 7 April     | Luxembourg, UK, US |
| 10 April    | Luxembourg, UK     |
| 1 May       | Luxembourg, UK     |
| 8 May       | UK                 |
| 9 May       | Luxembourg         |
| 18 May      | Luxembourg         |
| 29 May      | Luxembourg, UK, US |
| 19 June     | US                 |
| 23 June     | Luxembourg         |
| 4 July      | US                 |
| 15 August   | Luxembourg         |
| 28 August   | UK                 |
| 4 September | US                 |
| 1 November  | Luxembourg         |
| 23 November | US                 |
| 22 December | UK                 |
| 25 December | Luxembourg, UK, US |
| 26 December | Luxembourg, UK     |
| 29 December | UK                 |

## **ESG Short Duration Credit Bond**

(Luxembourg, US)

|             |                |
|-------------|----------------|
| 20 February | US             |
| 7 April     | Luxembourg     |
| 10 April    | Luxembourg     |
| 1 May       | Luxembourg     |
| 9 May       | Luxembourg     |
| 18 May      | Luxembourg     |
| 29 May      | Luxembourg, US |
| 19 June     | US             |
| 23 June     | Luxembourg     |
| 4 July      | US             |
| 15 August   | Luxembourg     |
| 4 September | US             |
| 9 October   | US             |
| 1 November  | Luxembourg     |
| 23 November | US             |
| 25 December | Luxembourg, US |
| 26 December | Luxembourg     |

# Appendix IV (Additional Disclosures) – Fund Holiday Calendar for 2023 (continued)

## Euro Bond, Euro Credit Bond,

### Euro Bond Total Return, Euro High Yield Bond

(Luxembourg, UK)

|             |                |
|-------------|----------------|
| 2 January   | UK             |
| 7 April     | Luxembourg, UK |
| 10 April    | Luxembourg, UK |
| 1 May       | Luxembourg, UK |
| 8 May       | UK             |
| 9 May       | Luxembourg     |
| 18 May      | Luxembourg     |
| 29 May      | Luxembourg, UK |
| 23 June     | Luxembourg     |
| 15 August   | Luxembourg     |
| 28 August   | UK             |
| 1 November  | Luxembourg     |
| 22 December | UK             |
| 25 December | Luxembourg, UK |
| 26 December | Luxembourg, UK |
| 29 December | UK             |

## Euroland Value, Euroland Equity Smaller Companies,

### Euroland Growth, Europe Value

(France, Luxembourg)

|             |                    |
|-------------|--------------------|
| 7 April     | France, Luxembourg |
| 10 April    | France, Luxembourg |
| 1 May       | France, Luxembourg |
| 9 May       | Luxembourg         |
| 18 May      | Luxembourg         |
| 29 May      | Luxembourg         |
| 23 June     | Luxembourg         |
| 15 August   | Luxembourg         |
| 1 November  | Luxembourg         |
| 25 December | France, Luxembourg |
| 26 December | France, Luxembourg |

## Frontier Markets (Note: Fund does not deal on a Friday)

(Kuwait, Luxembourg, UK, Other\*)

|              |                |
|--------------|----------------|
| 2 January    | UK             |
| 27 February  | Kuwait         |
| 7 April      | Luxembourg, UK |
| 10 April     | Luxembourg, UK |
| 20 April     | Kuwait         |
| 24 April     | Kuwait         |
| 25 April     | Kuwait         |
| 1 May        | Luxembourg, UK |
| 8 May        | UK             |
| 9 May        | Luxembourg     |
| 18 May       | Luxembourg     |
| 29 May       | Luxembourg, UK |
| 23 June      | Luxembourg     |
| 26 June      | Kuwait         |
| 27 June      | Kuwait         |
| 28 June      | Kuwait         |
| 29 June      | Kuwait         |
| 19 July      | UK             |
| 15 August    | Luxembourg     |
| 28 August    | UK             |
| 28 September | Kuwait         |
| 1 November   | Luxembourg     |
| 22 December  | UK             |
| 25 December  | Luxembourg, UK |
| 26 December  | Luxembourg, UK |
| 29 December  | UK             |

## GEM Debt Total Return

(Luxembourg, US\*\*)

|             |                |
|-------------|----------------|
| 2 January   | US             |
| 16 January  | US             |
| 20 February | US             |
| 7 April     | Luxembourg     |
| 10 April    | Luxembourg     |
| 1 May       | Luxembourg     |
| 9 May       | Luxembourg     |
| 18 May      | Luxembourg     |
| 29 May      | Luxembourg, US |
| 19 June     | US             |
| 23 June     | Luxembourg     |
| 4 July      | US             |
| 15 August   | Luxembourg     |
| 4 September | US             |
| 9 October   | US             |
| 1 November  | Luxembourg     |
| 23 November | US             |
| 25 December | Luxembourg, US |
| 26 December | Luxembourg     |

# Appendix IV (Additional Disclosures) – Fund Holiday Calendar for 2023 (continued)

## Global Investment Grade Securitised Credit Bond

(Australia, France, Germany, Italy, Luxembourg, UK, US\*\*)

|             |                                                       |
|-------------|-------------------------------------------------------|
| 2 January   | Australia, UK, US                                     |
| 16 January  | US                                                    |
| 26 January  | Australia                                             |
| 20 February | US                                                    |
| 7 April     | Australia, France, Germany, Italy, Luxembourg, UK     |
| 10 April    | Australia, France, Germany, Italy, Luxembourg, UK     |
| 25 April    | Australia                                             |
| 1 May       | France, Germany, Italy, Luxembourg, UK                |
| 8 May       | UK                                                    |
| 9 May       | Luxembourg                                            |
| 18 May      | Luxembourg                                            |
| 29 May      | Luxembourg, UK, US                                    |
| 12 June     | Australia                                             |
| 19 June     | US                                                    |
| 23 June     | Luxembourg                                            |
| 4 July      | US                                                    |
| 15 August   | Italy, Luxembourg                                     |
| 28 August   | UK                                                    |
| 4 September | US                                                    |
| 9 October   | US                                                    |
| 1 November  | Luxembourg                                            |
| 23 November | US                                                    |
| 22 December | UK                                                    |
| 25 December | Australia, France, Germany, Italy, Luxembourg, UK, US |
| 26 December | Australia, France, Germany, Italy, Luxembourg, UK     |
| 29 December | UK                                                    |

## Global Securitised Credit Bond\*\*\*

(Germany, Luxembourg, UK, US\*\*)

|             |                             |
|-------------|-----------------------------|
| 2 January   | UK, US                      |
| 16 January  | US                          |
| 20 February | US                          |
| 7 April     | Luxembourg                  |
| 10 April    | Germany, Luxembourg, UK     |
| 1 May       | Germany, Luxembourg, UK     |
| 8 May       | UK                          |
| 9 May       | Luxembourg                  |
| 18 May      | Luxembourg                  |
| 29 May      | Luxembourg, UK, US          |
| 19 June     | US                          |
| 23 June     | Luxembourg                  |
| 15 August   | Luxembourg                  |
| 28 August   | UK                          |
| 4 September | US                          |
| 9 October   | US                          |
| 1 November  | Luxembourg                  |
| 25 December | Germany, Luxembourg, UK, US |
| 26 December | Luxembourg                  |

## Global High Yield Securitised Credit Bond\*\*\*

(Australia, France, Germany, Italy, Luxembourg, UK, US\*\*)

|             |                                                       |
|-------------|-------------------------------------------------------|
| 2 January   | Australia, UK, US                                     |
| 16 January  | US                                                    |
| 20 February | US                                                    |
| 7 April     | Luxembourg                                            |
| 10 April    | Australia, France, Germany, Italy, Luxembourg, UK     |
| 1 May       | France, Germany, Italy, Luxembourg, UK                |
| 8 May       | UK                                                    |
| 9 May       | Luxembourg                                            |
| 18 May      | Luxembourg                                            |
| 29 May      | Luxembourg, UK, US                                    |
| 12 June     | Australia                                             |
| 19 June     | US                                                    |
| 23 June     | Luxembourg                                            |
| 15 August   | Luxembourg                                            |
| 28 August   | UK                                                    |
| 4 September | US                                                    |
| 9 October   | US                                                    |
| 1 November  | Luxembourg                                            |
| 25 December | Australia, France, Germany, Italy, Luxembourg, UK, US |
| 26 December | Luxembourg                                            |



# Appendix IV (Additional Disclosures) – Fund Holiday Calendar for 2023 (continued)

## Global Bond

(Japan, Luxembourg, UK, US\*\*)

|              |                    |
|--------------|--------------------|
| 2 January    | Japan, UK, US      |
| 3 January    | Japan              |
| 9 January    | Japan              |
| 16 January   | US                 |
| 20 February  | US                 |
| 23 February  | Japan              |
| 21 March     | Japan              |
| 7 April      | Luxembourg, UK     |
| 10 April     | Luxembourg, UK     |
| 1 May        | Luxembourg, UK     |
| 3 May        | Japan              |
| 4 May        | Japan              |
| 5 May        | Japan              |
| 8 May        | UK                 |
| 9 May        | Luxembourg         |
| 18 May       | Luxembourg         |
| 29 May       | Luxembourg, UK, US |
| 19 June      | US                 |
| 23 June      | Luxembourg         |
| 4 July       | US                 |
| 17 July      | Japan              |
| 11 August    | Japan              |
| 15 August    | Luxembourg         |
| 28 August    | UK                 |
| 4 September  | US                 |
| 18 September | Japan              |
| 9 October    | Japan, US          |
| 1 November   | Luxembourg         |
| 3 November   | Japan              |
| 23 November  | Japan, US          |
| 22 December  | UK                 |
| 25 December  | Luxembourg, UK, US |
| 26 December  | Luxembourg, UK     |
| 29 December  | UK                 |

## Global Bond Total Return

(Luxembourg, UK, US\*\*)

|             |                    |
|-------------|--------------------|
| 2 January   | UK, US             |
| 16 January  | US                 |
| 20 February | US                 |
| 7 April     | Luxembourg, UK     |
| 10 April    | Luxembourg, UK     |
| 1 May       | Luxembourg, UK     |
| 8 May       | UK                 |
| 9 May       | Luxembourg         |
| 18 May      | Luxembourg         |
| 29 May      | Luxembourg, UK, US |
| 19 June     | US                 |
| 23 June     | Luxembourg         |
| 4 July      | US                 |
| 15 August   | Luxembourg         |
| 28 August   | UK                 |
| 4 September | US                 |
| 9 October   | US                 |
| 1 November  | Luxembourg         |
| 23 November | US                 |
| 22 December | UK                 |
| 25 December | Luxembourg, UK, US |
| 26 December | Luxembourg, UK     |
| 29 December | UK                 |

# Appendix IV (Additional Disclosures) – Fund Holiday Calendar for 2023 (continued)

## **Global Corporate Bond**

(France, Luxembourg, US\*\*)

|             |                        |
|-------------|------------------------|
| 2 January   | US                     |
| 16 January  | US                     |
| 20 February | US                     |
| 7 April     | France, Luxembourg     |
| 10 April    | France, Luxembourg     |
| 1 May       | France, Luxembourg     |
| 9 May       | Luxembourg             |
| 18 May      | Luxembourg             |
| 29 May      | Luxembourg, US         |
| 19 June     | US                     |
| 23 June     | Luxembourg             |
| 4 July      | US                     |
| 15 August   | Luxembourg             |
| 4 September | US                     |
| 9 October   | US                     |
| 1 November  | Luxembourg             |
| 23 November | US                     |
| 25 December | France, Luxembourg, US |
| 26 December | France, Luxembourg     |

## **Global Emerging Markets Bond, Global Emerging Markets ESG Bond,**

### **Global Emerging Markets Local Debt**

(Luxembourg, US\*\*)

|             |                |
|-------------|----------------|
| 2 January   | US             |
| 16 January  | US             |
| 20 February | US             |
| 7 April     | Luxembourg     |
| 10 April    | Luxembourg     |
| 1 May       | Luxembourg     |
| 9 May       | Luxembourg     |
| 18 May      | Luxembourg     |
| 29 May      | Luxembourg, US |
| 19 June     | US             |
| 23 June     | Luxembourg     |
| 4 July      | US             |
| 15 August   | Luxembourg     |
| 4 September | US             |
| 9 October   | US             |
| 1 November  | Luxembourg     |
| 23 November | US             |
| 25 December | Luxembourg, US |
| 26 December | Luxembourg     |

## **Global Emerging Markets Corporate Sustainable Bond**

(Brazil, Luxembourg, Mexico)

|             |                            |
|-------------|----------------------------|
| 6 February  | Mexico                     |
| 20 February | Brazil                     |
| 21 February | Brazil                     |
| 20 March    | Mexico                     |
| 6 April     | Mexico                     |
| 7 April     | Brazil, Luxembourg, Mexico |
| 10 April    | Luxembourg                 |
| 21 April    | Brazil                     |
| 1 May       | Brazil, Luxembourg, Mexico |
| 9 May       | Luxembourg                 |
| 18 May      | Luxembourg                 |
| 29 May      | Luxembourg                 |
| 8 June      | Brazil                     |
| 23 June     | Luxembourg                 |
| 15 August   | Luxembourg                 |
| 7 September | Brazil                     |
| 12 October  | Brazil                     |
| 1 November  | Luxembourg                 |
| 2 November  | Brazil, Mexico             |
| 15 November | Brazil                     |
| 20 November | Mexico                     |
| 12 December | Mexico                     |
| 25 December | Brazil, Luxembourg, Mexico |
| 26 December | Luxembourg                 |
| 29 December | Brazil                     |

## **Global Emerging Markets Equity**

(Hong Kong, Luxembourg, UK, Other\*)

|             |                           |
|-------------|---------------------------|
| 2 January   | Hong Kong, UK             |
| 23 January  | Hong Kong                 |
| 24 January  | Hong Kong                 |
| 25 January  | Hong Kong                 |
| 5 April     | Hong Kong                 |
| 7 April     | Hong Kong, Luxembourg, UK |
| 10 April    | Hong Kong, Luxembourg, UK |
| 1 May       | Hong Kong, Luxembourg, UK |
| 8 May       | UK                        |
| 9 May       | Luxembourg                |
| 18 May      | Luxembourg                |
| 26 May      | Hong Kong                 |
| 29 May      | Luxembourg, UK            |
| 22 June     | Hong Kong                 |
| 23 June     | Luxembourg                |
| 15 August   | Luxembourg                |
| 28 August   | UK                        |
| 2 October   | Hong Kong                 |
| 23 October  | Hong Kong                 |
| 1 November  | Luxembourg                |
| 22 December | UK                        |

# Appendix IV (Additional Disclosures) – Fund Holiday Calendar for 2023 (continued)

## Global Emerging Markets Equity (continued)

(Hong Kong, Luxembourg, UK, Other\*)

|             |                           |
|-------------|---------------------------|
| 25 December | Hong Kong, Luxembourg, UK |
| 26 December | Hong Kong, Luxembourg, UK |

## Global Emerging Markets ESG Local Debt

(Luxembourg, US\*\*)

|             |                |
|-------------|----------------|
| 2 January   | US             |
| 16 January  | US             |
| 20 February | US             |
| 7 April     | Luxembourg     |
| 10 April    | Luxembourg     |
| 1 May       | Luxembourg     |
| 9 May       | Luxembourg     |
| 18 May      | Luxembourg     |
| 29 May      | Luxembourg, US |
| 19 June     | US             |
| 23 June     | Luxembourg     |
| 4 July      | US             |
| 15 August   | Luxembourg     |
| 4 September | US             |
| 9 October   | US             |
| 1 November  | Luxembourg     |
| 23 November | US             |
| 25 December | Luxembourg, US |
| 26 December | Luxembourg     |

## Global Emerging Markets Multi-Asset Income

(Hong Kong, Luxembourg, UK, US\*\*)

|             |                               |
|-------------|-------------------------------|
| 2 January   | Hong Kong, UK, US             |
| 16 January  | US                            |
| 23 January  | Hong Kong                     |
| 24 January  | Hong Kong                     |
| 25 January  | Hong Kong                     |
| 20 February | US                            |
| 5 April     | Hong Kong                     |
| 7 April     | Hong Kong, Luxembourg, UK     |
| 10 April    | Hong Kong, Luxembourg, UK     |
| 1 May       | Hong Kong, Luxembourg, UK     |
| 8 May       | UK                            |
| 9 May       | Luxembourg                    |
| 18 May      | Luxembourg                    |
| 26 May      | Hong Kong                     |
| 29 May      | Luxembourg, UK, US            |
| 19 June     | US                            |
| 22 June     | Hong Kong                     |
| 23 June     | Luxembourg                    |
| 4 July      | US                            |
| 15 August   | Luxembourg                    |
| 28 August   | UK                            |
| 4 September | US                            |
| 2 October   | Hong Kong                     |
| 9 October   | US                            |
| 23 October  | Hong Kong                     |
| 1 November  | Luxembourg                    |
| 23 November | US                            |
| 22 December | UK                            |
| 25 December | Hong Kong, Luxembourg, UK, US |
| 26 December | Hong Kong, Luxembourg, UK     |
| 29 December | UK                            |

## Global ESG Corporate Bond

(Luxembourg, US\*\*)

|             |                |
|-------------|----------------|
| 2 January   | US             |
| 16 January  | US             |
| 20 February | US             |
| 7 April     | Luxembourg     |
| 10 April    | Luxembourg     |
| 1 May       | Luxembourg     |
| 9 May       | Luxembourg     |
| 18 May      | Luxembourg     |
| 29 May      | Luxembourg, US |
| 19 June     | US             |
| 23 June     | Luxembourg     |
| 4 July      | US             |
| 15 August   | Luxembourg     |
| 4 September | US             |
| 9 October   | US             |
| 1 November  | Luxembourg     |
| 23 November | US             |
| 25 December | Luxembourg, US |
| 26 December | Luxembourg     |

# Appendix IV (Additional Disclosures) – Fund Holiday Calendar for 2023 (continued)

## Global Equity Climate Change

(Luxembourg, UK, US, Other\*)

|             |                    |
|-------------|--------------------|
| 2 January   | UK, US             |
| 16 January  | US                 |
| 20 February | US                 |
| 7 April     | Luxembourg, UK, US |
| 10 April    | Luxembourg, UK     |
| 1 May       | Luxembourg, UK     |
| 8 May       | UK                 |
| 9 May       | Luxembourg         |
| 18 May      | Luxembourg         |
| 29 May      | Luxembourg, UK, US |
| 19 June     | US                 |
| 23 June     | Luxembourg         |
| 4 July      | US                 |
| 15 August   | Luxembourg         |
| 28 August   | UK                 |
| 4 September | US                 |
| 1 November  | Luxembourg         |
| 23 November | US                 |
| 22 December | UK                 |
| 25 December | Luxembourg, UK, US |
| 26 December | Luxembourg, UK     |
| 29 December | UK                 |

## Global Equity Circular Economy

(France, Luxembourg, US)

|             |                        |
|-------------|------------------------|
| 2 January   | US                     |
| 16 January  | US                     |
| 20 February | US                     |
| 7 April     | France, Luxembourg, US |
| 10 April    | France, Luxembourg     |
| 1 May       | France, Luxembourg     |
| 9 May       | Luxembourg             |
| 18 May      | Luxembourg             |
| 29 May      | Luxembourg, US         |
| 19 June     | US                     |
| 23 June     | Luxembourg             |
| 4 July      | US                     |
| 15 August   | Luxembourg             |
| 4 September | US                     |
| 1 November  | Luxembourg             |
| 23 November | US                     |
| 25 December | France, Luxembourg, US |
| 26 December | France, Luxembourg     |

## Global Sustainable Long Term Dividend

(Luxembourg, UK, US, Other\*)

|             |                    |
|-------------|--------------------|
| 2 January   | UK, US             |
| 16 January  | US                 |
| 20 February | US                 |
| 7 April     | Luxembourg, UK, US |
| 10 April    | Luxembourg, UK     |
| 1 May       | Luxembourg, UK     |
| 8 May       | UK                 |
| 9 May       | Luxembourg         |
| 18 May      | Luxembourg         |
| 29 May      | Luxembourg, UK, US |
| 19 June     | US                 |
| 23 June     | Luxembourg         |
| 4 July      | US                 |
| 15 August   | Luxembourg         |
| 28 August   | UK                 |
| 4 September | US                 |
| 1 November  | Luxembourg         |
| 23 November | US                 |
| 22 December | UK                 |
| 25 December | Luxembourg, UK, US |
| 26 December | Luxembourg, UK     |
| 29 December | UK                 |

## Global Equity Sustainable Healthcare

(Luxembourg, US)

|             |                |
|-------------|----------------|
| 2 January   | US             |
| 16 January  | US             |
| 20 February | US             |
| 7 April     | Luxembourg, US |
| 10 April    | Luxembourg     |
| 1 May       | Luxembourg     |
| 9 May       | Luxembourg     |
| 18 May      | Luxembourg     |
| 29 May      | Luxembourg, US |
| 19 June     | US             |
| 23 June     | Luxembourg     |
| 4 July      | US             |
| 15 August   | Luxembourg     |
| 4 September | US             |
| 1 November  | Luxembourg     |
| 23 November | US             |
| 25 December | Luxembourg, US |
| 26 December | Luxembourg     |

# Appendix IV (Additional Disclosures) – Fund Holiday Calendar for 2023 (continued)

## Global Equity Volatility Focused

(Luxembourg, UK, US, Other\*)

|             |                    |
|-------------|--------------------|
| 2 January   | UK, US             |
| 16 January  | US                 |
| 20 February | US                 |
| 7 April     | Luxembourg, UK, US |
| 10 April    | Luxembourg, UK     |
| 1 May       | Luxembourg, UK     |
| 8 May       | UK                 |
| 9 May       | Luxembourg         |
| 18 May      | Luxembourg         |
| 29 May      | Luxembourg, UK, US |
| 19 June     | US                 |
| 23 June     | Luxembourg         |
| 4 July      | US                 |
| 15 August   | Luxembourg         |
| 28 August   | UK                 |
| 4 September | US                 |
| 1 November  | Luxembourg         |
| 23 November | US                 |
| 22 December | UK                 |
| 25 December | Luxembourg, UK, US |
| 26 December | Luxembourg, UK     |
| 29 December | UK                 |

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## Global Government Bond

(Japan, Luxembourg, UK, US\*\*)

|              |                    |
|--------------|--------------------|
| 2 January    | Japan, UK, US      |
| 3 January    | Japan              |
| 9 January    | Japan              |
| 16 January   | US                 |
| 20 February  | US                 |
| 23 February  | Japan              |
| 21 March     | Japan              |
| 7 April      | Luxembourg, UK     |
| 10 April     | Luxembourg, UK     |
| 1 May        | Luxembourg, UK     |
| 3 May        | Japan              |
| 4 May        | Japan              |
| 5 May        | Japan              |
| 8 May        | UK                 |
| 9 May        | Luxembourg         |
| 18 May       | Luxembourg         |
| 29 May       | Luxembourg, UK, US |
| 19 June      | US                 |
| 23 June      | Luxembourg         |
| 4 July       | US                 |
| 17 July      | Japan              |
| 11 August    | Japan              |
| 15 August    | Luxembourg         |
| 28 August    | UK                 |
| 4 September  | US                 |
| 18 September | Japan              |
| 9 October    | Japan, US          |
| 1 November   | Luxembourg         |
| 3 November   | Japan              |
| 23 November  | Japan, US          |
| 22 December  | UK                 |
| 25 December  | Luxembourg, UK, US |
| 26 December  | Luxembourg, UK     |
| 29 December  | UK                 |

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## Global Green Bond

(France, Luxembourg, US\*\*)

|             |                        |
|-------------|------------------------|
| 2 January   | US                     |
| 16 January  | US                     |
| 20 February | US                     |
| 7 April     | France, Luxembourg     |
| 10 April    | France, Luxembourg     |
| 1 May       | France, Luxembourg     |
| 9 May       | Luxembourg             |
| 18 May      | Luxembourg             |
| 29 May      | Luxembourg, US         |
| 19 June     | US                     |
| 23 June     | Luxembourg             |
| 4 July      | US                     |
| 15 August   | Luxembourg             |
| 4 September | US                     |
| 9 October   | US                     |
| 1 November  | Luxembourg             |
| 23 November | US                     |
| 25 December | France, Luxembourg, US |
| 26 December | France, Luxembourg     |

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# Appendix IV (Additional Disclosures) – Fund Holiday Calendar for 2023 (continued)

## Global High Income Bond, Global High Yield Bond

(France, Luxembourg, US\*\*)

|             |                        |
|-------------|------------------------|
| 2 January   | US                     |
| 16 January  | US                     |
| 20 February | US                     |
| 7 April     | France, Luxembourg     |
| 10 April    | France, Luxembourg     |
| 1 May       | France, Luxembourg     |
| 9 May       | Luxembourg             |
| 18 May      | Luxembourg             |
| 29 May      | Luxembourg, US         |
| 19 June     | US                     |
| 23 June     | Luxembourg             |
| 4 July      | US                     |
| 15 August   | Luxembourg             |
| 4 September | US                     |
| 9 October   | US                     |
| 1 November  | Luxembourg             |
| 23 November | US                     |
| 25 December | France, Luxembourg, US |
| 26 December | France, Luxembourg     |

## Global High Yield ESG Bond

(Luxembourg, US\*\*)

|             |                |
|-------------|----------------|
| 2 January   | US             |
| 16 January  | US             |
| 20 February | US             |
| 7 April     | Luxembourg     |
| 10 April    | Luxembourg     |
| 1 May       | Luxembourg     |
| 9 May       | Luxembourg     |
| 18 May      | Luxembourg     |
| 29 May      | Luxembourg, US |
| 19 June     | US             |
| 23 June     | Luxembourg     |
| 4 July      | US             |
| 15 August   | Luxembourg     |
| 4 September | US             |
| 9 October   | US             |
| 1 November  | Luxembourg     |
| 23 November | US             |
| 25 December | Luxembourg, US |
| 26 December | Luxembourg     |

## Global Inflation Linked Bond

(Luxembourg, UK, US\*\*)

|             |                    |
|-------------|--------------------|
| 2 January   | UK, US             |
| 16 January  | US                 |
| 20 February | US                 |
| 7 April     | Luxembourg, UK     |
| 10 April    | Luxembourg, UK     |
| 1 May       | Luxembourg, UK     |
| 8 May       | UK                 |
| 9 May       | Luxembourg         |
| 18 May      | Luxembourg         |
| 29 May      | Luxembourg, UK, US |
| 19 June     | US                 |
| 23 June     | Luxembourg         |
| 4 July      | US                 |
| 15 August   | Luxembourg         |
| 28 August   | UK                 |
| 4 September | US                 |
| 9 October   | US                 |
| 1 November  | Luxembourg         |
| 23 November | US                 |
| 22 December | UK                 |
| 25 December | Luxembourg, UK, US |
| 26 December | Luxembourg, UK     |
| 29 December | UK                 |

## Global Infrastructure Equity

(Canada, Luxembourg, US\*\*)

|             |                        |
|-------------|------------------------|
| 2 January   | Canada, US             |
| 16 January  | US                     |
| 20 February | Canada, US             |
| 7 April     | Canada, Luxembourg, US |
| 10 April    | Luxembourg             |

# Appendix IV (Additional Disclosures) – Fund Holiday Calendar for 2023 (continued)

## Global Infrastructure Equity (continued)

(Canada, Luxembourg, US\*\*)

|             |                        |
|-------------|------------------------|
| 1 May       | Luxembourg             |
| 9 May       | Luxembourg             |
| 18 May      | Luxembourg             |
| 22 May      | Canada                 |
| 29 May      | Luxembourg, US         |
| 19 June     | US                     |
| 23 June     | Luxembourg             |
| 3 July      | Canada                 |
| 4 July      | US                     |
| 7 August    | Canada                 |
| 15 August   | Luxembourg             |
| 4 September | Canada, US             |
| 9 October   | Canada, US             |
| 1 November  | Luxembourg             |
| 23 November | US                     |
| 25 December | Canada, Luxembourg, US |
| 26 December | Canada, Luxembourg     |

## Global Lower Carbon Bond

(France, Luxembourg, US\*\*)

|             |                        |
|-------------|------------------------|
| 2 January   | US                     |
| 16 January  | US                     |
| 20 February | US                     |
| 7 April     | France, Luxembourg     |
| 10 April    | France, Luxembourg     |
| 1 May       | France, Luxembourg     |
| 9 May       | Luxembourg             |
| 18 May      | Luxembourg             |
| 29 May      | Luxembourg, US         |
| 19 June     | US                     |
| 23 June     | Luxembourg             |
| 4 July      | US                     |
| 15 August   | Luxembourg             |
| 4 September | US                     |
| 9 October   | US                     |
| 1 November  | Luxembourg             |
| 23 November | US                     |
| 25 December | France, Luxembourg, US |
| 26 December | France, Luxembourg     |

## Global Lower Carbon Equity

(Luxembourg, UK, US)

|             |                    |
|-------------|--------------------|
| 2 January   | UK, US             |
| 16 January  | US                 |
| 20 February | US                 |
| 7 April     | Luxembourg, UK, US |
| 10 April    | Luxembourg, UK     |
| 1 May       | Luxembourg, UK     |
| 8 May       | UK                 |
| 9 May       | Luxembourg         |
| 18 May      | Luxembourg         |
| 29 May      | Luxembourg, UK, US |
| 19 June     | US                 |
| 23 June     | Luxembourg         |
| 4 July      | US                 |
| 15 August   | Luxembourg         |
| 28 August   | UK                 |
| 4 September | US                 |
| 1 November  | Luxembourg         |
| 23 November | US                 |
| 22 December | UK                 |
| 25 December | Luxembourg, UK, US |
| 26 December | Luxembourg, UK     |
| 29 December | UK                 |

## Global Real Estate Equity

(Luxembourg, UK, US)

|             |                    |
|-------------|--------------------|
| 2 January   | UK, US             |
| 16 January  | US                 |
| 20 February | US                 |
| 7 April     | Luxembourg, UK, US |
| 10 April    | Luxembourg, UK     |
| 1 May       | Luxembourg, UK     |
| 8 May       | UK                 |
| 9 May       | Luxembourg         |
| 18 May      | Luxembourg         |
| 29 May      | Luxembourg, UK, US |
| 19 June     | US                 |
| 23 June     | Luxembourg         |
| 4 July      | US                 |
| 15 August   | Luxembourg         |
| 28 August   | UK                 |
| 4 September | US                 |
| 1 November  | Luxembourg         |
| 23 November | US                 |

# Appendix IV (Additional Disclosures) – Fund Holiday Calendar for 2023 (continued)

## Global Real Estate Equity (continued)

(Luxembourg, UK, US)

|             |                    |
|-------------|--------------------|
| 22 December | UK                 |
| 25 December | Luxembourg, UK, US |
| 26 December | Luxembourg, UK     |
| 29 December | UK                 |

## Global Short Duration Bond

(Luxembourg, UK, US\*\*)

|             |                    |
|-------------|--------------------|
| 2 January   | UK, US             |
| 16 January  | US                 |
| 20 February | US                 |
| 7 April     | Luxembourg, UK     |
| 10 April    | Luxembourg, UK     |
| 1 May       | Luxembourg, UK     |
| 8 May       | UK                 |
| 9 May       | Luxembourg         |
| 18 May      | Luxembourg         |
| 29 May      | Luxembourg, UK, US |
| 19 June     | US                 |
| 23 June     | Luxembourg         |
| 4 July      | US                 |
| 15 August   | Luxembourg         |
| 28 August   | UK                 |
| 4 September | US                 |
| 9 October   | US                 |
| 1 November  | Luxembourg         |
| 23 November | US                 |
| 22 December | UK                 |
| 25 December | Luxembourg, UK, US |
| 26 December | Luxembourg, UK     |
| 29 December | UK                 |

## Global Sustainable Equity Income

(Luxembourg, US)

|             |                |
|-------------|----------------|
| 2 January   | US             |
| 16 January  | US             |
| 20 February | US             |
| 7 April     | Luxembourg, US |
| 10 April    | Luxembourg     |
| 1 May       | Luxembourg     |
| 9 May       | Luxembourg     |
| 18 May      | Luxembourg     |
| 29 May      | Luxembourg, US |
| 19 June     | US             |
| 23 June     | Luxembourg     |
| 4 July      | US             |
| 15 August   | Luxembourg     |
| 4 September | US             |
| 1 November  | Luxembourg     |
| 23 November | US             |
| 25 December | Luxembourg, US |
| 26 December | Luxembourg     |

## Global Sustainable Long Term Equity

(Luxembourg, US)

|             |                |
|-------------|----------------|
| 2 January   | US             |
| 16 January  | US             |
| 20 February | US             |
| 7 April     | Luxembourg, US |
| 10 April    | Luxembourg     |
| 1 May       | Luxembourg     |
| 9 May       | Luxembourg     |
| 18 May      | Luxembourg     |
| 29 May      | Luxembourg, US |
| 19 June     | US             |
| 23 June     | Luxembourg     |
| 4 July      | US             |
| 15 August   | Luxembourg     |
| 4 September | US             |
| 1 November  | Luxembourg     |
| 23 November | US             |
| 25 December | Luxembourg, US |
| 26 December | Luxembourg     |



# Appendix IV (Additional Disclosures) – Fund Holiday Calendar for 2023 (continued)

## Hong Kong Equity

(Hong Kong, Luxembourg)

|             |                       |
|-------------|-----------------------|
| 2 January   | Hong Kong             |
| 23 January  | Hong Kong             |
| 24 January  | Hong Kong             |
| 25 January  | Hong Kong             |
| 5 April     | Hong Kong             |
| 7 April     | Hong Kong, Luxembourg |
| 10 April    | Hong Kong, Luxembourg |
| 1 May       | Hong Kong, Luxembourg |
| 9 May       | Luxembourg            |
| 18 May      | Luxembourg            |
| 26 May      | Hong Kong             |
| 29 May      | Luxembourg            |
| 22 June     | Hong Kong             |
| 23 June     | Luxembourg            |
| 15 August   | Luxembourg            |
| 2 October   | Hong Kong             |
| 23 October  | Hong Kong             |
| 1 November  | Luxembourg            |
| 25 December | Hong Kong, Luxembourg |
| 26 December | Hong Kong, Luxembourg |

## 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 Portföy Yönetimi A.S.                       |                        |
| <b>Bond Sub-Funds</b>                                                  |                                                  |                        |
| Asia Bond                                                              | HSBC Global Asset Management (Hong Kong) Limited |                        |
| Asia ESG Bond                                                          | HSBC Global Asset Management (Hong Kong) Limited |                        |
| Asia High Yield Bond                                                   | HSBC Global Asset Management (Hong Kong) Limited |                        |
| Asian Currencies Bond                                                  | HSBC Global Asset Management (Hong Kong) Limited |                        |
| Brazil Bond                                                            | HSBC Asset Management (USA) Inc.                 |                        |
| Corporate Euro Bond Fixed Term Bond 2027 (launched as at 30 June 2023) | HSBC Asset Management (France)                   |                        |
| Euro Bond                                                              | HSBC Asset Management (France)                   |                        |
| Euro Credit Bond                                                       | HSBC Asset Management (France)                   |                        |
| Euro Bond Total Return                                                 | HSBC Asset Management (France)                   |                        |
| Euro High Yield Bond                                                   | HSBC Asset Management (France)                   |                        |
| ESG Short Duration Credit Bond                                         | HSBC Asset Management (USA) Inc.                 |                        |

\* Dealing and Net Asset Value calculation of Russia equity sub-fund has been suspended since 25 February 2022 following the closure of Moscow stock exchange.

<sup>1</sup> Until 1 August 2023, the sub-fund was named Thai Equity.

## Appendix V (Additional Disclosures) – Investment Advisers (continued)

| Sub-Fund                                           | Investment Adviser                 | Sub-Investment Adviser                                                                                                                                                          |
|----------------------------------------------------|------------------------------------|---------------------------------------------------------------------------------------------------------------------------------------------------------------------------------|
| GEM Debt Total Return                              | HSBC Asset Management (USA) Inc.   |                                                                                                                                                                                 |
| Global Bond                                        | HSBC Asset Management (UK) Limited |                                                                                                                                                                                 |
| Global Bond Total Return                           | HSBC Asset Management (UK) Limited |                                                                                                                                                                                 |
| Global Corporate Bond                              | HSBC Asset Management (USA) Inc.   | HSBC Asset Management (France) and HSBC Asset Management (UK) Limited to provide discretionary investment management services in respect of a part of the sub-fund's portfolio. |
| Global Emerging Markets Bond                       | HSBC Asset Management (USA) Inc.   |                                                                                                                                                                                 |
| Global Emerging Markets ESG Bond                   | HSBC Asset Management (USA) Inc.   |                                                                                                                                                                                 |
| Global Emerging Markets ESG Local Debt             | HSBC Asset Management (USA) Inc.   |                                                                                                                                                                                 |
| Global Emerging Markets Local Debt                 | HSBC Asset Management (USA) Inc.   |                                                                                                                                                                                 |
| Global Emerging Markets Corporate Sustainable Bond | HSBC Asset Management (UK) Limited |                                                                                                                                                                                 |
| Global ESG Corporate Bond                          | HSBC Asset Management (USA) Inc.   |                                                                                                                                                                                 |
| Global Government Bond                             | HSBC Asset Management (UK) Limited |                                                                                                                                                                                 |
| Global Green Bond                                  | HSBC Asset Management (France)     |                                                                                                                                                                                 |
| Global High Income Bond                            | HSBC Asset Management (USA) Inc.   | HSBC Asset Management (France) and HSBC Asset Management (UK) Limited to provide discretionary investment management services in respect of a part of the sub-fund's portfolio. |
| Global High Yield Bond                             | HSBC Asset Management (USA) Inc.   | HSBC Asset Management (France) to provide discretionary investment management services in respect of a part of the sub-fund's portfolio.                                        |
| Global High Yield ESG Bond                         | HSBC Asset Management (USA) Inc.   |                                                                                                                                                                                 |
| Global High Yield Securitised Credit Bond          | HSBC Asset Management (UK) Limited |                                                                                                                                                                                 |
| Global Inflation Linked Bond                       | HSBC Asset Management (UK) Limited |                                                                                                                                                                                 |
| Global Investment Grade Securitised Credit Bond    | HSBC Asset Management (UK) Limited |                                                                                                                                                                                 |
| Global Lower Carbon Bond                           | HSBC Asset Management (USA) Inc.   | HSBC Asset Management (France) to provide discretionary investment management services in respect of a part of the sub-fund's portfolio.                                        |

## Appendix V (Additional Disclosures) – Investment Advisers (continued)

| Sub-Fund                                             | Investment Adviser                               | Sub-Investment Adviser                                                                                                                                            |
|------------------------------------------------------|--------------------------------------------------|-------------------------------------------------------------------------------------------------------------------------------------------------------------------|
| Global Securitised Credit Bond                       | HSBC Asset Management (UK) Limited               |                                                                                                                                                                   |
| Global Short Duration Bond                           | HSBC Asset Management (UK) Limited               |                                                                                                                                                                   |
| India Fixed Income                                   | HSBC Global Asset Management (Hong Kong) Limited | HSBC Global Asset Management (Hong Kong) Limited has appointed HSBC Asset Management (India) Pvt Limited to provide investment advice in respect of the sub-fund. |
| RMB Fixed Income                                     | HSBC Global Asset Management (Hong Kong) Limited |                                                                                                                                                                   |
| Singapore Dollar Income Bond                         | HSBC Global Asset Management (Hong Kong) Limited |                                                                                                                                                                   |
| Ultra Short Duration Bond                            | HSBC Asset Management (USA) Inc.                 |                                                                                                                                                                   |
| US Dollar Bond                                       | HSBC Asset Management (USA) Inc.                 |                                                                                                                                                                   |
| US High Yield Bond                                   | HSBC Asset Management (USA) Inc.                 |                                                                                                                                                                   |
| US Short Duration High Yield Bond <sup>2</sup>       | HSBC Asset Management (USA) Inc.                 | HSBC Asset Management (France) to provide discretionary investment management services in respect of a part of the sub-fund's portfolio.                          |
| <b>Other Sub-Funds</b>                               |                                                  |                                                                                                                                                                   |
| Global Credit Floating Rate Fixed Term Bond 2023 - 2 | HSBC Asset Management (USA) Inc.                 |                                                                                                                                                                   |
| Global Emerging Markets Multi-Asset Income           | HSBC Asset Management (UK) Limited               | HSBC Asset Management (USA) Inc. to provide discretionary investment management services in respect to a part of the sub-fund's portfolio.                        |
| Managed Solutions - Asia Focused Conservative        | HSBC Global Asset Management (Hong Kong) Limited |                                                                                                                                                                   |
| Managed Solutions - Asia Focused Growth              | HSBC Global Asset Management (Hong Kong) Limited |                                                                                                                                                                   |
| Managed Solutions - Asia Focused Income              | HSBC Global Asset Management (Hong Kong) Limited |                                                                                                                                                                   |
| Multi-Asset Style Factors                            | HSBC Asset Management (France)                   |                                                                                                                                                                   |
| Multi-Strategy Target Return                         | HSBC Asset Management (France)                   |                                                                                                                                                                   |
| US Income Focused                                    | HSBC Asset Management (UK) Limited               |                                                                                                                                                                   |

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



# Appendix VI (Additional Disclosures) – Risk Management

## General

HSBC Investment Funds (Luxembourg) S.A. (the “Management Company”) uses a risk management process that monitors the risk of the portfolio positions and their share of the overall risk profile of the portfolios on the managed funds at any time. In accordance with the Law of 17 December 2010 and the applicable regulatory requirements of the Commission de Surveillance du Secteur Financier (“CSSF”), the Management Company reports to the CSSF on a regular basis on the risk management process. The Management Company assures on the basis of appropriate and reasonable methods that the overall risk associated with derivatives does not exceed the Net Asset Value of the portfolio. The Management Company uses the following methods:

### Commitment Approach

The “Commitment Approach” is based on the positions of Financial Derivative Instruments (“FDI”) converted into their corresponding underlying equivalents using the delta approach. Netting and hedging might be considered for FDI and their underlying assets provided that the approach complies with the regulations. The sum of these underlying equivalents must not exceed the Net Asset Value of the Fund.

**Value-at-Risk (“VaR”)** is a mathematical approach used to estimate the potential loss of a portfolio over a specified holding period within a given confidence level. VaR can be calculated on either an absolute or a relative basis.

#### Absolute VaR approach

In the absolute VaR approach the VaR (99% confidence level, 20-day holding period) of the Fund cannot exceed 20% of the Fund net assets.

#### Relative VaR approach

Relative VaR is calculated in relation to a suitable benchmark or reference portfolio. Using this approach, the relative VaR cannot exceed the VaR of a reference portfolio by more than a maximum of twice (200%). The reference portfolio is a matching portfolio in comparison to the Fund's investment policy.

The UK and India GSC Risk Teams of HSBC Asset Management Limited are responsible for setting up, maintaining and running the APT risk model, and ensuring that appropriate analysis and reports are available for the local risk teams to consume. The local risk teams (AMUS, AMFR, AMHK and UK Risk Team) are responsible for reviewing and validating the results, applying Management Action Trigger levels (“MATs”), following up with fund managers, and reporting as required to the Management Company.

The calculation of the VaR is done accordingly to the following calculation standards and in line with the standards defined in ESMA guidelines 10/788 Box 15 and CSSF CR 11/512:

- a) Confidence interval: 99%
- b) Simulation horizon: 4 weeks.
- c) Model estimation window of 180 weeks (3.5 years) used to calibrate the correlation structure of the model.
- d) Daily VaR calculation with daily data sets updates

Currently the risk team use the APT Parametric VaR approach. Since 1<sup>st</sup> January 2023, the Monte-Carlo VaR model is used for the monitoring of Multi-Asset Style Factors sub-fund.

The VaR utilization (lowest, highest and average) of the sub-fund is calculated by dividing the realized (lower, highest and average during the period) daily VaR by the VaR Regulatory limit (20% for the Absolute VaR and 200% for the Relative VaR sub-funds).

## Appendix VI (Additional Disclosures) – Risk Management (continued)

| Sub-fund                                                            | Entity in charge of Commitment / VaR monitoring | Starting period | Ending period | Market Risk Calculation | Lowest fund VaR utilisation | Highest fund VaR utilisation | Average fund VaR utilisation | VaR Regulatory Limit | Reference Portfolio (if any)                         |
|---------------------------------------------------------------------|-------------------------------------------------|-----------------|---------------|-------------------------|-----------------------------|------------------------------|------------------------------|----------------------|------------------------------------------------------|
| <b>1) Bond Sub-funds</b>                                            |                                                 |                 |               |                         |                             |                              |                              |                      |                                                      |
| Asia Bond                                                           | HSBC Asset Management (Hong Kong) Limited       | 01/04/2023      | 30/09/2023    | Commitment Approach     | N/A                         | N/A                          | N/A                          | N/A                  | N/A                                                  |
| Asia ESG Bond                                                       | HSBC Asset Management (Hong Kong) Limited       | 01/04/2023      | 30/09/2023    | Commitment Approach     | N/A                         | N/A                          | N/A                          | N/A                  | N/A                                                  |
| Asia High Yield Bond                                                | HSBC Asset Management (Hong Kong) Limited       | 01/04/2023      | 30/09/2023    | Commitment Approach     | N/A                         | N/A                          | N/A                          | N/A                  | N/A                                                  |
| Asian Currencies Bond                                               | HSBC Asset Management (Hong Kong) Limited       | 01/04/2023      | 30/09/2023    | Commitment Approach     | N/A                         | N/A                          | N/A                          | N/A                  | N/A                                                  |
| Brazil Bond                                                         | HSBC Asset Management (USA) Inc.                | 01/04/2023      | 30/09/2023    | Relative VaR            | 99.10%                      | 104.52%                      | 99.92%                       | 200.00%              | JP Morgan GBI-EM Global Brazil                       |
| Corporate Euro Bond Fixed Term Bond 2027 (launched on 30 June 2023) | HSBC Asset Management (France) Limited          | 30/06/2023      | 30/09/2023    | Commitment Approach     | N/A                         | N/A                          | N/A                          | N/A                  | N/A                                                  |
| Euro Bond                                                           | HSBC Asset Management (France) Limited          | 01/04/2023      | 30/09/2023    | Commitment Approach     | N/A                         | N/A                          | N/A                          | N/A                  | N/A                                                  |
| Euro Bond Total Return                                              | HSBC Asset Management (France) Limited          | 01/04/2023      | 30/09/2023    | Absolute VaR            | 2.63%                       | 3.75%                        | 3.03%                        | 20.00%               | N/A                                                  |
| Euro Credit Bond                                                    | HSBC Asset Management (France) Limited          | 01/04/2023      | 30/09/2023    | Commitment Approach     | N/A                         | N/A                          | N/A                          | N/A                  | N/A                                                  |
| Euro High Yield Bond                                                | HSBC Asset Management (France) Limited          | 01/04/2023      | 30/09/2023    | Commitment Approach     | N/A                         | N/A                          | N/A                          | N/A                  | N/A                                                  |
| ESG Short Duration Credit Bond                                      | HSBC Asset Management (USA) Inc.                | 01/04/2023      | 30/09/2023    | Absolute VaR            | 2.27%                       | 3.00%                        | 2.76%                        | 20.00%               | N/A                                                  |
| GEM Debt Total Return                                               | HSBC Asset Management(USA) Inc.                 | 01/04/2023      | 30/09/2023    | Absolute VaR            | 3.99%                       | 5.48%                        | 4.34%                        | 20.00%               | N/A                                                  |
| Global Bond                                                         | HSBC Asset Management (UK) Limited              | 01/04/2023      | 30/09/2023    | Relative VaR            | 106.25%                     | 115.50%                      | 112.17%                      | 200.00%              | Bloomberg Global Aggregate                           |
| Global Bond Total Return                                            | HSBC Asset Management (UK) Limited              | 01/04/2023      | 30/09/2023    | Absolute VaR            | 3.15%                       | 4.31%                        | 3.77%                        | 20.00%               | N/A                                                  |
| Global Corporate Bond                                               | HSBC Asset Management (USA) Inc.                | 01/04/2023      | 30/09/2023    | Relative VaR            | 92.69%                      | 108.71%                      | 101.22%                      | 200.00%              | Bloomberg Global Aggregate Corporates AWS Hedged USD |

# Appendix VI (Additional Disclosures) – Risk Management (continued)

| Sub-fund                                           | Entity in charge of Commitment / VaR monitoring | Starting period | Ending period | Market Risk Calculation | Lowest fund VaR utilisation | Highest fund VaR utilisation | Average fund VaR utilisation | VaR Regulatory Limit | Reference Portfolio (if any)                                                                                                                                                   |
|----------------------------------------------------|-------------------------------------------------|-----------------|---------------|-------------------------|-----------------------------|------------------------------|------------------------------|----------------------|--------------------------------------------------------------------------------------------------------------------------------------------------------------------------------|
| <b>1) Bond Sub-funds (continued)</b>               |                                                 |                 |               |                         |                             |                              |                              |                      |                                                                                                                                                                                |
| Global Emerging Markets Bond                       | HSBC Asset Management (USA) Inc.                | 01/04/2023      | 30/09/2023    | Relative VaR            | 96.43%                      | 103.97%                      | 100.16%                      | 200.00%              | JP Morgan EMBI Global Diversified                                                                                                                                              |
| Global Emerging Markets Corporate Sustainable Bond | HSBC Asset Management (UK) Limited              | 01/04/2023      | 30/09/2023    | Relative VaR            | 121.89%                     | 149.18%                      | 128.73%                      | 200.00%              | JP Morgan ESG Corporate EMBI Broad Diversified                                                                                                                                 |
| Global Emerging Markets ESG Bond                   | HSBC Asset Management (USA) Inc.                | 01/04/2023      | 30/09/2023    | Relative VaR            | 94.58%                      | 102.38%                      | 99.51%                       | 200.00%              | JP Morgan ESG EMBI Global Diversified                                                                                                                                          |
| Global Emerging Markets ESG Local Debt             | HSBC Asset Management (USA) Inc.                | 01/04/2023      | 30/09/2023    | Relative VaR            | 99.01%                      | 106.38%                      | 103.84%                      | 200.00%              | JP Morgan ESG GBI-EM Global Diversified                                                                                                                                        |
| Global Emerging Markets Local Debt                 | HSBC Asset Management (USA) Inc.                | 01/04/2023      | 30/09/2023    | Relative VaR            | 103.02%                     | 109.35%                      | 106.49%                      | 200.00%              | 50% JP Morgan GBI-EM Global Diversified and 50% JP Morgan ELMI+                                                                                                                |
| Global ESG Corporate Bond                          | HSBC Asset Management (USA) Inc.                | 01/04/2023      | 30/09/2023    | Relative VaR            | 98.51%                      | 105.53%                      | 101.65%                      | 200.00%              | Bloomberg Global Aggregate Corporates Diversified Hedged USD                                                                                                                   |
| Global Government Bond                             | HSBC Asset Management (UK) Limited              | 01/04/2023      | 30/09/2023    | Relative VaR            | 108.47%                     | 126.67%                      | 120.67%                      | 200.00%              | JP Morgan GBI Global Hedged USD                                                                                                                                                |
| Global Green Bond                                  | HSBC Asset Management (France) Limited          | 01/04/2023      | 30/09/2023    | Commitment Approach     | N/A                         | N/A                          | N/A                          | N/A                  | N/A                                                                                                                                                                            |
| Global High Income Bond                            | HSBC Asset Management (USA) Inc.                | 01/04/2023      | 30/09/2023    | Relative VaR            | 94.99%                      | 102.60%                      | 98.74%                       | 200.00%              | Bloomberg Global Aggregate Corporate USD Hedged                                                                                                                                |
| Global High Yield Bond                             | HSBC Asset Management (USA) Inc.                | 01/04/2023      | 30/09/2023    | Relative VaR            | 95.67%                      | 119.49%                      | 104.81%                      | 200.00%              | (as from 3 July 2023) ICE BofA BB-B Developed Market High Yield Constrained Index (USD Hedged)<br>(until 2 July 2023) ICE BofA Global High Yield BB-B Constrained (USD Hedged) |
| Global High Yield ESG Bond                         | HSBC Asset Management (USA) Inc.                | 01/04/2023      | 30/09/2023    | Relative VaR            | 93.98%                      | 116.12%                      | 104.80%                      | 200.00%              | (as from 3 July 2023) ICE BofA BB-B Developed Market High Yield Constrained Index (USD Hedged)<br>(until 2 July 2023) ICE BofA Global High Yield BB-B Constrained (USD Hedged) |

## Appendix VI (Additional Disclosures) – Risk Management (continued)

| Sub-fund                                        | Entity in charge of Commitment / VaR monitoring | Starting period | Ending period | Market Risk Calculation | Lowest fund VaR utilisation | Highest fund VaR utilisation | Average fund VaR utilisation | VaR Regulatory Limit | Reference Portfolio (if any)                                                                 |
|-------------------------------------------------|-------------------------------------------------|-----------------|---------------|-------------------------|-----------------------------|------------------------------|------------------------------|----------------------|----------------------------------------------------------------------------------------------|
| <b>1) Bond Sub-funds (continued)</b>            |                                                 |                 |               |                         |                             |                              |                              |                      |                                                                                              |
| Global High Yield Securitised Credit Bond       | HSBC Asset Management (UK) Limited              | 01/04/2023      | 30/09/2023    | Commitment Approach     | N/A                         | N/A                          | N/A                          | N/A                  | N/A                                                                                          |
| Global Inflation Linked Bond                    | HSBC Asset Management (UK) Limited              | 01/04/2023      | 30/09/2023    | Relative VaR            | 98.52%                      | 115.52%                      | 107.21%                      | 200.00%              | ICE BofA Global Inflation-Linked Government Alternative Weighting Scheme Custom (USD hedged) |
| Global Investment Grade Securitised Credit Bond | HSBC Asset Management (UK) Limited              | 01/04/2023      | 30/09/2023    | Commitment Approach     | N/A                         | N/A                          | N/A                          | N/A                  | N/A                                                                                          |
| Global Lower Carbon Bond                        | HSBC Asset Management (USA) Inc.                | 01/04/2023      | 30/09/2023    | Relative VaR            | 96.75%                      | 109.84%                      | 103.46%                      | 200.00%              | Bloomberg Global Aggregate Corporate Diversified Hedged USD                                  |
| Global Securitised Credit Bond                  | HSBC Asset Management (UK) Limited              | 01/04/2023      | 30/09/2023    | Commitment Approach     | N/A                         | N/A                          | N/A                          | N/A                  | N/A                                                                                          |
| Global Short Duration Bond                      | HSBC Asset Management (UK) Limited              | 01/04/2023      | 30/09/2023    | Absolute VaR            | 1.01%                       | 1.45%                        | 1.31%                        | 20.00%               | N/A                                                                                          |
| India Fixed Income                              | HSBC Asset Management (Hong Kong) Limited       | 01/04/2023      | 30/09/2023    | Commitment Approach     | N/A                         | N/A                          | N/A                          | N/A                  | N/A                                                                                          |
| RMB Fixed Income                                | HSBC Asset Management (Hong Kong) Limited       | 01/04/2023      | 30/09/2023    | Commitment Approach     | N/A                         | N/A                          | N/A                          | N/A                  | N/A                                                                                          |
| Singapore Dollar Income Bond                    | HSBC Asset Management (Hong Kong) Limited       | 01/04/2023      | 30/09/2023    | Commitment Approach     | N/A                         | N/A                          | N/A                          | N/A                  | N/A                                                                                          |
| Ultra Short Duration Bond                       | HSBC Asset Management (USA) Inc.                | 01/04/2023      | 30/09/2023    | Commitment Approach     | N/A                         | N/A                          | N/A                          | N/A                  | N/A                                                                                          |
| US Dollar Bond                                  | HSBC Asset Management (USA) Inc.                | 01/04/2023      | 30/09/2023    | Relative VaR            | 102.79%                     | 123.55%                      | 113.27%                      | 200.00%              | Bloomberg US Aggregate                                                                       |

# Appendix VI (Additional Disclosures) – Risk Management (continued)

| Sub-fund                                                                                                            | Entity in charge of Commitment / VaR monitoring | Starting period | Ending period | Market Risk Calculation | Lowest fund VaR utilisation | Highest fund VaR utilisation | Average fund VaR utilisation | VaR Regulatory Limit | Reference Portfolio (if any)                                              |
|---------------------------------------------------------------------------------------------------------------------|-------------------------------------------------|-----------------|---------------|-------------------------|-----------------------------|------------------------------|------------------------------|----------------------|---------------------------------------------------------------------------|
| <b>1) Bond Sub-funds (continued)</b>                                                                                |                                                 |                 |               |                         |                             |                              |                              |                      |                                                                           |
| US High Yield Bond                                                                                                  | HSBC Asset Management (USA) Inc.                | 01/04/2023      | 30/09/2023    | Relative VaR            | 104.10%                     | 115.93%                      | 109.23%                      | 200.00%              | ICE BofA US High Yield Constrained                                        |
| US Short Duration High Yield Bond (Until 3 July 2023, the sub-fund was named Global Short Duration High Yield Bond) | HSBC Asset Management (USA) Inc.                | 01/04/2023      | 02/07/2023    | Relative VaR            | 68.88%                      | 81.09%                       | 74.95%                       | 200%                 | Bloomberg Global Short Duration High Yield BB-B 2% Constrained USD Hedged |
|                                                                                                                     |                                                 | 03/07/2023      | 30/09/2023    | Absolute VaR            | 5.17%                       | 5.93%                        | 5.46%                        | 20%                  | N/A                                                                       |
| <b>2) Equity Sub-funds</b>                                                                                          |                                                 |                 |               |                         |                             |                              |                              |                      |                                                                           |
| Asia ex Japan Equity                                                                                                | HSBC Asset Management (Hong Kong) Limited       | 01/04/2023      | 30/09/2023    | Commitment Approach     | N/A                         | N/A                          | N/A                          | N/A                  | N/A                                                                       |
| Asia ex Japan Equity Smaller Companies                                                                              | HSBC Asset Management (Hong Kong) Limited       | 01/04/2023      | 30/09/2023    | Commitment Approach     | N/A                         | N/A                          | N/A                          | N/A                  | N/A                                                                       |
| Asia Pacific ex Japan Equity High Dividend                                                                          | HSBC Asset Management (Hong Kong) Limited       | 01/04/2023      | 30/09/2023    | Commitment Approach     | N/A                         | N/A                          | N/A                          | N/A                  | N/A                                                                       |
| BRIC Equity                                                                                                         | HSBC Asset Management (UK) Limited              | 01/04/2023      | 30/09/2023    | Commitment Approach     | N/A                         | N/A                          | N/A                          | N/A                  | N/A                                                                       |
| BRIC Markets Equity                                                                                                 | HSBC Asset Management (UK) Limited              | 01/04/2023      | 30/09/2023    | Commitment Approach     | N/A                         | N/A                          | N/A                          | N/A                  | N/A                                                                       |
| China A-shares Equity                                                                                               | HSBC Asset Management (Hong Kong) Limited       | 01/04/2023      | 30/09/2023    | Commitment Approach     | N/A                         | N/A                          | N/A                          | N/A                  | N/A                                                                       |
| Chinese Equity                                                                                                      | HSBC Asset Management (Hong Kong) Limited       | 01/04/2023      | 30/09/2023    | Commitment Approach     | N/A                         | N/A                          | N/A                          | N/A                  | N/A                                                                       |
| Euroland Equity Smaller Companies                                                                                   | HSBC Asset Management (France) Limited          | 01/04/2023      | 30/09/2023    | Commitment Approach     | N/A                         | N/A                          | N/A                          | N/A                  | N/A                                                                       |
| Euroland Growth                                                                                                     | HSBC Asset Management (France) Limited          | 01/04/2023      | 30/09/2023    | Commitment Approach     | N/A                         | N/A                          | N/A                          | N/A                  | N/A                                                                       |
| Euroland Value                                                                                                      | HSBC Asset Management (France) Limited          | 01/04/2023      | 30/09/2023    | Commitment Approach     | N/A                         | N/A                          | N/A                          | N/A                  | N/A                                                                       |
| Europe Value                                                                                                        | HSBC Asset Management (France) Limited          | 01/04/2023      | 30/09/2023    | Commitment Approach     | N/A                         | N/A                          | N/A                          | N/A                  | N/A                                                                       |
| Frontier Markets                                                                                                    | HSBC Asset Management (UK) Limited              | 01/04/2023      | 30/09/2023    | Commitment Approach     | N/A                         | N/A                          | N/A                          | N/A                  | N/A                                                                       |
| Global Emerging Markets Equity                                                                                      | HSBC Asset Management (UK) Limited              | 01/04/2023      | 30/09/2023    | Commitment Approach     | N/A                         | N/A                          | N/A                          | N/A                  | N/A                                                                       |

## Appendix VI (Additional Disclosures) – Risk Management (continued)

| Sub-fund                               | Entity in charge of Commitment / VaR monitoring | Starting period | Ending period | Market Risk Calculation | Lowest fund VaR utilisation | Highest fund VaR utilisation | Average fund VaR utilisation | VaR Regulatory Limit | Reference Portfolio (if any) |
|----------------------------------------|-------------------------------------------------|-----------------|---------------|-------------------------|-----------------------------|------------------------------|------------------------------|----------------------|------------------------------|
| <b>2) Equity Sub-funds (continued)</b> |                                                 |                 |               |                         |                             |                              |                              |                      |                              |
| Global Equity Circular Economy         | HSBC Asset Management (France) Limited          | 01/04/2023      | 30/09/2023    | Commitment Approach     | N/A                         | N/A                          | N/A                          | N/A                  | N/A                          |
| Global Equity Climate Change           | HSBC Asset Management (UK) Limited              | 01/04/2023      | 30/09/2023    | Commitment Approach     | N/A                         | N/A                          | N/A                          | N/A                  | N/A                          |
| Global Equity Sustainable Healthcare   | HSBC Asset Management (France) Limited          | 01/04/2023      | 30/09/2023    | Commitment Approach     | N/A                         | N/A                          | N/A                          | N/A                  | N/A                          |
| Global Equity Volatility Focused       | HSBC Asset Management (UK) Limited              | 01/04/2023      | 30/09/2023    | Commitment Approach     | N/A                         | N/A                          | N/A                          | N/A                  | N/A                          |
| Global Infrastructure Equity           | HSBC Asset Management (UK) Limited              | 01/04/2023      | 30/09/2023    | Commitment Approach     | N/A                         | N/A                          | N/A                          | N/A                  | N/A                          |
| Global Lower Carbon Equity             | HSBC Asset Management (UK) Limited              | 01/04/2023      | 30/09/2023    | Commitment Approach     | N/A                         | N/A                          | N/A                          | N/A                  | N/A                          |
| Global Real Estate Equity              | HSBC Asset Management (UK) Limited              | 01/04/2023      | 30/09/2023    | Commitment Approach     | N/A                         | N/A                          | N/A                          | N/A                  | N/A                          |
| Global Sustainable Equity Income       | HSBC Asset Management (France) Limited          | 01/04/2023      | 30/09/2023    | Commitment Approach     | N/A                         | N/A                          | N/A                          | N/A                  | N/A                          |
| Global Sustainable Long Term Dividend  | HSBC Asset Management (UK) Limited              | 01/04/2023      | 30/09/2023    | Commitment Approach     | N/A                         | N/A                          | N/A                          | N/A                  | N/A                          |
| Global Sustainable Long Term Equity    | HSBC Asset Management (UK) Limited              | 01/04/2023      | 30/09/2023    | Commitment Approach     | N/A                         | N/A                          | N/A                          | N/A                  | N/A                          |
| Hong Kong Equity                       | HSBC Asset Management (Hong Kong) Limited       | 01/04/2023      | 30/09/2023    | Commitment Approach     | N/A                         | N/A                          | N/A                          | N/A                  | N/A                          |

## Appendix VI (Additional Disclosures) – Risk Management (continued)

| Sub-fund                                                                        | Entity in charge of Commitment / VaR monitoring | Starting period | Ending period | Market Risk Calculation | Lowest fund VaR utilisation | Highest fund VaR utilisation | Average fund VaR utilisation | VaR Regulatory Limit | Reference Portfolio (if any) |
|---------------------------------------------------------------------------------|-------------------------------------------------|-----------------|---------------|-------------------------|-----------------------------|------------------------------|------------------------------|----------------------|------------------------------|
| <b>3) Market Specific Equity Sub-Funds (continued)</b>                          |                                                 |                 |               |                         |                             |                              |                              |                      |                              |
| Asean Equity ( Until 1 August 2023, the sub-fund was named Thai Equity)         | HSBC Asset Management (Hong Kong) Limited       | 01/04/2023      | 30/09/2023    | Commitment Approach     | N/A                         | N/A                          | N/A                          | N/A                  | N/A                          |
| Brazil Equity                                                                   | HSBC Asset Management (UK) Limited              | 01/04/2023      | 30/09/2023    | Commitment Approach     | N/A                         | N/A                          | N/A                          | N/A                  | N/A                          |
| Economic Scale US Equity                                                        | HSBC Asset Management (UK) Limited              | 01/04/2023      | 30/09/2023    | Commitment Approach     | N/A                         | N/A                          | N/A                          | N/A                  | N/A                          |
| Indian Equity                                                                   | HSBC Asset Management (Hong Kong) Limited       | 01/04/2023      | 30/09/2023    | Commitment Approach     | N/A                         | N/A                          | N/A                          | N/A                  | N/A                          |
| Mexico Equity (closed on 28 July 2023)                                          | HSBC Asset Management (Mexico) S.A.             | 01/04/2023      | 28/07/2023    | Commitment Approach     | N/A                         | N/A                          | N/A                          | N/A                  | N/A                          |
| Russia Equity                                                                   | HSBC Asset Management (UK) Limited              | 01/04/2023      | 30/09/2023    | Commitment Approach     | N/A                         | N/A                          | N/A                          | N/A                  | N/A                          |
| Turkey Equity                                                                   | HSBC Global Portfoy Yonetimi A.S.               | 01/04/2023      | 30/09/2023    | Commitment Approach     | N/A                         | N/A                          | N/A                          | N/A                  | N/A                          |
| <b>4) Other Sub-funds</b>                                                       |                                                 |                 |               |                         |                             |                              |                              |                      |                              |
| Global Credit Floating Rate Fixed Term Bond 2023 – 1 (Closed as at 5 July 2023) | HSBC Asset Management (USA) Inc.                | 01/04/2023      | 05/07/2023    | Commitment Approach     | N/A                         | N/A                          | N/A                          | N/A                  | N/A                          |
| Global Credit Floating Rate Fixed Term Bond 2023 - 2                            | HSBC Asset Management (USA) Inc.                | 01/04/2023      | 30/09/2023    | Commitment Approach     | N/A                         | N/A                          | N/A                          | N/A                  | N/A                          |
| Global Emerging Markets Multi-Asset Income                                      | HSBC Asset Management (UK) Limited              | 01/04/2023      | 30/09/2023    | Commitment Approach     | N/A                         | N/A                          | N/A                          | N/A                  | N/A                          |
| Managed Solutions - Asia Focused Conservative                                   | HSBC Asset Management (Hong Kong) Limited       | 01/04/2023      | 30/09/2023    | Commitment Approach     | N/A                         | N/A                          | N/A                          | N/A                  | N/A                          |

## Appendix VI (Additional Disclosures) – Risk Management (continued)

| Sub-fund                                | Entity in charge of Commitment / VaR monitoring | Starting period | Ending period | Market Risk Calculation | Lowest fund VaR utilisation | Highest fund VaR utilisation | Average fund VaR utilisation | VaR Regulatory Limit | Reference Portfolio (if any) |
|-----------------------------------------|-------------------------------------------------|-----------------|---------------|-------------------------|-----------------------------|------------------------------|------------------------------|----------------------|------------------------------|
| <b>4) Other Sub-funds (continued)</b>   |                                                 |                 |               |                         |                             |                              |                              |                      |                              |
| Managed Solutions - Asia Focused Growth | HSBC Asset Management (Hong Kong) Limited       | 01/04/2023      | 30/09/2023    | Commitment Approach     | N/A                         | N/A                          | N/A                          | N/A                  | N/A                          |
| Managed Solutions - Asia Focused Income | HSBC Asset Management (Hong Kong) Limited       | 01/04/2023      | 30/09/2023    | Commitment Approach     | N/A                         | N/A                          | N/A                          | N/A                  | N/A                          |
| Multi-Asset Style Factors               | HSBC Asset Management (France) Limited          | 01/04/2023      | 30/09/2023    | Absolute VaR            | 3.51%                       | 6.82%                        | 4.94%                        | 20.00%               | N/A                          |
| Multi-Strategy Target Return            | HSBC Asset Management (France) Limited          | 01/04/2023      | 30/09/2023    | Absolute VaR            | 2.82%                       | 5.84%                        | 4.55%                        | 20.00%               | N/A                          |
| US Income Focused                       | HSBC Asset Management (UK) Limited              | 01/04/2023      | 30/09/2023    | Commitment Approach     | N/A                         | N/A                          | N/A                          | N/A                  | N/A                          |



# Appendix VI (Additional Disclosures) – Risk Management (continued)

## Leverage

For sub-funds measuring and monitoring the global risk on derivatives via VaR approach, the Management Company has delegated the leverage monitoring to the respective sub-funds' Investment Advisers who determine the sum of the notional values of all the relevant FDI and estimate in this regard a degree of the expected average value (leverage). This level of leverage can, depending on the respective market conditions, derive from the actual value at the reporting date. Furthermore, the published expected/ level of leverage is explicitly not understood as an investment limit.

For the sub-funds using the Value at Risk method, the leverage has been calculated using the sum of notionals for the entire period.

| Sub-fund                                            | Starting Period | Ending Period | Leverage Methodology | Expected Level of Leverage | Realised Average Level of Leverage |
|-----------------------------------------------------|-----------------|---------------|----------------------|----------------------------|------------------------------------|
| <b>1) Bond Sub-funds</b>                            |                 |               |                      |                            |                                    |
| Brazil Bond                                         | 01/04/2023      | 30/09/2023    | Sum of Notionals     | 50.00%                     | 7.81%                              |
| Euro Bond Total Return                              | 01/04/2023      | 30/09/2023    | Sum of Notionals     | 120.00%                    | 61.65%                             |
| GEM Debt Total Return <sup>2</sup>                  | 01/04/2023      | 30/09/2023    | Sum of Notionals     | 200.00%                    | 174.75%                            |
| Global Bond                                         | 01/04/2023      | 30/09/2023    | Sum of Notionals     | 150.00%                    | 70.32%                             |
| Global Bond Total Return                            | 01/04/2023      | 30/09/2023    | Sum of Notionals     | 300.00%                    | 167.80%                            |
| Global Corporate Bond <sup>3</sup>                  | 01/04/2023      | 30/09/2023    | Sum of Notionals     | 75.00%                     | 74.66%                             |
| Global Emerging Markets Bond <sup>4</sup>           | 01/04/2023      | 30/09/2023    | Sum of Notionals     | 50.00%                     | 46.27%                             |
| Global Emerging Markets Corporate Sustainable Bond  | 01/04/2023      | 30/09/2023    | Sum of Notionals     | 50.00%                     | 16.37%                             |
| Global Emerging Markets ESG Local Debt <sup>5</sup> | 01/04/2023      | 30/09/2023    | Sum of Notionals     | 150.00%                    | 119.36%                            |
| Global Emerging Markets Local Debt <sup>6</sup>     | 01/04/2023      | 30/09/2023    | Sum of Notionals     | 200.00%                    | 177.09%                            |
| Global ESG Corporate Bond <sup>7</sup>              | 01/04/2023      | 30/09/2023    | Sum of Notionals     | 75.00%                     | 81.84%                             |
| ESG Short Duration Credit Bond                      | 01/04/2023      | 30/09/2023    | Sum of Notionals     | 50.00%                     | 24.75%                             |
| Global Emerging Markets ESG Bond <sup>8</sup>       | 01/04/2023      | 30/09/2023    | Sum of Notionals     | 50.00%                     | 39.51%                             |
| Global Government Bond                              | 01/04/2023      | 30/09/2023    | Sum of Notionals     | 150.00%                    | 94.46%                             |
| Global High Income Bond <sup>9</sup>                | 01/04/2023      | 30/09/2023    | Sum of Notionals     | 75.00%                     | 65.97%                             |
| Global High Yield Bond                              | 01/04/2023      | 30/09/2023    | Sum of Notionals     | 75.00%                     | 26.53%                             |

<sup>2</sup> The fund's expected average level of leverage will be changed to 500% in the next immediate prospectus update.

<sup>3</sup> The fund's expected average level of leverage will be changed to 125% in the next immediate prospectus update.

<sup>4</sup> The fund's expected average level of leverage will be changed to 100% in the next immediate prospectus update.

<sup>5</sup> The fund's expected average level of leverage will be changed to 300% in the next immediate prospectus update.

<sup>6</sup> The fund's expected average level of leverage will be changed to 400% in the next immediate prospectus update.

<sup>7</sup> The fund's expected average level of leverage will be changed to 125% in the next immediate prospectus update.

<sup>8</sup> The fund's expected average level of leverage will be changed to 100% in the next immediate prospectus update.

<sup>9</sup> The fund's expected average level of leverage will be changed to 125% in the next immediate prospectus update.

# Appendix VI (Additional Disclosures) – Risk Management (continued)

| Sub-fund                               | Starting Period | Ending Period | Leverage Methodology | Expected Level of Leverage | Realised Average Level of Leverage |
|----------------------------------------|-----------------|---------------|----------------------|----------------------------|------------------------------------|
| Global High Yield ESG Bond             | 01/04/2023      | 30/09/2023    | Sum of Notionals     | 75.00%                     | 27.80%                             |
| Global Inflation Linked Bond           | 01/04/2023      | 30/09/2023    | Sum of Notionals     | 150.00%                    | 89.66%                             |
| Global Lower Carbon Bond <sup>10</sup> | 01/04/2023      | 30/09/2023    | Sum of Notionals     | 75.00%                     | 72.24%                             |
| Global Short Duration Bond             | 01/04/2023      | 30/09/2023    | Sum of Notionals     | 200.00%                    | 110.38%                            |
| US Short Duration High Yield Bond      | 01/04/2023      | 30/09/2023    | Sum of Notionals     | 75.00%                     | 34.08%                             |
| US Dollar Bond                         | 01/04/2023      | 30/09/2023    | Sum of Notionals     | 75.00%                     | 29.88%                             |
| US High Yield Bond                     | 01/04/2023      | 30/09/2023    | Sum of Notionals     | 75.00%                     | 3.98%                              |
| <b>2) Other Sub-funds</b>              |                 |               |                      |                            |                                    |
| Multi-Asset Style Factors              | 01/04/2023      | 30/09/2023    | Sum of Notionals     | 700.00%                    | 371.27%                            |
| Multi-Strategy Target Return           | 01/04/2023      | 30/09/2023    | Sum of Notionals     | 500.00%                    | 397.26%                            |

<sup>10</sup> The fund's expected average level of leverage will be changed to 125% in the next immediate prospectus update.

# Appendix VII (Additional Disclosures) – Securities Financing Transactions Regulation (“SFTR”)

Securities Financing Transactions Regulation (“SFTR”) introduces reporting requirements for Securities Lending and Total Return Swaps.

A Securities Financing Transactions (SFT) is defined as per Article 3 of Regulation (EU) 2015/2365(11) of the SFTR as:

- a repurchase/reverse repurchase transaction;
- securities or commodities lending and securities or commodities borrowing;
- a buy-sell back transactions or sell-buy back transactions;
- a margin lending transaction.

During the period ending as at 30 September 2023, several sub-funds have engaged in Securities Lending transactions and one sub-fund has invested into Total Return Swap contract under the scope of the SFT.

## Global Data

*Amount of assets engaged in Securities Lending transactions.*

The amount of assets engaged in Securities Lending, including their proportion to the sub-fund Total Net Assets and total lendable assets\* are as follow:

| Sub-funds                                  | Currency | Type of Asset      | Market Value of Securities Lent |                       | % of Total Lendable Assets |
|--------------------------------------------|----------|--------------------|---------------------------------|-----------------------|----------------------------|
|                                            |          |                    | (in Sub-Funds Currency)         | % of Total Net Assets |                            |
| Asean Equity**                             | USD      | Securities Lending | 487,458                         | 1.67%                 | 1.69%                      |
| Asia ex Japan Equity                       | USD      | Securities Lending | 12,681,011                      | 3.43%                 | 3.48%                      |
| Asia ex Japan Equity Smaller Companies     | USD      | Securities Lending | 80,056,960                      | 16.57%                | 17.05%                     |
| Asia Pacific ex Japan Equity High Dividend | USD      | Securities Lending | 12,747,690                      | 3.38%                 | 3.46%                      |
| Chinese Equity                             | USD      | Securities Lending | 11,126,325                      | 1.73%                 | 1.75%                      |
| Euroland Equity Smaller Companies          | EUR      | Securities Lending | 15,769,556                      | 16.27%                | 16.80%                     |
| Euroland Growth                            | EUR      | Securities Lending | 39,745,780                      | 17.07%                | 17.36%                     |
| Euroland Value                             | EUR      | Securities Lending | 36,004,942                      | 15.39%                | 15.83%                     |
| Europe Value                               | EUR      | Securities Lending | 12,907,844                      | 18.66%                | 19.00%                     |
| Global Emerging Markets Equity             | USD      | Securities Lending | 24,770,806                      | 6.36%                 | 6.45%                      |
| Global Real Estate Equity                  | USD      | Securities Lending | 66,799,570                      | 14.06%                | 14.22%                     |
| Global Sustainable Long Term Dividend      | USD      | Securities Lending | 999,265                         | 3.57%                 | 3.61%                      |
| Hong Kong Equity                           | USD      | Securities Lending | 1,382,136                       | 1.07%                 | 1.09%                      |
| BRIC Equity                                | USD      | Securities Lending | 5,387,766                       | 5.24%                 | 5.26%                      |
| BRIC Markets Equity                        | USD      | Securities Lending | 2,019,802                       | 5.12%                 | 5.22%                      |
| Global Equity Volatility Focused           | USD      | Securities Lending | 12,250,100                      | 10.12%                | 10.30%                     |
| Economic Scale US Equity                   | USD      | Securities Lending | 27,804,295                      | 10.85%                | 10.95%                     |
| Indian Equity                              | USD      | Securities Lending | 34,103,874                      | 3.20%                 | 3.12%                      |
| Turkey Equity                              | EUR      | Securities Lending | 109,276                         | 0.09%                 | 0.09%                      |
| Asia Bond                                  | USD      | Securities Lending | 77,731,798                      | 20.34%                | 20.29%                     |
| Asia High Yield Bond                       | USD      | Securities Lending | 132,602,831                     | 18.64%                | 18.89%                     |
| Euro Bond                                  | EUR      | Securities Lending | 1,528,231                       | 2.94%                 | 2.96%                      |
| Euro Bond Total Return                     | EUR      | Securities Lending | 8,073,659                       | 8.94%                 | 9.35%                      |
| Euro Credit Bond                           | EUR      | Securities Lending | 27,488,952                      | 8.23%                 | 8.45%                      |
| Euro High Yield Bond                       | EUR      | Securities Lending | 107,527,572                     | 12.10%                | 12.50%                     |
| GEM Debt Total Return                      | USD      | Securities Lending | 3,468,386.71                    | 2.96%                 | 3.00%                      |

\*Lendable assets consist of securities (equities and equities-related instruments, fixed income instruments), which the Management company may decide to transfer temporarily to approved borrowers in exchange for collateral.

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

# Appendix VII (Additional Disclosures) – Securities Financing Transactions Regulation (“SFTR”) (continued)

## Global Data (continued)

| Sub-funds                                            | Currency | Type of Asset      | Market Value of Securities Lent |                       | % of Total Assets |
|------------------------------------------------------|----------|--------------------|---------------------------------|-----------------------|-------------------|
|                                                      |          |                    | (in Sub-Funds Currency)         | % of Total Net Assets |                   |
| Global Bond Total Return                             | USD      | Securities Lending | 7,819,056                       | 4.64%                 | 4.69%             |
| Global Corporate Bond                                | USD      | Securities Lending | 383,555,809                     | 14.07%                | 14.28%            |
| Global Emerging Markets Bond                         | USD      | Securities Lending | 84,512,241                      | 7.57%                 | 7.65%             |
| Global Emerging Markets Local Debt                   | USD      | Securities Lending | 235,829,274                     | 22.14%                | 22.54%            |
| Global Government Bond                               | USD      | Securities Lending | 633,307,606                     | 24.94%                | 25.47%            |
| Global High Income Bond                              | USD      | Securities Lending | 57,588,297                      | 7.69%                 | 7.94%             |
| Global High Yield Bond                               | USD      | Securities Lending | 179,700,183                     | 17.04%                | 17.37%            |
| Global Inflation Linked Bond                         | USD      | Securities Lending | 100,794,832                     | 17.47%                | 17.79%            |
| Global Short Duration Bond                           | USD      | Securities Lending | 133,091,802                     | 10.32%                | 10.44%            |
| US Short Duration High Yield Bond*                   | USD      | Securities Lending | 1,677,405                       | 1.69%                 | 1.70%             |
| RMB Fixed Income                                     | USD      | Securities Lending | 1,890,118                       | 0.85%                 | 0.86%             |
| Singapore Dollar Income Bond                         | SGD      | Securities Lending | 13,072,459                      | 6.05%                 | 6.12%             |
| US High Yield Bond                                   | USD      | Securities Lending | 331,360                         | 0.76%                 | 0.77%             |
| Global Credit Floating Rate Fixed Term Bond 2023 - 2 | USD      | Securities Lending | 383,786                         | 0.13%                 | 0.13%             |
| Managed Solutions - Asia Focused Conservative        | USD      | Securities Lending | 271,355                         | 0.73%                 | 0.74%             |
| Managed Solutions - Asia Focused Growth              | USD      | Securities Lending | 254,256                         | 1.14%                 | 1.15%             |
| Managed Solutions - Asia Focused Income              | USD      | Securities Lending | 26,377,843                      | 8.11%                 | 8.23%             |
| US Income Focused                                    | USD      | Securities Lending | 9,426,121.81                    | 1.65%                 | 1.65%             |

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

*Amount of assets engaged in Total Return Swap.*

The amount of assets engaged in Total Return Swap, including their proportion to the sub-fund Total Net Assets is as follow:

### Multi-Strategy Target Return

| Type of Asset     | Currency | Unrealised gain / (loss) in sub-fund currency* | % of Total Net Assets |
|-------------------|----------|------------------------------------------------|-----------------------|
| Total Return Swap |          | (9,810)                                        | (0.01)%               |

\* Unrealised gain / (loss) is described in Statement of Derivatives, Swaps

# Appendix VII (Additional Disclosures) – Securities Financing Transactions Regulation (“SFTR”) (continued)

## Concentration Data

Top ten or largest Collateral Issuers for securities lending non-cash collateral

### Asean Equity\*

| # | Collateral Issuers     | Sub-fund currency | Amount in sub-fund currency |
|---|------------------------|-------------------|-----------------------------|
| 1 | Japan Government       | USD               | 433,787                     |
| 2 | TTI TTI ODSH           | USD               | 76,782                      |
| 3 | TERADYNE TERADYNE ODSH | USD               | 2,480                       |

### Asia ex Japan Equity

| #  | Collateral Issuers                     | Sub-fund currency | Amount in sub-fund currency |
|----|----------------------------------------|-------------------|-----------------------------|
| 1  | Japan Government                       | USD               | 1,219,081                   |
| 2  | Belgium Government                     | USD               | 1,119,406                   |
| 3  | Austria Government                     | USD               | 1,119,406                   |
| 4  | France Government                      | USD               | 1,119,406                   |
| 5  | Germany Government                     | USD               | 1,119,263                   |
| 6  | Finnish Government                     | USD               | 1,118,883                   |
| 7  | NETEASE NETEASE ODSH                   | USD               | 725,194                     |
| 8  | ALIBABA ALIBABA ODSH                   | USD               | 725,194                     |
| 9  | TENCENT HOLDINGS TENCENT HOLDINGS ODSH | USD               | 725,189                     |
| 10 | BAIDU BADU ODSH                        | USD               | 725,189                     |

### Asia ex Japan Equity Smaller Companies

| #  | Collateral Issuers               | Sub-fund currency | Amount in sub-fund currency |
|----|----------------------------------|-------------------|-----------------------------|
| 1  | US Government                    | USD               | 27,978,167                  |
| 2  | Japan Government                 | USD               | 12,622,120                  |
| 3  | France Government                | USD               | 9,403,558                   |
| 4  | Belgium Government               | USD               | 4,609,121                   |
| 5  | Austria Government               | USD               | 4,608,884                   |
| 6  | Germany Government               | USD               | 4,608,649                   |
| 7  | Finnish Government               | USD               | 4,608,453                   |
| 8  | BROOKFIELD CO BROOKFIELD CO ODSH | USD               | 1,334,018                   |
| 9  | ROGERS COMMNS ROGERS COMMNS ODSH | USD               | 1,334,018                   |
| 10 | ENBRIDGE INC ENBRIDGE INC ODSH   | USD               | 1,334,016                   |

### Asia Pacific ex Japan Equity High Dividend

| #  | Collateral Issuers               | Sub-fund currency | Amount in sub-fund currency |
|----|----------------------------------|-------------------|-----------------------------|
| 1  | Japan Government                 | USD               | 3,422,571                   |
| 2  | US Government                    | USD               | 1,163,720                   |
| 3  | UK Government                    | USD               | 581,877                     |
| 4  | BROOKFIELD CO BROOKFIELD CO ODSH | USD               | 549,962                     |
| 5  | ROGERS COMMNS ROGERS COMMNS ODSH | USD               | 549,960                     |
| 6  | CANATL RLWY CANATL RLWY ODSH     | USD               | 549,960                     |
| 7  | SHOPIFY SHOPIFY ODSH             | USD               | 549,956                     |
| 8  | ENBRIDGE INC ENBRIDGE INC ODSH   | USD               | 549,953                     |
| 9  | BMO BMO ODSH                     | USD               | 549,944                     |
| 10 | ASHTAD GROUP ORD GBP0.10         | USD               | 440,563                     |

### Chinese Equity

| #  | Collateral Issuers                     | Sub-fund currency | Amount in sub-fund currency |
|----|----------------------------------------|-------------------|-----------------------------|
| 1  | RECRUIT HOLDINGS RECRUIT HOLDINGS ODSH | USD               | 1,277,024                   |
| 2  | PANASONIC HD PANASONIC HD ODSH         | USD               | 1,250,228                   |
| 3  | MIZUHO MIZUHO ODSH                     | USD               | 1,248,993                   |
| 4  | SMFG SMFG ODSH                         | USD               | 1,247,813                   |
| 5  | JFE HOLDINGS JFE HOLDINGS ODSH         | USD               | 1,247,693                   |
| 6  | HITACHI HITACHI ODSH                   | USD               | 1,223,146                   |
| 7  | Z HOLDINGS Z HOLDINGS ODSH             | USD               | 958,900                     |
| 8  | Japan Government                       | USD               | 282,923                     |
| 9  | Austria Government                     | USD               | 230,406                     |
| 10 | Belgium Government                     | USD               | 230,406                     |

### Euroland Equity Smaller Companies

| #  | Collateral Issuers                     | Sub-fund currency | Amount in sub-fund currency |
|----|----------------------------------------|-------------------|-----------------------------|
| 1  | Japan Government                       | EUR               | 8,808,638                   |
| 2  | Belgium Government                     | EUR               | 1,020,219                   |
| 3  | Austria Government                     | EUR               | 1,020,218                   |
| 4  | France Government                      | EUR               | 1,020,217                   |
| 5  | Germany Government                     | EUR               | 1,019,874                   |
| 6  | Finnish Government                     | EUR               | 1,019,618                   |
| 7  | ENEL ENEL ODSH                         | EUR               | 452,370                     |
| 8  | UNILEVER PLC ORD SHARES OF 3 1/9 PENCE | EUR               | 452,361                     |
| 9  | TOTALENERGIES TOTALENERGIES ODSH       | EUR               | 452,327                     |
| 10 | LVMH LVMH ODSH                         | EUR               | 452,053                     |

### Euroland Growth

| #  | Collateral Issuers                     | Sub-fund currency | Amount in sub-fund currency |
|----|----------------------------------------|-------------------|-----------------------------|
| 1  | Belgium Government                     | EUR               | 5,738,303                   |
| 2  | Austria Government                     | EUR               | 5,738,303                   |
| 3  | France Government                      | EUR               | 5,738,303                   |
| 4  | Germany Government                     | EUR               | 5,738,188                   |
| 5  | Finnish Government                     | EUR               | 5,737,789                   |
| 6  | Japan Government                       | EUR               | 4,158,905                   |
| 7  | TOTALENERGIES TOTALENERGIES ODSH       | EUR               | 1,780,193                   |
| 8  | LVMH LVMH ODSH                         | EUR               | 1,780,176                   |
| 9  | UNILEVER PLC ORD SHARES OF 3 1/9 PENCE | EUR               | 1,780,170                   |
| 10 | HERMES INTL HERMES INTL ODSH           | EUR               | 1,778,977                   |

### Euroland Value

| #  | Collateral Issuers             | Sub-fund currency | Amount in sub-fund currency |
|----|--------------------------------|-------------------|-----------------------------|
| 1  | Japan Government               | EUR               | 11,201,601                  |
| 2  | Belgium Government             | EUR               | 4,963,393                   |
| 3  | Austria Government             | EUR               | 4,963,390                   |
| 4  | France Government              | EUR               | 4,963,390                   |
| 5  | Germany Government             | EUR               | 4,963,076                   |
| 6  | Finnish Government             | EUR               | 4,962,761                   |
| 7  | US Government                  | EUR               | 585,741                     |
| 8  | UK Government                  | EUR               | 292,006                     |
| 9  | ASHTAD GROUP ORD GBP0.10       | EUR               | 221,085                     |
| 10 | SPIRAX SARCO SPIRAX SARCO ODSH | EUR               | 220,998                     |

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

# Appendix VII (Additional Disclosures) – Securities Financing Transactions Regulation (“SFTR”) (continued)

## Concentration Data (continued)

Top ten or largest Collateral Issuers for securities lending non-cash collateral (continued)

### Europe Value

| #  | Collateral Issuers                        | Sub-fund currency | Amount in sub-fund currency |
|----|-------------------------------------------|-------------------|-----------------------------|
| 1  | Japan Government                          | EUR               | 3,110,604                   |
| 2  | ENEL ENEL ODSH                            | EUR               | 1,148,460                   |
| 3  | UNILEVER PLC ORD<br>SHARES OF 3 1/8 PENCE | EUR               | 1,148,455                   |
| 4  | TOTALENERGIES<br>TOTALENERGIES ODSH       | EUR               | 1,148,438                   |
| 5  | HERMES INTL HERMES INTL<br>ODSH           | EUR               | 1,147,286                   |
| 6  | Austria Government                        | EUR               | 1,055,364                   |
| 7  | Belgium Government                        | EUR               | 1,055,364                   |
| 8  | France Government                         | EUR               | 1,055,364                   |
| 9  | Germany Government                        | EUR               | 1,055,103                   |
| 10 | Finnish Government                        | EUR               | 1,054,996                   |

### Global Emerging Markets Equity

| #  | Collateral Issuers                        | Sub-fund currency | Amount in sub-fund currency |
|----|-------------------------------------------|-------------------|-----------------------------|
| 1  | US Government                             | USD               | 3,919,151                   |
| 2  | UK Government                             | USD               | 1,926,609                   |
| 3  | RECRUIT HOLDINGS<br>RECRUIT HOLDINGS ODSH | USD               | 1,442,792                   |
| 4  | ASHTREAD GROUP ORD<br>GBP0.10             | USD               | 1,427,237                   |
| 5  | SPIRAX SARCO SPIRAX<br>SARCO ODSH         | USD               | 1,427,211                   |
| 6  | SMFG SMFG ODSH                            | USD               | 1,414,188                   |
| 7  | MIZUHO MIZUHO ODSH                        | USD               | 1,413,157                   |
| 8  | JFE HOLDINGS JFE<br>HOLDINGS ODSH         | USD               | 1,405,296                   |
| 9  | PANASONIC HD PANASONIC<br>HD ODSH         | USD               | 1,399,225                   |
| 10 | HITACHI HITACHI ODSH                      | USD               | 1,383,761                   |

### Global 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                   |

### 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                      |

### 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                     |

### BRIC Equity

| #  | Collateral Issuers                      | Sub-fund currency | Amount in sub-fund currency |
|----|-----------------------------------------|-------------------|-----------------------------|
| 1  | Japan Government                        | USD               | 951,324                     |
| 2  | NINTENDO NINTENDO ODSH                  | USD               | 402,494                     |
| 3  | MITSUBISHI ELEC<br>MITSUBISHI ELEC ODSH | USD               | 392,850                     |
| 4  | SMFG SMFG ODSH                          | USD               | 391,471                     |
| 5  | MIZUHO MIZUHO ODSH                      | USD               | 389,253                     |
| 6  | KOMATSU KOMATSU ODSH                    | USD               | 385,069                     |
| 7  | HITACHI HITACHI ODSH                    | USD               | 383,005                     |
| 8  | EISAI EISAI ODSH                        | USD               | 276,539                     |
| 9  | US Government                           | USD               | 248,657                     |
| 10 | STANDARD CHARTERED<br>PLC USD0.50       | USD               | 137,006                     |

# Appendix VII (Additional Disclosures) – Securities Financing Transactions Regulation (“SFTR”) (continued)

## Concentration Data (continued)

Top ten or largest Collateral Issuers for securities lending non-cash collateral (continued)

### BRIC Markets Equity

| #  | Collateral Issuers                 | Sub-fund currency | Amount in sub-fund currency |
|----|------------------------------------|-------------------|-----------------------------|
| 1  | Japan Government                   | USD               | 1,260,033                   |
| 2  | AMADA AMADA ODSH                   | USD               | 69,142                      |
| 3  | TERUMO TERUMO ODSH                 | USD               | 68,627                      |
| 4  | SUMITOMO EI SUMITOMO EI ODSH       | USD               | 67,193                      |
| 5  | TAISEI TAISEI ODSH                 | USD               | 66,577                      |
| 6  | CONCORDIAFG CONCORDIAFG ODSH       | USD               | 66,270                      |
| 7  | HOYA HOYA ODSH                     | USD               | 61,242                      |
| 8  | NGK INSULATORS NGK INSULATORS ODSH | USD               | 60,724                      |
| 9  | BKDRYJ4 ORD GBP0.375               | USD               | 60,593                      |
| 10 | ENEL ENEL ODSH                     | USD               | 60,591                      |

### Economic Scale US Equity

| #  | Collateral Issuers                     | Sub-fund currency | Amount in sub-fund currency |
|----|----------------------------------------|-------------------|-----------------------------|
| 1  | Japan Government                       | USD               | 8,401,372                   |
| 2  | US Government                          | USD               | 2,471,686                   |
| 3  | SHELL SHELL ODSH                       | USD               | 1,746,377                   |
| 4  | UK Government                          | USD               | 1,235,869                   |
| 5  | SHIN-ETSU CHEM SHIN-ETSU CHEM ODSH     | USD               | 1,093,404                   |
| 6  | SMFG SMFG ODSH                         | USD               | 1,071,651                   |
| 7  | TOKYO ELECTRON TOKYO ELECTRON ODSH     | USD               | 1,061,878                   |
| 8  | RECRUIT HOLDINGS RECRUIT HOLDINGS ODSH | USD               | 1,040,652                   |
| 9  | EISAI EISAI ODSH                       | USD               | 1,034,256                   |
| 10 | MUFG MUFG ODSH                         | USD               | 1,014,688                   |

### Turkey Equity

| # | Collateral Issuers               | Sub-fund currency | Amount in sub-fund currency |
|---|----------------------------------|-------------------|-----------------------------|
| 1 | US Government                    | EUR               | 46,164                      |
| 2 | UK Government                    | EUR               | 23,106                      |
| 3 | SHELL SHELL ODSH                 | EUR               | 17,476                      |
| 4 | FLUTTER FLUTTER ODSH             | EUR               | 17,403                      |
| 5 | NATIONAL GRID NATIONAL GRID ODSH | EUR               | 11,843                      |

### Asia High Yield Bond

| #  | Collateral Issuers                       | Sub-fund currency | Amount in sub-fund currency |
|----|------------------------------------------|-------------------|-----------------------------|
| 1  | Japan Government                         | USD               | 51,776,616                  |
| 2  | UK Government                            | USD               | 42,539,908                  |
| 3  | US Government                            | USD               | 23,293,111                  |
| 4  | Germany Government                       | USD               | 9,833,507                   |
| 5  | Belgium Government                       | USD               | 5,273,349                   |
| 6  | France Government                        | USD               | 4,116,635                   |
| 7  | QUEBEC PROVINCE QUBPR 5.000 12/01/38 MTN | USD               | 2,636,654                   |
| 8  | Denmark Government                       | USD               | 1,598,045                   |
| 9  | Austria Government                       | USD               | 319,154                     |
| 10 | Finnish Government                       | USD               | 294,198                     |

### Global Equity Volatility Focused

| #  | Collateral Issuers                     | Sub-fund currency | Amount in sub-fund currency |
|----|----------------------------------------|-------------------|-----------------------------|
| 1  | Japan Government                       | USD               | 6,142,764                   |
| 2  | US Government                          | USD               | 1,146,416                   |
| 3  | UK Government                          | USD               | 573,211                     |
| 4  | CHUGAI PHARM CHUGAI PHARM ODSH         | USD               | 448,635                     |
| 5  | NATIONAL GRID NATIONAL GRID ODSH       | USD               | 433,998                     |
| 6  | FLUTTER FLUTTER ODSH                   | USD               | 433,991                     |
| 7  | COMPASS GROUP COMPASS GROUP ODSH       | USD               | 368,387                     |
| 8  | INFINEON TECHNOL INFINEON TECHNOL ODSH | USD               | 368,385                     |
| 9  | CREDIT AGRICOLE CREDIT AGRICOLE ODSH   | USD               | 368,380                     |
| 10 | CIE SAINT GOBAIN CIE SAINT GOBAIN ODSH | USD               | 368,378                     |

### Indian Equity

| # | Collateral Issuers                     | Sub-fund currency | Amount in sub-fund currency |
|---|----------------------------------------|-------------------|-----------------------------|
| 1 | RELX PLC RELX PLC GBP0.1444            | USD               | 5,422,618                   |
| 2 | SOCIETE GENERALE SOCIETE GENERALE ODSH | USD               | 5,422,610                   |
| 3 | ASTRAZENECA ORD USD0.25                | USD               | 5,422,606                   |
| 4 | ENEL ENEL ODSH                         | USD               | 5,422,599                   |
| 5 | SANOFI FR SANOFI FR ODSH               | USD               | 5,422,526                   |
| 6 | OTSUKA HOLDINGS OTSUKA HOLDINGS ODSH   | USD               | 5,421,229                   |
| 7 | STMICROELECTRON STMICROELECTRON ODSH   | USD               | 3,616,641                   |

### Asia Bond

| #  | Collateral Issuers                     | Sub-fund currency | Amount in sub-fund currency |
|----|----------------------------------------|-------------------|-----------------------------|
| 1  | Japan Government                       | USD               | 44,740,712                  |
| 2  | UK Government                          | USD               | 22,320,491                  |
| 3  | US Government                          | USD               | 6,965,484                   |
| 4  | Belgium Government                     | USD               | 3,398,786                   |
| 5  | Finnish Government                     | USD               | 1,193,171                   |
| 6  | Denmark Government                     | USD               | 1,107,185                   |
| 7  | France Government                      | USD               | 1,106,618                   |
| 8  | Austria Government                     | USD               | 440,191                     |
| 9  | UNIBAIL ROD WEST UNIBAIL ROD WEST UNIT | USD               | 237,005                     |
| 10 | LVMH LVMH ODSH                         | USD               | 130,197                     |

### Euro Bond

| # | Collateral Issuers | Sub-fund currency | Amount in sub-fund currency |
|---|--------------------|-------------------|-----------------------------|
| 1 | UK Government      | EUR               | 1,072,580                   |
| 2 | US Government      | EUR               | 487,652                     |
| 3 | Germany Government | EUR               | 443,223                     |
| 4 | Japan Government   | EUR               | 34,041                      |
| 5 | Finnish Government | EUR               | 2,700                       |

# Appendix VII (Additional Disclosures) – Securities Financing Transactions Regulation (“SFTR”) (continued)

## Concentration Data (continued)

Top ten or largest Collateral Issuers for securities lending non-cash collateral (continued)

### Euro Bond Total Return

| # | Collateral Issuers                      | Sub-fund currency | Amount in sub-fund currency |
|---|-----------------------------------------|-------------------|-----------------------------|
| 1 | UK Government                           | EUR               | 6,404,871                   |
| 2 | Japan Government                        | EUR               | 1,116,863                   |
| 3 | US Government                           | EUR               | 934,859                     |
| 4 | Germany Government                      | EUR               | 134,280                     |
| 5 | Belgium Government                      | EUR               | 8,971                       |
| 6 | QUEBEC PROVINCE QUBPR<br>7.125 02/09/24 | EUR               | 954                         |
| 7 | Finnish Government                      | EUR               | 642                         |

### Euro Credit Bond

| #  | Collateral Issuers                      | Sub-fund currency | Amount in sub-fund currency |
|----|-----------------------------------------|-------------------|-----------------------------|
| 1  | UK Government                           | EUR               | 13,247,021                  |
| 2  | Japan Government                        | EUR               | 7,848,433                   |
| 3  | US Government                           | EUR               | 4,880,895                   |
| 4  | Germany Government                      | EUR               | 2,833,787                   |
| 5  | France Government                       | EUR               | 132,993                     |
| 6  | Netherland Government                   | EUR               | 84,439                      |
| 7  | Austria Government                      | EUR               | 84,072                      |
| 8  | Finnish Government                      | EUR               | 11,698                      |
| 9  | Luxembourg Government                   | EUR               | 1,898                       |
| 10 | QUEBEC PROVINCE QUBPR<br>7.125 02/09/24 | EUR               | 954                         |

### Euro High Yield Bond

| #  | Collateral Issuers                          | Sub-fund currency | Amount in sub-fund currency |
|----|---------------------------------------------|-------------------|-----------------------------|
| 1  | UK Government                               | EUR               | 50,356,739                  |
| 2  | France Government                           | EUR               | 32,819,064                  |
| 3  | US Government                               | EUR               | 12,691,223                  |
| 4  | Germany Government                          | EUR               | 8,738,839                   |
| 5  | Japan Government                            | EUR               | 8,231,701                   |
| 6  | Belgium Government                          | EUR               | 4,217,458                   |
| 7  | QUEBEC PROVINCE QUBPR<br>0.875 07/05/28 MTN | EUR               | 2,085,890                   |
| 8  | BRITISH COLUMBIA BCPRV<br>0.900 07/20/26    | EUR               | 1,201,879                   |
| 9  | Netherland Government                       | EUR               | 635,144                     |
| 10 | Canadian Government                         | EUR               | 635,143                     |

### GEM Debt Total Return

| # | Collateral Issuers | Sub-fund currency | Amount in sub-fund currency |
|---|--------------------|-------------------|-----------------------------|
| 1 | Japan Government   | USD               | 2,701,722                   |
| 2 | US Government      | USD               | 715,873                     |
| 3 | France Government  | USD               | 143,464                     |
| 4 | Germany Government | USD               | 82,422                      |

### Global Bond Total Return

| # | Collateral Issuers                      | Sub-fund currency | Amount in sub-fund currency |
|---|-----------------------------------------|-------------------|-----------------------------|
| 1 | Japan Government                        | USD               | 5,027,012                   |
| 2 | UK Government                           | USD               | 2,808,254                   |
| 3 | US Government                           | USD               | 925,937                     |
| 4 | Germany Government                      | USD               | 282,952                     |
| 5 | Finnish Government                      | USD               | 1,905                       |
| 6 | QUEBEC PROVINCE QUBPR<br>7.125 02/09/24 | USD               | 1,010                       |
| 7 | Luxembourg Government                   | USD               | 1,005                       |

### Global Corporate Bond

| #  | Collateral Issuers                        | Sub-fund currency | Amount in sub-fund currency |
|----|-------------------------------------------|-------------------|-----------------------------|
| 1  | UK Government                             | USD               | 114,544,479                 |
| 2  | Japan Government                          | USD               | 73,438,401                  |
| 3  | France Government                         | USD               | 63,237,508                  |
| 4  | US Government                             | USD               | 25,270,574                  |
| 5  | CHARLES SCHWAB<br>CHARLES SCHWAB ODSH     | USD               | 23,258,748                  |
| 6  | TRUIST FINANCIAL TRUIST<br>FINANCIAL ODSH | USD               | 23,258,743                  |
| 7  | NASDAQ NASDAQ ODSH                        | USD               | 23,258,728                  |
| 8  | MOODY'S MOODY'S ODSH                      | USD               | 23,258,635                  |
| 9  | BLACKROCK BLACKROCK<br>ODSH               | USD               | 23,258,610                  |
| 10 | MARSH MCLENNAN MARSH<br>MCLENNAN ODSH     | USD               | 23,258,599                  |

### Global Emerging Markets Bond

| #  | Collateral Issuers                          | Sub-fund currency | Amount in sub-fund currency |
|----|---------------------------------------------|-------------------|-----------------------------|
| 1  | UK Government                               | USD               | 51,982,782                  |
| 2  | Japan Government                            | USD               | 19,402,669                  |
| 3  | US Government                               | USD               | 7,945,943                   |
| 4  | Belgium Government                          | USD               | 3,767,619                   |
| 5  | QUEBEC PROVINCE QUBPR<br>5.000 12/01/38 MTN | USD               | 2,808,496                   |
| 6  | France Government                           | USD               | 1,314,905                   |
| 7  | BRITISH COLUMBIA BCPRV<br>0.900 07/20/26    | USD               | 1,233,417                   |
| 8  | Finnish Government                          | USD               | 1,035,559                   |
| 9  | Austria Government                          | USD               | 1,034,325                   |
| 10 | QUEBEC PROVINCE QUBPR<br>4.500 09/08/33     | USD               | 797,867                     |

### Global Emerging Markets Local Debt

| #  | Collateral Issuers                      | Sub-fund currency | Amount in sub-fund currency |
|----|-----------------------------------------|-------------------|-----------------------------|
| 1  | UK Government                           | USD               | 35,486,283                  |
| 2  | Japan Government                        | USD               | 14,527,167                  |
| 3  | CHINA RSRCS LND CHINA<br>RSRCS LND ODSH | USD               | 9,894,777                   |
| 4  | CHINAMRCHNTBANK<br>CHINAMRCHNTBANK ODSH | USD               | 9,894,777                   |
| 5  | ICBC ICBC ODSH                          | USD               | 9,894,777                   |
| 6  | BANK OF CHINA BANK OF<br>CHINA ODSH     | USD               | 9,894,777                   |
| 7  | PETROCHINA PETROCHINA<br>ODSH           | USD               | 9,894,777                   |
| 8  | CCB CCB ODSH                            | USD               | 9,894,777                   |
| 9  | ARISTOCRAT LEIS<br>ARISTOCRAT LEIS ODSH | USD               | 9,894,776                   |
| 10 | CHINA MENGNIU CHINA<br>MENGNIU ODSH     | USD               | 9,894,776                   |



# Appendix VII (Additional Disclosures) – Securities Financing Transactions Regulation (“SFTR”) (continued)

## Concentration Data (continued)

Top ten or largest Collateral Issuers for securities lending non-cash collateral (continued)

### Global Government Bond

| #  | Collateral Issuers                 | Sub-fund currency | Amount in sub-fund currency |
|----|------------------------------------|-------------------|-----------------------------|
| 1  | UK Government                      | USD               | 77,828,438                  |
| 2  | AMAZON.COM AMAZON.COM ODSH         | USD               | 55,650,113                  |
| 3  | ALPHABET ALPHABET ODSH             | USD               | 42,115,537                  |
| 4  | APPLE APPLE ODSH                   | USD               | 40,948,226                  |
| 5  | AON AON ODSH                       | USD               | 40,948,185                  |
| 6  | META PLATFORMS META PLATFORMS ODSH | USD               | 40,948,095                  |
| 7  | Japan Government                   | USD               | 35,228,841                  |
| 8  | NATL BK CANADA NATL BK CANADA ODSH | USD               | 25,495,027                  |
| 9  | BMO BMO ODSH                       | USD               | 25,494,934                  |
| 10 | NVIDIA NVIDIA ODSH                 | USD               | 16,451,426                  |

### Global High Yield Bond

| #  | Collateral Issuers                    | Sub-fund currency | Amount in sub-fund currency |
|----|---------------------------------------|-------------------|-----------------------------|
| 1  | Japan Government                      | USD               | 73,524,376                  |
| 2  | US Government                         | USD               | 29,159,217                  |
| 3  | UK Government                         | USD               | 11,386,307                  |
| 4  | Netherland Government                 | USD               | 8,653,477                   |
| 5  | Canadian Government                   | USD               | 8,553,808                   |
| 6  | Germany Government                    | USD               | 7,772,031                   |
| 7  | France Government                     | USD               | 4,311,390                   |
| 8  | Denmark Government                    | USD               | 1,766,531                   |
| 9  | BRITISH COLUMBIA BCPRV 0.900 07/20/26 | USD               | 466,348                     |
| 10 | Australian Government                 | USD               | 154,763                     |

### Global Short Duration Bond

| #  | Collateral Issuers           | Sub-fund currency | Amount in sub-fund currency |
|----|------------------------------|-------------------|-----------------------------|
| 1  | Japan Government             | USD               | 21,261,147                  |
| 2  | BMO BMO ODSH                 | USD               | 16,405,338                  |
| 3  | TESCO TESCO ODSH             | USD               | 16,405,338                  |
| 4  | MICROSOFT MICROSOFT ODSH     | USD               | 16,405,136                  |
| 5  | BONY MELLON BONY MELLON ODSH | USD               | 9,879,323                   |
| 6  | LILLY LILLY ODSH             | USD               | 7,815,182                   |
| 7  | UK Government                | USD               | 7,217,610                   |
| 8  | ECOLAB ECOLAB ODSH           | USD               | 4,327,261                   |
| 9  | US Government                | USD               | 3,830,057                   |
| 10 | MERCK & CO MERCK & CO ODSH   | USD               | 3,548,909                   |

### Singapore Dollar Income Bond

| #  | Collateral Issuers                     | Sub-fund currency | Amount in sub-fund currency |
|----|----------------------------------------|-------------------|-----------------------------|
| 1  | Japan Government                       | SGD               | 9,358,148                   |
| 2  | US Government                          | SGD               | 1,594,142                   |
| 3  | UK Government                          | SGD               | 1,557,050                   |
| 4  | Belgium Government                     | SGD               | 1,295,928                   |
| 5  | France Government                      | SGD               | 223,928                     |
| 6  | Germany Government                     | SGD               | 203,094                     |
| 7  | Austria Government                     | SGD               | 103,498                     |
| 8  | UNIBAIL ROD WEST UNIBAIL ROD WEST UNIT | SGD               | 52,433                      |
| 9  | Finnish Government                     | SGD               | 30,543                      |
| 10 | UNVRSL MUSIC GRP UNVRSL MUSIC GRP ODSH | SGD               | 18,280                      |

### Global High Income Bond

| #  | Collateral Issuers                    | Sub-fund currency | Amount in sub-fund currency |
|----|---------------------------------------|-------------------|-----------------------------|
| 1  | Japan Government                      | USD               | 30,454,477                  |
| 2  | UK Government                         | USD               | 20,236,042                  |
| 3  | France Government                     | USD               | 6,600,106                   |
| 4  | US Government                         | USD               | 3,144,288                   |
| 5  | Belgium Government                    | USD               | 2,882,083                   |
| 6  | Germany Government                    | USD               | 1,851,625                   |
| 7  | BRITISH COLUMBIA BCPRV 0.900 07/20/26 | USD               | 743,247                     |
| 8  | Netherland Government                 | USD               | 335,068                     |
| 9  | Canadian Government                   | USD               | 319,785                     |
| 10 | Finnish Government                    | USD               | 313,446                     |

### Global Inflation Linked Bond

| #  | Collateral Issuers                     | Sub-fund currency | Amount in sub-fund currency |
|----|----------------------------------------|-------------------|-----------------------------|
| 1  | ICBC ICBC ODSH                         | USD               | 11,686,058                  |
| 2  | TRANSURBAN TRANSURBAN UNIT             | USD               | 11,686,053                  |
| 3  | CCB CCB ODSH                           | USD               | 11,686,053                  |
| 4  | TENCENT HOLDINGS TENCENT HOLDINGS ODSH | USD               | 11,686,050                  |
| 5  | ALIBABA ALIBABA ODSH                   | USD               | 11,686,048                  |
| 6  | FAST RETAILING FAST RETAILING ODSH     | USD               | 11,677,927                  |
| 7  | US Government                          | USD               | 8,609,278                   |
| 8  | AIA GROUP AIA GROUP ODSH               | USD               | 7,798,863                   |
| 9  | Japan Government                       | USD               | 5,865,574                   |
| 10 | UK Government                          | USD               | 4,407,022                   |

### RMB Fixed Income

| #  | Collateral Issuers                 | Sub-fund currency | Amount in sub-fund currency |
|----|------------------------------------|-------------------|-----------------------------|
| 1  | UK Government                      | USD               | 641,836                     |
| 2  | US Government                      | USD               | 598,193                     |
| 3  | Germany Government                 | USD               | 378,934                     |
| 4  | France Government                  | USD               | 372,605                     |
| 5  | Japan Government                   | USD               | 362,401                     |
| 6  | UNITED KINGDOM GBGV 0.125 08/10/41 | USD               | 61,798                      |
| 7  | Denmark Government                 | USD               | 3,595                       |
| 8  | Finnish Government                 | USD               | 2,708                       |
| 9  | Netherland Government              | USD               | 1,617                       |
| 10 | Austria Government                 | USD               | 1,337                       |

### US High Yield Bond

| # | Collateral Issuers | Sub-fund currency | Amount in sub-fund currency |
|---|--------------------|-------------------|-----------------------------|
| 1 | Japan Government   | USD               | 192,026                     |
| 2 | US Government      | USD               | 72,313                      |
| 3 | UK Government      | USD               | 60,187                      |
| 4 | Germany Government | USD               | 22,855                      |
| 5 | Finnish Government | USD               | 1,805                       |

# Appendix VII (Additional Disclosures) – Securities Financing Transactions Regulation (“SFTR”) (continued)

## Concentration Data (continued)

Top ten or largest Collateral Issuers for securities lending non-cash collateral (continued)

### US Short Duration High Yield Bond<sup>1</sup>

| # | Collateral Issuers                      | Sub-fund currency | Amount in sub-fund currency |
|---|-----------------------------------------|-------------------|-----------------------------|
| 1 | UK Government                           | USD               | 1,739,823                   |
| 2 | Japan Government                        | USD               | 283,124                     |
| 3 | France Government                       | USD               | 166,863                     |
| 4 | Austria Government                      | USD               | 91,451                      |
| 5 | Germany Government                      | USD               | 46,217                      |
| 6 | QUEBEC PROVINCE QUBPR<br>7.125 02/09/24 | USD               | 1,010                       |

### Managed Solutions - Asia Focused Conservative

| # | Collateral Issuers | Sub-fund currency | Amount in sub-fund currency |
|---|--------------------|-------------------|-----------------------------|
| 1 | Japan Government   | USD               | 359,639                     |
| 2 | UK Government      | USD               | 49,653                      |
| 3 | US Government      | USD               | 39,377                      |

### Managed Solutions - Asia Focused Income

| #  | Collateral Issuers                        | Sub-fund currency | Amount in sub-fund currency |
|----|-------------------------------------------|-------------------|-----------------------------|
| 1  | Japan Government                          | USD               | 20,731,034                  |
| 2  | US Government                             | USD               | 4,853,716                   |
| 3  | France Government                         | USD               | 824,849                     |
| 4  | Germany Government                        | USD               | 760,670                     |
| 5  | UK Government                             | USD               | 310,547                     |
| 6  | Belgium Government                        | USD               | 259,503                     |
| 7  | Netherland Government                     | USD               | 245,000                     |
| 8  | ALIBABA ALIBABA ODSH                      | USD               | 231,565                     |
| 9  | TENCENT HOLDINGS<br>TENCENT HOLDINGS ODSH | USD               | 231,545                     |
| 10 | DEUTSCHE POST<br>DEUTSCHE POST ODSH       | USD               | 231,545                     |

### Global Credit Floating Rate Fixed Term Bond 2023 - 2

| # | Collateral Issuers                      | Sub-fund currency | Amount in sub-fund currency |
|---|-----------------------------------------|-------------------|-----------------------------|
| 1 | UK Government                           | USD               | 399,222                     |
| 2 | QUEBEC PROVINCE QUBPR<br>4.500 09/08/33 | USD               | 4,755                       |

### Managed Solutions - Asia Focused Growth

| # | Collateral Issuers                  | Sub-fund currency | Amount in sub-fund currency |
|---|-------------------------------------|-------------------|-----------------------------|
| 1 | COMMERZBANK<br>COMMERZBANK ODSH     | USD               | 40,524                      |
| 2 | DIAGEO ORD 28 101/108P              | USD               | 40,522                      |
| 3 | ASSA ABLOY ASSA ABLOY<br>ODSH       | USD               | 40,520                      |
| 4 | WALT DISNEY WALT DISNEY<br>ODSH     | USD               | 40,504                      |
| 5 | BAYER BAYER ODSH                    | USD               | 40,492                      |
| 6 | RAKUTEN GROUP RAKUTEN<br>GROUP ODSH | USD               | 40,426                      |
| 7 | GSK GSK ODSH                        | USD               | 27,181                      |

### US Income Focused

| #  | Collateral Issuers                      | Sub-fund currency | Amount in sub-fund currency |
|----|-----------------------------------------|-------------------|-----------------------------|
| 1  | US Government                           | USD               | 2,942,177                   |
| 2  | Japan Government                        | USD               | 1,955,932                   |
| 3  | UK Government                           | USD               | 1,426,817                   |
| 4  | FLUTTER FLUTTER ODSH                    | USD               | 1,153,415                   |
| 5  | BP PLC ORD USD0.25                      | USD               | 1,018,896                   |
| 6  | EXPERIAN GROUP LIMITED<br>ORD USD0.10   | USD               | 679,379                     |
| 7  | Germany Government                      | USD               | 219,555                     |
| 8  | PUBLICIS GROUPE PUBLICIS<br>GROUPE ODSH | USD               | 199,317                     |
| 9  | SHISEIDO SHISEIDO ODSH                  | USD               | 199,312                     |
| 10 | VINCI VINCI ODSH                        | USD               | 199,283                     |

<sup>1</sup>Until 3 July 2023, the sub-fund was named Global Short Duration High Yield Bond.

# Appendix VII (Additional Disclosures) – Securities Financing Transactions Regulation (“SFTR”) (continued)

## Concentration Data (continued)

Top ten or largest Counterparties for securities lending non-cash collateral

### Asean Equity\*

| # | Counterparties | Sub-fund currency | Non-Cash Collateral received in sub-fund currency |
|---|----------------|-------------------|---------------------------------------------------|
| 1 | UBS AG         | USD               | 513,048                                           |

### Asia ex Japan Equity Smaller Companies

| #  | Counterparties                           | Sub-fund currency | Non-Cash Collateral received in sub-fund currency |
|----|------------------------------------------|-------------------|---------------------------------------------------|
| 1  | Goldman Sachs International, London      | USD               | 31,465,454                                        |
| 2  | Barclays Bank, London                    | USD               | 23,044,421                                        |
| 3  | J.P. Morgan Chase Bank, New York         | USD               | 8,893,623                                         |
| 4  | Merrill Lynch International Bank, London | USD               | 7,666,737                                         |
| 5  | Morgan Stanley, London                   | USD               | 4,118,824                                         |
| 6  | HSBC Bank PLC, London                    | USD               | 3,281,211                                         |
| 7  | UBS AG                                   | USD               | 2,680,761                                         |
| 8  | BNP Paribas                              | USD               | 1,507,785                                         |
| 9  | Citigroup Global Markets, Ltd            | USD               | 764,785                                           |
| 10 | Macquarie Bank, Ltd                      | USD               | 680,562                                           |

### Chinese Equity

| # | Counterparties                       | Sub-fund currency | Non-Cash Collateral received in sub-fund currency |
|---|--------------------------------------|-------------------|---------------------------------------------------|
| 1 | UBS AG                               | USD               | 8,667,759                                         |
| 2 | Barclays Bank, London                | USD               | 1,152,030                                         |
| 3 | Hong Kong & Shanghai Bank, Hong Kong | USD               | 976,458                                           |
| 4 | HSBC Bank PLC, London                | USD               | 547,509                                           |
| 5 | Natixis                              | USD               | 434,186                                           |

### Euroland Growth

| # | Counterparties        | Sub-fund currency | Non-Cash Collateral received in sub-fund currency |
|---|-----------------------|-------------------|---------------------------------------------------|
| 1 | Barclays Bank, London | EUR               | 28,691,516                                        |
| 2 | Natixis               | EUR               | 11,832,242                                        |
| 3 | HSBC Bank PLC, London | EUR               | 891,682                                           |
| 4 | UBS AG                | EUR               | 398,539                                           |

### Europe Value

| # | Counterparties        | Sub-fund currency | Non-Cash Collateral received in sub-fund currency |
|---|-----------------------|-------------------|---------------------------------------------------|
| 1 | Natixis               | EUR               | 7,633,349                                         |
| 2 | Barclays Bank, London | EUR               | 5,276,822                                         |
| 3 | UBS AG                | EUR               | 686,176                                           |
| 4 | BNP Paribas           | EUR               | 7,291                                             |

### Global Real Estate Equity

| # | Counterparties                           | Sub-fund currency | Non-Cash Collateral received in sub-fund currency |
|---|------------------------------------------|-------------------|---------------------------------------------------|
| 1 | Natixis                                  | USD               | 16,871,243                                        |
| 2 | UBS AG                                   | USD               | 15,395,177                                        |
| 3 | Merrill Lynch International Bank, London | USD               | 12,068,346                                        |
| 4 | HSBC Bank PLC, London                    | USD               | 6,997,357                                         |
| 5 | Barclays Bank, London                    | USD               | 5,319,218                                         |
| 6 | Morgan Stanley, London                   | USD               | 4,562,322                                         |
| 7 | Bank of Nova Scotia, Houston Branch      | USD               | 4,003,611                                         |
| 8 | Mizuho Securities Co., Ltd               | USD               | 3,409,184                                         |
| 9 | BNP Paribas                              | USD               | 2,645,062                                         |

### Hong Kong Equity

| # | Counterparties                      | Sub-fund currency | Non-Cash Collateral received in sub-fund currency |
|---|-------------------------------------|-------------------|---------------------------------------------------|
| 1 | UBS AG                              | USD               | 1,080,608                                         |
| 2 | Barclays Bank, London               | USD               | 488,083                                           |
| 3 | Goldman Sachs International, London | USD               | 382,311                                           |

### Asia ex Japan Equity

| # | Counterparties                           | Sub-fund currency | Non-Cash Collateral received in sub-fund currency |
|---|------------------------------------------|-------------------|---------------------------------------------------|
| 1 | Barclays Bank, London                    | USD               | 5,597,030                                         |
| 2 | Macquarie Bank, Ltd                      | USD               | 4,834,691                                         |
| 3 | HSBC Bank PLC, London                    | USD               | 1,719,278                                         |
| 4 | Merrill Lynch International Bank, London | USD               | 1,218,415                                         |

### Asia Pacific ex Japan Equity High Dividend

| # | Counterparties                           | Sub-fund currency | Non-Cash Collateral received in sub-fund currency |
|---|------------------------------------------|-------------------|---------------------------------------------------|
| 1 | J.P. Morgan Chase Bank, New York         | USD               | 3,666,564                                         |
| 2 | HSBC Bank PLC, London                    | USD               | 2,920,469                                         |
| 3 | Merrill Lynch International Bank, London | USD               | 2,657,136                                         |
| 4 | Macquarie Bank, Ltd                      | USD               | 2,335,009                                         |
| 5 | UBS AG                                   | USD               | 768,480                                           |
| 6 | Goldman Sachs International, London      | USD               | 628,264                                           |
| 7 | Barclays Bank, London                    | USD               | 373,390                                           |
| 8 | BNP Paribas                              | USD               | 110,640                                           |

### Euroland Equity Smaller Companies

| # | Counterparties         | Sub-fund currency | Non-Cash Collateral received in sub-fund currency |
|---|------------------------|-------------------|---------------------------------------------------|
| 1 | Morgan Stanley, London | EUR               | 7,976,738                                         |
| 2 | Barclays Bank, London  | EUR               | 5,101,088                                         |
| 3 | Natixis                | EUR               | 3,011,375                                         |
| 4 | UBS AG                 | EUR               | 367,199                                           |
| 5 | HSBC Bank PLC, London  | EUR               | 129,283                                           |

### Euroland Value

| # | Counterparties         | Sub-fund currency | Non-Cash Collateral received in sub-fund currency |
|---|------------------------|-------------------|---------------------------------------------------|
| 1 | Barclays Bank, London  | EUR               | 24,816,951                                        |
| 2 | Morgan Stanley, London | EUR               | 11,217,012                                        |
| 3 | HSBC Bank PLC, London  | EUR               | 1,465,596                                         |
| 4 | Bank of Nova Scotia    | EUR               | 287,967                                           |
| 5 | BNP Paribas            | EUR               | 30,378                                            |

### Global Emerging Markets Equity

| # | Counterparties                      | Sub-fund currency | Non-Cash Collateral received in sub-fund currency |
|---|-------------------------------------|-------------------|---------------------------------------------------|
| 1 | UBS AG                              | USD               | 9,633,046                                         |
| 2 | HSBC Bank PLC, London               | USD               | 9,461,142                                         |
| 3 | Natixis                             | USD               | 4,198,131                                         |
| 4 | Barclays Bank, London               | USD               | 1,784,117                                         |
| 5 | J.P. Morgan Chase Bank, New York    | USD               | 827,247                                           |
| 6 | Goldman Sachs International, London | USD               | 273,989                                           |

### Global Sustainable Long Term Dividend

| # | Counterparties        | Sub-fund currency | Non-Cash Collateral received in sub-fund currency |
|---|-----------------------|-------------------|---------------------------------------------------|
| 1 | HSBC Bank PLC, London | USD               | 778,353                                           |
| 2 | Natixis               | USD               | 281,324                                           |

### BRIC Equity

| # | Counterparties                           | Sub-fund currency | Non-Cash Collateral received in sub-fund currency |
|---|------------------------------------------|-------------------|---------------------------------------------------|
| 1 | UBS AG                                   | USD               | 2,743,082                                         |
| 2 | Natixis                                  | USD               | 913,420                                           |
| 3 | Merrill Lynch International Bank, London | USD               | 670,525                                           |
| 4 | HSBC Bank PLC, London                    | USD               | 624,262                                           |
| 5 | Barclays Bank, London                    | USD               | 467,694                                           |
| 6 | Macquarie Bank, Ltd                      | USD               | 281,745                                           |

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

# Appendix VII (Additional Disclosures) – Securities Financing Transactions Regulation (“SFTR”) (continued)

## Concentration Data (continued)

Top ten or largest Counterparties for securities lending non-cash collateral (continued)

### BRIC Markets Equity

| # | Counterparties             | Sub-fund currency | Non-Cash Collateral received in sub-fund currency |
|---|----------------------------|-------------------|---------------------------------------------------|
| 1 | UBS AG                     | USD               | 1,265,588                                         |
| 2 | Mizuho Securities Co., Ltd | USD               | 463,271                                           |
| 3 | Natixis                    | USD               | 403,963                                           |

### Economic Scale US Equity

| # | Counterparties                           | Sub-fund currency | Non-Cash Collateral received in sub-fund currency |
|---|------------------------------------------|-------------------|---------------------------------------------------|
| 1 | Merrill Lynch International Bank, London | USD               | 8,156,083                                         |
| 2 | UBS AG                                   | USD               | 7,501,855                                         |
| 3 | HSBC Bank PLC, London                    | USD               | 6,202,959                                         |
| 4 | Skandinaviska                            | USD               | 5,462,506                                         |
| 5 | Bank of Nova Scotia, Houston Branch      | USD               | 1,705,911                                         |
| 6 | Natixis                                  | USD               | 506,888                                           |
| 7 | Crédit Suisse International, London      | USD               | 127,364                                           |

### Turkey Equity

| # | Counterparties        | Sub-fund currency | Non-Cash Collateral received in sub-fund currency |
|---|-----------------------|-------------------|---------------------------------------------------|
| 1 | HSBC Bank PLC, London | EUR               | 115,992                                           |

### Asia High Yield Bond

| #  | Counterparties                           | Sub-fund currency | Non-Cash Collateral received in sub-fund currency |
|----|------------------------------------------|-------------------|---------------------------------------------------|
| 1  | Nomura International, Plc                | USD               | 37,191,196                                        |
| 2  | BNP Paribas                              | USD               | 27,806,811                                        |
| 3  | Goldman Sachs International, London      | USD               | 25,803,431                                        |
| 4  | Morgan Stanley, London                   | USD               | 13,261,087                                        |
| 5  | Hong Kong & Shanghai Bank, Hong Kong     | USD               | 11,965,055                                        |
| 6  | Barclays Bank, Plc                       | USD               | 9,784,608                                         |
| 7  | J.P. Morgan Chase Bank, New York         | USD               | 8,074,442                                         |
| 8  | Merrill Lynch International Bank, London | USD               | 3,823,157                                         |
| 9  | HSBC Bank PLC, London                    | USD               | 2,272,201                                         |
| 10 | Crédit Suisse International, London      | USD               | 1,070,906                                         |

### Euro Bond Total Return

| # | Counterparties                           | Sub-fund currency | Non-Cash Collateral received in sub-fund currency |
|---|------------------------------------------|-------------------|---------------------------------------------------|
| 1 | Royal Bank of Canada                     | EUR               | 3,307,644                                         |
| 2 | Merrill Lynch International Bank, London | EUR               | 2,407,359                                         |
| 3 | BNP Paribas                              | EUR               | 1,112,249                                         |
| 4 | Barclays Bank, Plc                       | EUR               | 924,408                                           |
| 5 | Nomura International, Plc                | EUR               | 849,780                                           |

### Euro High Yield Bond

| # | Counterparties                           | Sub-fund currency | Non-Cash Collateral received in sub-fund currency |
|---|------------------------------------------|-------------------|---------------------------------------------------|
| 1 | J.P. Morgan Chase Bank, New York         | EUR               | 40,266,485                                        |
| 2 | BNP Paribas                              | EUR               | 27,025,758                                        |
| 3 | Barclays Bank, Plc                       | EUR               | 18,176,389                                        |
| 4 | Goldman Sachs International, London      | EUR               | 12,280,888                                        |
| 5 | Royal Bank of Canada                     | EUR               | 9,064,724                                         |
| 6 | HSBC Bank PLC, London                    | EUR               | 8,012,773                                         |
| 7 | Morgan Stanley, London                   | EUR               | 5,599,521                                         |
| 8 | Merrill Lynch International Bank, London | EUR               | 1,805,482                                         |
| 9 | UBS AG                                   | EUR               | 384,159                                           |

### Global Bond Total Return

| # | Counterparties                           | Sub-fund currency | Non-Cash Collateral received in sub-fund currency |
|---|------------------------------------------|-------------------|---------------------------------------------------|
| 1 | BNP Paribas                              | USD               | 5,017,241                                         |
| 2 | Barclays Bank, Plc                       | USD               | 1,979,096                                         |
| 3 | Royal Bank of Canada                     | USD               | 1,414,551                                         |
| 4 | Merrill Lynch International Bank, London | USD               | 637,186                                           |

### Global Equity Volatility Focused

| # | Counterparties                           | Sub-fund currency | Non-Cash Collateral received in sub-fund currency |
|---|------------------------------------------|-------------------|---------------------------------------------------|
| 1 | Merrill Lynch International Bank, London | USD               | 5,307,885                                         |
| 2 | HSBC Bank PLC, London                    | USD               | 2,876,975                                         |
| 3 | Natixis                                  | USD               | 2,455,945                                         |
| 4 | SMBC NIKKO Securities                    | USD               | 1,828,182                                         |
| 5 | Citigroup Global Markets, Ltd            | USD               | 834,879                                           |

### Indian Equity

| # | Counterparties | Sub-fund currency | Non-Cash Collateral received in sub-fund currency |
|---|----------------|-------------------|---------------------------------------------------|
| 1 | Natixis        | USD               | 36,150,828                                        |

### Asia Bond

| # | Counterparties                           | Sub-fund currency | Non-Cash Collateral received in sub-fund currency |
|---|------------------------------------------|-------------------|---------------------------------------------------|
| 1 | Nomura International, Plc                | EUR               | 39,696,607                                        |
| 2 | BNP Paribas                              | EUR               | 12,519,664                                        |
| 3 | Barclays Bank, Plc                       | EUR               | 8,503,867                                         |
| 4 | Goldman Sachs International, London      | EUR               | 7,267,728                                         |
| 5 | Hong Kong & Shanghai Bank, Hong Kong     | EUR               | 5,116,636                                         |
| 6 | HSBC Bank PLC, London                    | EUR               | 3,760,665                                         |
| 7 | Morgan Stanley, London                   | EUR               | 2,787,046                                         |
| 8 | Crédit Suisse International, London      | EUR               | 1,586,646                                         |
| 9 | Merrill Lynch International Bank, London | EUR               | 637,185                                           |

### Euro Bond

| # | Counterparties                           | Sub-fund currency | Non-Cash Collateral received in sub-fund currency |
|---|------------------------------------------|-------------------|---------------------------------------------------|
| 1 | Barclays Bank, Plc                       | EUR               | 1,103,752                                         |
| 2 | Merrill Lynch International Bank, London | EUR               | 601,828                                           |
| 3 | Nomura International, Plc                | EUR               | 334,616                                           |

### Euro Credit Bond

| # | Counterparties                           | Sub-fund currency | Non-Cash Collateral received in sub-fund currency |
|---|------------------------------------------|-------------------|---------------------------------------------------|
| 1 | Barclays Bank, Plc                       | EUR               | 8,827,604                                         |
| 2 | Morgan Stanley, London                   | EUR               | 7,816,676                                         |
| 3 | Merrill Lynch International Bank, London | EUR               | 6,620,113                                         |
| 4 | Royal Bank of Canada                     | EUR               | 5,306,913                                         |
| 5 | Goldman Sachs International, London      | EUR               | 554,885                                           |

### GEM Debt Total Return

| # | Counterparties                      | Sub-fund currency | Non-Cash Collateral received in sub-fund currency |
|---|-------------------------------------|-------------------|---------------------------------------------------|
| 1 | BNP Paribas                         | USD               | 2,701,722                                         |
| 2 | Goldman Sachs International, London | USD               | 941,759                                           |

### Global Corporate Bond

| #  | Counterparties                           | Sub-fund currency | Non-Cash Collateral received in sub-fund currency |
|----|------------------------------------------|-------------------|---------------------------------------------------|
| 1  | Barclays Bank, Plc                       | USD               | 181,816,407                                       |
| 2  | J.P. Morgan Chase Bank, New York         | USD               | 68,448,696                                        |
| 3  | BNP Paribas                              | USD               | 38,641,457                                        |
| 4  | Nomura International, Plc                | USD               | 33,462,786                                        |
| 5  | Royal Bank of Canada                     | USD               | 33,080,080                                        |
| 6  | Morgan Stanley, London                   | USD               | 28,362,500                                        |
| 7  | HSBC Bank PLC, London                    | USD               | 27,057,411                                        |
| 8  | Merrill Lynch International Bank, London | USD               | 19,752,774                                        |
| 9  | Goldman Sachs International, London      | USD               | 12,386,870                                        |
| 10 | UBS AG                                   | USD               | 6,806,470                                         |

# Appendix VII (Additional Disclosures) – Securities Financing Transactions Regulation (“SFTR”) (continued)

## Concentration Data (continued)

Top ten or largest Counterparties for securities lending non-cash collateral (continued)

### Global Emerging Markets Bond

| # | Counterparties                           | Sub-fund currency | Non-Cash Collateral received in sub-fund currency |
|---|------------------------------------------|-------------------|---------------------------------------------------|
| 1 | BNP Paribas                              | USD               | 31,763,911                                        |
| 2 | HSBC Bank PLC, London                    | USD               | 18,022,192                                        |
| 3 | Nomura International, Plc                | USD               | 15,979,318                                        |
| 4 | Barclays Bank, Plc                       | USD               | 10,312,198                                        |
| 5 | Hong Kong & Shanghai Bank, Hong Kong     | USD               | 6,213,826                                         |
| 6 | Goldman Sachs International, London      | USD               | 5,500,178                                         |
| 7 | J.P. Morgan Chase Bank, New York         | USD               | 2,523,617                                         |
| 8 | Merrill Lynch International Bank, London | USD               | 1,274,370                                         |
| 9 | Morgan Stanley, London                   | USD               | 1,018,490                                         |

### Global Government Bond

| #  | Counterparties                           | Sub-fund currency | Non-Cash Collateral received in sub-fund currency |
|----|------------------------------------------|-------------------|---------------------------------------------------|
| 1  | TD Securities, Inc                       | USD               | 272,989,121                                       |
| 2  | Royal Bank of Canada                     | USD               | 243,757,853                                       |
| 3  | Barclays Bank, Plc                       | USD               | 100,745,270                                       |
| 4  | Nomura International, Plc                | USD               | 38,631,233                                        |
| 5  | Merrill Lynch International Bank, London | USD               | 26,761,758                                        |
| 6  | HSBC Bank PLC, London                    | USD               | 23,698,173                                        |
| 7  | Bank of Nova Scotia                      | USD               | 19,237,880                                        |
| 8  | BNP Paribas                              | USD               | 13,012,587                                        |
| 9  | NBC Global Finance, LTD                  | USD               | 11,667,140                                        |
| 10 | Hong Kong & Shanghai Bank, Hong Kong     | USD               | 7,780,025                                         |

### Global High Yield Bond

| # | Counterparties                           | Sub-fund currency | Non-Cash Collateral received in sub-fund currency |
|---|------------------------------------------|-------------------|---------------------------------------------------|
| 1 | Nomura International, Plc                | USD               | 74,313,916                                        |
| 2 | J.P. Morgan Chase Bank, New York         | USD               | 64,562,321                                        |
| 3 | BNP Paribas                              | USD               | 12,724,578                                        |
| 4 | Goldman Sachs International, London      | USD               | 11,592,938                                        |
| 5 | Royal Bank of Canada                     | USD               | 5,758,876                                         |
| 6 | Merrill Lynch International Bank, London | USD               | 5,097,479                                         |
| 7 | Morgan Stanley, London                   | USD               | 4,712,678                                         |
| 8 | Bank of Nova Scotia                      | USD               | 1,131,640                                         |

### Global Short Duration Bond

| # | Counterparties                           | Sub-fund currency | Non-Cash Collateral received in sub-fund currency |
|---|------------------------------------------|-------------------|---------------------------------------------------|
| 1 | Royal Bank of Canada                     | USD               | 109,368,927                                       |
| 2 | Nomura International, Plc                | USD               | 12,672,355                                        |
| 3 | BNP Paribas                              | USD               | 11,297,286                                        |
| 4 | Merrill Lynch International Bank, London | USD               | 6,371,848                                         |
| 5 | Goldman Sachs International, London      | USD               | 5,597,030                                         |

### Singapore Dollar Income Bond

| # | Counterparties                           | Sub-fund currency | Non-Cash Collateral received in sub-fund currency |
|---|------------------------------------------|-------------------|---------------------------------------------------|
| 1 | Nomura International, Plc                | SGD               | 8,295,141                                         |
| 2 | Goldman Sachs International, London      | SGD               | 1,951,593                                         |
| 3 | BNP Paribas                              | SGD               | 1,324,062                                         |
| 4 | Barclays Bank, Plc                       | SGD               | 1,207,135                                         |
| 5 | Merrill Lynch International Bank, London | SGD               | 869,695                                           |
| 6 | Morgan Stanley, London                   | SGD               | 467,951                                           |
| 7 | Crédit Suisse International, London      | SGD               | 351,436                                           |

### US Short Duration High Yield Bond\*

| # | Counterparties                           | Sub-fund currency | Non-Cash Collateral received in sub-fund currency |
|---|------------------------------------------|-------------------|---------------------------------------------------|
| 1 | Merrill Lynch International Bank, London | USD               | 1,274,370                                         |
| 2 | Royal Bank of Canada                     | USD               | 466,420                                           |
| 3 | Goldman Sachs International, London      | USD               | 304,574                                           |
| 4 | Morgan Stanley, London                   | USD               | 283,124                                           |

### Managed Solutions - Asia Focused Conservative

| # | Counterparties                      | Sub-fund currency | Non-Cash Collateral received in sub-fund currency |
|---|-------------------------------------|-------------------|---------------------------------------------------|
| 1 | BNP Paribas                         | USD               | 285,549                                           |
| 2 | Goldman Sachs International, London | USD               | 163,119                                           |

### Managed Solutions - Asia Focused Income

| # | Counterparties                      | Sub-fund currency | Non-Cash Collateral received in sub-fund currency |
|---|-------------------------------------|-------------------|---------------------------------------------------|
| 1 | Nomura International, Plc           | USD               | 15,142,057                                        |
| 2 | Goldman Sachs International, London | USD               | 4,524,011                                         |
| 3 | BNP Paribas                         | USD               | 3,969,795                                         |
| 4 | J.P. Morgan Chase Bank, New York    | USD               | 2,759,557                                         |
| 5 | Morgan Stanley, London              | USD               | 2,023,711                                         |
| 6 | Barclays Bank, Plc                  | USD               | 1,038,611                                         |
| 7 | HSBC Bank PLC, London               | USD               | 594,840                                           |
| 8 | Crédit Suisse International, London | USD               | 193,791                                           |

### Global Emerging Markets Local Debt

| # | Counterparties                       | Sub-fund currency | Non-Cash Collateral received in sub-fund currency |
|---|--------------------------------------|-------------------|---------------------------------------------------|
| 1 | Hong Kong & Shanghai Bank, Hong Kong | USD               | 197,895,543                                       |
| 2 | HSBC Bank PLC, London                | USD               | 31,009,304                                        |
| 3 | Barclays Bank, Plc                   | USD               | 14,948,353                                        |
| 4 | BNP Paribas                          | USD               | 14,466,818                                        |

### Global High Income Bond

| #  | Counterparties                           | Sub-fund currency | Non-Cash Collateral received in sub-fund currency |
|----|------------------------------------------|-------------------|---------------------------------------------------|
| 1  | Nomura International, Plc                | USD               | 18,441,866                                        |
| 2  | BNP Paribas                              | USD               | 13,151,600                                        |
| 3  | J.P. Morgan Chase Bank, New York         | USD               | 10,921,969                                        |
| 4  | Morgan Stanley, London                   | USD               | 5,143,355                                         |
| 5  | HSBC Bank PLC, London                    | USD               | 4,956,023                                         |
| 6  | Goldman Sachs International, London      | USD               | 4,205,495                                         |
| 7  | Merrill Lynch International Bank, London | USD               | 3,823,108                                         |
| 8  | Hong Kong & Shanghai Bank, Hong Kong     | USD               | 2,686,372                                         |
| 9  | Barclays Bank, Plc                       | USD               | 2,367,779                                         |
| 10 | Royal Bank of Canada                     | USD               | 1,204,280                                         |

### Global Inflation Linked Bond

| # | Counterparties                       | Sub-fund currency | Non-Cash Collateral received in sub-fund currency |
|---|--------------------------------------|-------------------|---------------------------------------------------|
| 1 | Hong Kong & Shanghai Bank, Hong Kong | USD               | 79,094,944                                        |
| 2 | HSBC Bank PLC, London                | USD               | 21,018,174                                        |
| 3 | Natixis                              | USD               | 5,271,762                                         |
| 4 | Nomura International, Plc            | USD               | 3,143,870                                         |
| 5 | Bank of Nova Scotia                  | USD               | 1,016,947                                         |

### RMB Fixed Income

| # | Counterparties                           | Sub-fund currency | Non-Cash Collateral received in sub-fund currency |
|---|------------------------------------------|-------------------|---------------------------------------------------|
| 1 | Goldman Sachs International, London      | USD               | 1,019,495                                         |
| 2 | Merrill Lynch International Bank, London | USD               | 637,185                                           |
| 3 | Barclays Bank, Plc                       | USD               | 407,798                                           |
| 4 | BNP Paribas                              | USD               | 360,677                                           |

### US High Yield Bond

| # | Counterparties     | Sub-fund currency | Non-Cash Collateral received in sub-fund currency |
|---|--------------------|-------------------|---------------------------------------------------|
| 1 | BNP Paribas        | USD               | 191,164                                           |
| 2 | Barclays Bank, Plc | USD               | 158,022                                           |

### Global Credit Floating Rate Fixed Term Bond 2023 - 2

| # | Counterparties        | Sub-fund currency | Non-Cash Collateral received in sub-fund currency |
|---|-----------------------|-------------------|---------------------------------------------------|
| 1 | BNP Paribas           | USD               | 210,272                                           |
| 2 | HSBC Bank PLC, London | USD               | 193,705                                           |

### Managed Solutions - Asia Focused Growth

| # | Counterparties | Sub-fund currency | Non-Cash Collateral received in sub-fund currency |
|---|----------------|-------------------|---------------------------------------------------|
| 1 | Natixis        | USD               | 270,168                                           |

### US Income Focused

| # | Counterparties        | Sub-fund currency | Non-Cash Collateral received in sub-fund currency |
|---|-----------------------|-------------------|---------------------------------------------------|
| 1 | Barclays Bank, Plc    | USD               | 558,174                                           |
| 2 | BNP Paribas           | USD               | 1,953,633                                         |
| 3 | HSBC Bank PLC, London | USD               | 6,754,303                                         |
| 4 | Natixis               | USD               | 1,328,983                                         |

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

# Appendix VII (Additional Disclosures) – Securities Financing Transactions Regulation (“SFTR”) (continued)

## Aggregate Transaction Data

The aggregate transaction data for collateral positions received across all SFTs as at 30 September 2023 is as follows:

### Security lending transactions

#### Asean Equity\*

| Collateral Counterparty | Counterparty Country | Settlement & Clearing | Type of Collateral | Quality of Collateral** | Collateral | Maturity Tenor *   | Amounts (in Sub-Fund Currency) |
|-------------------------|----------------------|-----------------------|--------------------|-------------------------|------------|--------------------|--------------------------------|
| UBS AG                  | Switzerland          | Triparty Collateral   | Equity             | N/C                     | USD        | N/C                | 2,480                          |
| UBS AG                  | Switzerland          | Triparty Collateral   | Equity             | N/C                     | HKD        | N/C                | 76,782                         |
| UBS AG                  | Switzerland          | Triparty Collateral   | Government Bond    | A+                      | JPY        | Above one year     | 424,455                        |
| UBS AG                  | Switzerland          | Triparty Collateral   | Government Bond    | A+                      | JPY        | Less than one year | 9,332                          |

#### Asia ex Japan Equity

| Collateral Counterparty                  | Counterparty Country | Settlement & Clearing | Type of Collateral | Quality of Collateral** | Collateral | Maturity Tenor *   | Amounts (in Sub-Fund Currency) |
|------------------------------------------|----------------------|-----------------------|--------------------|-------------------------|------------|--------------------|--------------------------------|
| HSBC Bank PLC, London                    | United Kingdom       | Triparty Collateral   | Equity             | N/C                     | GBP        | N/C                | 691,686                        |
| HSBC Bank PLC, London                    | United Kingdom       | Triparty Collateral   | Government Bond    | AA                      | GBP        | Above one year     | 342,545                        |
| HSBC Bank PLC, London                    | United Kingdom       | Triparty Collateral   | Government Bond    | AA+                     | USD        | Above one year     | 685,047                        |
| Macquarie Bank, Ltd                      | Australia            | Triparty Collateral   | Equity             | N/C                     | USD        | N/C                | 190,803                        |
| Macquarie Bank, Ltd                      | Australia            | Triparty Collateral   | Equity             | N/C                     | HKD        | N/C                | 4,643,888                      |
| Merrill Lynch International Bank, London | United Kingdom       | Triparty Collateral   | Government Bond    | A+                      | JPY        | Above one year     | 389,566                        |
| Merrill Lynch International Bank, London | United Kingdom       | Triparty Collateral   | Government Bond    | A+                      | JPY        | Less than one year | 828,849                        |
| Barclays Bank, London                    | United Kingdom       | Triparty Collateral   | Government Bond    | AAA                     | EUR        | Above one year     | 1,119,253                      |
| Barclays Bank, London                    | United Kingdom       | Triparty Collateral   | Government Bond    | AA                      | EUR        | Above one year     | 1,343,287                      |
| Barclays Bank, London                    | United Kingdom       | Triparty Collateral   | Government Bond    | AA                      | EUR        | Less than one year | 895,526                        |
| Barclays Bank, London                    | United Kingdom       | Triparty Collateral   | Government Bond    | AA+                     | EUR        | Above one year     | 2,014,141                      |
| Barclays Bank, London                    | United Kingdom       | Triparty Collateral   | Government Bond    | AA+                     | EUR        | Less than one year | 224,148                        |
| Barclays Bank, London                    | United Kingdom       | Triparty Collateral   | Government Bond    | A+                      | JPY        | Less than one year | 666                            |

#### Asia ex Japan Equity Smaller Companies

| Collateral Counterparty                  | Counterparty Country | Settlement & Clearing | Type of Collateral | Quality of Collateral** | Collateral | Maturity Tenor *   | Amounts (in Sub-Fund Currency) |
|------------------------------------------|----------------------|-----------------------|--------------------|-------------------------|------------|--------------------|--------------------------------|
| HSBC Bank PLC, London                    | United Kingdom       | Triparty Collateral   | Equity             | N/C                     | GBP        | N/C                | 1,320,082                      |
| HSBC Bank PLC, London                    | United Kingdom       | Triparty Collateral   | Government Bond    | AA                      | GBP        | Above one year     | 653,742                        |
| HSBC Bank PLC, London                    | United Kingdom       | Triparty Collateral   | Government Bond    | AA+                     | USD        | Above one year     | 1,307,387                      |
| Macquarie Bank, Ltd                      | Australia            | Triparty Collateral   | Equity             | N/C                     | USD        | N/C                | 102,140                        |
| Macquarie Bank, Ltd                      | Australia            | Triparty Collateral   | Equity             | N/C                     | HKD        | N/C                | 578,422                        |
| Mizuho Securities Co., Ltd               | Japan                | Triparty Collateral   | Equity             | N/C                     | JPY        | N/C                | 98,620                         |
| Mizuho Securities Co., Ltd               | Japan                | Triparty Collateral   | Government Bond    | A+                      | JPY        | Above one year     | 17,308                         |
| UBS AG                                   | Switzerland          | Triparty Collateral   | Equity             | N/C                     | JPY        | N/C                | 2,620,105                      |
| UBS AG                                   | Switzerland          | Triparty Collateral   | Government Bond    | A+                      | JPY        | Less than one year | 60,656                         |
| J.P. Morgan Chase Bank, New York         | United States        | Triparty Collateral   | Equity             | N/C                     | CAD        | N/C                | 8,893,623                      |
| Merrill Lynch International Bank, London | United Kingdom       | Triparty Collateral   | Government Bond    | A+                      | JPY        | Above one year     | 1,534,070                      |
| Merrill Lynch International Bank, London | United Kingdom       | Triparty Collateral   | Government Bond    | A+                      | JPY        | Less than one year | 6,132,667                      |
| Goldman Sachs International, London      | United Kingdom       | Triparty Collateral   | Government Bond    | AA                      | EUR        | Above one year     | 4,794,674                      |
| Goldman Sachs International, London      | United Kingdom       | Triparty Collateral   | Government Bond    | AA+                     | USD        | Above one year     | 21,878,400                     |
| Goldman Sachs International, London      | United Kingdom       | Triparty Collateral   | Government Bond    | AA+                     | USD        | Less than one year | 4,792,390                      |
| BNP Paribas                              | France               | Triparty Collateral   | Equity             | N/C                     | HKD        | N/C                | 1,507,785                      |
| Barclays Bank, London                    | United Kingdom       | Triparty Collateral   | Government Bond    | AAA                     | EUR        | Above one year     | 4,608,649                      |
| Barclays Bank, London                    | United Kingdom       | Triparty Collateral   | Government Bond    | AA                      | EUR        | Above one year     | 5,530,681                      |
| Barclays Bank, London                    | United Kingdom       | Triparty Collateral   | Government Bond    | AA                      | EUR        | Less than one year | 3,687,107                      |
| Barclays Bank, London                    | United Kingdom       | Triparty Collateral   | Government Bond    | AA+                     | EUR        | Above one year     | 8,296,106                      |
| Barclays Bank, London                    | United Kingdom       | Triparty Collateral   | Government Bond    | AA+                     | EUR        | Less than one year | 92,141                         |
| Barclays Bank, London                    | United Kingdom       | Triparty Collateral   | Government Bond    | A+                      | JPY        | Less than one year | 666                            |
| Morgan Stanley, London                   | United Kingdom       | Triparty Collateral   | Equity             | N/C                     | HKD        | N/C                | 6,618                          |
| Morgan Stanley, London                   | United Kingdom       | Triparty Collateral   | Government Bond    | AA                      | EUR        | Above one year     | 237                            |
| Morgan Stanley, London                   | United Kingdom       | Triparty Collateral   | Government Bond    | A+                      | JPY        | Above one year     | 2,137,863                      |
| Morgan Stanley, London                   | United Kingdom       | Triparty Collateral   | Government Bond    | A+                      | JPY        | Less than one year | 1,974,107                      |
| Citigroup Global Markets, Ltd            | United States        | Triparty Collateral   | Government Bond    | A+                      | JPY        | Above one year     | 642,478                        |
| Citigroup Global Markets, Ltd            | United States        | Triparty Collateral   | Government Bond    | A+                      | JPY        | Less than one year | 122,306                        |

#### Asia Pacific ex Japan Equity High Dividend

| Collateral Counterparty                  | Counterparty Country | Settlement & Clearing | Type of Collateral | Quality of Collateral** | Collateral | Maturity Tenor *   | Amounts (in Sub-Fund Currency) |
|------------------------------------------|----------------------|-----------------------|--------------------|-------------------------|------------|--------------------|--------------------------------|
| HSBC Bank PLC, London                    | United Kingdom       | Triparty Collateral   | Equity             | N/C                     | GBP        | N/C                | 1,174,872                      |
| HSBC Bank PLC, London                    | United Kingdom       | Triparty Collateral   | Government Bond    | AA                      | GBP        | Above one year     | 581,877                        |
| HSBC Bank PLC, London                    | United Kingdom       | Triparty Collateral   | Government Bond    | AA+                     | USD        | Above one year     | 1,163,720                      |
| Macquarie Bank, Ltd                      | Australia            | Triparty Collateral   | Equity             | N/C                     | USD        | N/C                | 190,803                        |
| Macquarie Bank, Ltd                      | Australia            | Triparty Collateral   | Equity             | N/C                     | HKD        | N/C                | 2,144,207                      |
| UBS AG                                   | Switzerland          | Triparty Collateral   | Equity             | N/C                     | USD        | N/C                | 3,378                          |
| UBS AG                                   | Switzerland          | Triparty Collateral   | Government Bond    | A+                      | JPY        | Above one year     | 754,437                        |
| UBS AG                                   | Switzerland          | Triparty Collateral   | Government Bond    | A+                      | JPY        | Less than one year | 10,665                         |
| J.P. Morgan Chase Bank, New York         | United States        | Triparty Collateral   | Equity             | N/C                     | CAD        | N/C                | 3,666,564                      |
| Merrill Lynch International Bank, London | United Kingdom       | Triparty Collateral   | Government Bond    | A+                      | JPY        | Above one year     | 850,129                        |
| Merrill Lynch International Bank, London | United Kingdom       | Triparty Collateral   | Government Bond    | A+                      | JPY        | Less than one year | 1,807,007                      |
| Goldman Sachs International, London      | United Kingdom       | Triparty Collateral   | Government Bond    | AAA                     | EUR        | Above one year     | 298,133                        |
| Goldman Sachs International, London      | United Kingdom       | Triparty Collateral   | Government Bond    | AA                      | EUR        | Above one year     | 287,130                        |
| Goldman Sachs International, London      | United Kingdom       | Triparty Collateral   | Government Bond    | AA+                     | EUR        | Less than one year | 43,090                         |
| BNP Paribas                              | France               | Triparty Collateral   | Equity             | N/C                     | HKD        | N/C                | 110,640                        |
| Barclays Bank, London                    | United Kingdom       | Triparty Collateral   | Government Bond    | AAA                     | EUR        | Above one year     | 74,424                         |
| Barclays Bank, London                    | United Kingdom       | Triparty Collateral   | Government Bond    | AA                      | EUR        | Above one year     | 89,613                         |
| Barclays Bank, London                    | United Kingdom       | Triparty Collateral   | Government Bond    | AA                      | EUR        | Less than one year | 59,742                         |
| Barclays Bank, London                    | United Kingdom       | Triparty Collateral   | Government Bond    | AA+                     | EUR        | Above one year     | 134,334                        |
| Barclays Bank, London                    | United Kingdom       | Triparty Collateral   | Government Bond    | AA+                     | EUR        | Less than one year | 14,943                         |
| Barclays Bank, London                    | United Kingdom       | Triparty Collateral   | Government Bond    | A+                      | JPY        | Less than one year | 333                            |

\*The Securities Lending transactions contracts have an open maturity

\*\* S&P Long-term Issuer Rating

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

# Appendix VII (Additional Disclosures) – Securities Financing Transactions Regulation (“SFTR”) (continued)

## Aggregate Transaction Data (continued)

### Security lending transactions (continued)

| Chinese Equity                       |                      |                       |                    |                         |            |                    |                                |
|--------------------------------------|----------------------|-----------------------|--------------------|-------------------------|------------|--------------------|--------------------------------|
| Collateral Counterparty              | Counterparty Country | Settlement & Clearing | Type of Collateral | Quality of Collateral** | Collateral | Maturity Tenor *   | Amounts (in Sub-Fund Currency) |
| Hong Kong & Shanghai Bank, Hong Kong | China                | Triparty Collateral   | Equity             | N/C                     | JPY        | NC                 | 130,237                        |
| Hong Kong & Shanghai Bank, Hong Kong | China                | Triparty Collateral   | Equity             | N/C                     | AUD        | NC                 | 146,467                        |
| Hong Kong & Shanghai Bank, Hong Kong | China                | Triparty Collateral   | Equity             | N/C                     | HKD        | NC                 | 699,754                        |
| HSBC Bank PLC, London                | United Kingdom       | Triparty Collateral   | Equity             | N/C                     | GBP        | NC                 | 220,319                        |
| HSBC Bank PLC, London                | United Kingdom       | Triparty Collateral   | Government Bond    | AA                      | GBP        | Above one year     | 109,077                        |
| HSBC Bank PLC, London                | United Kingdom       | Triparty Collateral   | Government Bond    | AA+                     | USD        | Above one year     | 218,112                        |
| UBS AG                               | Switzerland          | Triparty Collateral   | Equity             | N/C                     | JPY        | NC                 | 8,453,797                      |
| UBS AG                               | Switzerland          | Triparty Collateral   | Government Bond    | A+                      | JPY        | Less than one year | 213,962                        |
| Barclays Bank, London                | United Kingdom       | Triparty Collateral   | Government Bond    | AAA                     | EUR        | Above one year     | 230,377                        |
| Barclays Bank, London                | United Kingdom       | Triparty Collateral   | Government Bond    | AA                      | EUR        | Above one year     | 276,487                        |
| Barclays Bank, London                | United Kingdom       | Triparty Collateral   | Government Bond    | AA                      | EUR        | Less than one year | 184,325                        |
| Barclays Bank, London                | United Kingdom       | Triparty Collateral   | Government Bond    | AA+                     | EUR        | Above one year     | 414,611                        |
| Barclays Bank, London                | United Kingdom       | Triparty Collateral   | Government Bond    | AA+                     | EUR        | Less than one year | 45,897                         |
| Barclays Bank, London                | United Kingdom       | Triparty Collateral   | Government Bond    | A+                      | JPY        | Less than one year | 333                            |
| Natixis                              | France               | Triparty Collateral   | Equity             | N/C                     | GBP        | NC                 | 65,223                         |
| Natixis                              | France               | Triparty Collateral   | Equity             | N/C                     | EUR        | NC                 | 300,334                        |
| Natixis                              | France               | Triparty Collateral   | Government Bond    | A+                      | JPY        | Less than one year | 68,628                         |

| Euroland Equity Smaller Companies |                      |                       |                    |                         |            |                    |                                |
|-----------------------------------|----------------------|-----------------------|--------------------|-------------------------|------------|--------------------|--------------------------------|
| Collateral Counterparty           | Counterparty Country | Settlement & Clearing | Type of Collateral | Quality of Collateral** | Collateral | Maturity Tenor *   | Amounts (in Sub-Fund Currency) |
| HSBC Bank PLC, London             | United Kingdom       | Triparty Collateral   | Equity             | N/C                     | HKD        | NC                 | 32,611                         |
| HSBC Bank PLC, London             | United Kingdom       | Triparty Collateral   | Equity             | N/C                     | HKD        | NC                 | 19,498                         |
| HSBC Bank PLC, London             | United Kingdom       | Triparty Collateral   | Government Bond    | AA                      | GBP        | Above one year     | 25,735                         |
| HSBC Bank PLC, London             | United Kingdom       | Triparty Collateral   | Government Bond    | AA+                     | USD        | Above one year     | 51,441                         |
| UBS AG                            | Switzerland          | Triparty Collateral   | Equity             | N/C                     | USD        | NC                 | 1,595                          |
| UBS AG                            | Switzerland          | Triparty Collateral   | Government Bond    | A+                      | JPY        | Above one year     | 364,030                        |
| UBS AG                            | Switzerland          | Triparty Collateral   | Government Bond    | A+                      | JPY        | Less than one year | 1,574                          |
| Barclays Bank, London             | United Kingdom       | Triparty Collateral   | Government Bond    | AAA                     | EUR        | Above one year     | 1,019,874                      |
| Barclays Bank, London             | United Kingdom       | Triparty Collateral   | Government Bond    | AA                      | EUR        | Above one year     | 1,224,261                      |
| Barclays Bank, London             | United Kingdom       | Triparty Collateral   | Government Bond    | AA                      | EUR        | Less than one year | 816,174                        |
| Barclays Bank, London             | United Kingdom       | Triparty Collateral   | Government Bond    | AA+                     | EUR        | Above one year     | 1,836,191                      |
| Barclays Bank, London             | United Kingdom       | Triparty Collateral   | Government Bond    | AA+                     | EUR        | Less than one year | 203,645                        |
| Barclays Bank, London             | United Kingdom       | Triparty Collateral   | Government Bond    | A+                      | JPY        | Less than one year | 944                            |
| Morgan Stanley, London            | United Kingdom       | Triparty Collateral   | Equity             | N/C                     | HKD        | NC                 | 12,617                         |
| Morgan Stanley, London            | United Kingdom       | Triparty Collateral   | Government Bond    | AA                      | EUR        | Above one year     | 1                              |
| Morgan Stanley, London            | United Kingdom       | Triparty Collateral   | Government Bond    | A+                      | JPY        | Above one year     | 2,865,936                      |
| Morgan Stanley, London            | United Kingdom       | Triparty Collateral   | Government Bond    | A+                      | JPY        | Less than one year | 5,098,193                      |
| Natixis                           | France               | Triparty Collateral   | Equity             | N/C                     | GBP        | NC                 | 452,361                        |
| Natixis                           | France               | Triparty Collateral   | Equity             | N/C                     | EUR        | NC                 | 2,081,043                      |
| Natixis                           | France               | Triparty Collateral   | Government Bond    | A+                      | JPY        | Less than one year | 477,970                        |

| Euroland Growth         |                      |                       |                    |                         |            |                    |                                |
|-------------------------|----------------------|-----------------------|--------------------|-------------------------|------------|--------------------|--------------------------------|
| Collateral Counterparty | Counterparty Country | Settlement & Clearing | Type of Collateral | Quality of Collateral** | Collateral | Maturity Tenor *   | Amounts (in Sub-Fund Currency) |
| HSBC Bank PLC, London   | United Kingdom       | Triparty Collateral   | Equity             | N/C                     | GBP        | NC                 | 286,982                        |
| HSBC Bank PLC, London   | United Kingdom       | Triparty Collateral   | Equity             | N/C                     | EUR        | NC                 | 71,794                         |
| HSBC Bank PLC, London   | United Kingdom       | Triparty Collateral   | Government Bond    | AA                      | GBP        | Above one year     | 177,613                        |
| HSBC Bank PLC, London   | United Kingdom       | Triparty Collateral   | Government Bond    | AA+                     | USD        | Above one year     | 355,293                        |
| UBS AG                  | Switzerland          | Triparty Collateral   | Equity             | N/C                     | USD        | NC                 | 1,841                          |
| UBS AG                  | Switzerland          | Triparty Collateral   | Government Bond    | A+                      | JPY        | Above one year     | 396,383                        |
| UBS AG                  | Switzerland          | Triparty Collateral   | Government Bond    | A+                      | JPY        | Less than one year | 315                            |
| Barclays Bank, London   | United Kingdom       | Triparty Collateral   | Government Bond    | AAA                     | EUR        | Above one year     | 5,736,388                      |
| Barclays Bank, London   | United Kingdom       | Triparty Collateral   | Government Bond    | AA                      | EUR        | Above one year     | 6,885,953                      |
| Barclays Bank, London   | United Kingdom       | Triparty Collateral   | Government Bond    | AA                      | EUR        | Less than one year | 4,590,642                      |
| Barclays Bank, London   | United Kingdom       | Triparty Collateral   | Government Bond    | AA+                     | EUR        | Above one year     | 10,328,825                     |
| Barclays Bank, London   | United Kingdom       | Triparty Collateral   | Government Bond    | AA+                     | EUR        | Less than one year | 1,147,267                      |
| Barclays Bank, London   | United Kingdom       | Triparty Collateral   | Government Bond    | A+                      | JPY        | Less than one year | 629                            |
| Natixis                 | France               | Triparty Collateral   | Equity             | N/C                     | GBP        | NC                 | 1,780,170                      |
| Natixis                 | France               | Triparty Collateral   | Equity             | N/C                     | EUR        | NC                 | 6,290,494                      |
| Natixis                 | France               | Triparty Collateral   | Government Bond    | A+                      | JPY        | Above one year     | 1,880,847                      |
| Natixis                 | France               | Triparty Collateral   | Government Bond    | A+                      | JPY        | Less than one year | 1,880,730                      |

| Euroland Value          |                      |                       |                    |                         |            |                    |                                |
|-------------------------|----------------------|-----------------------|--------------------|-------------------------|------------|--------------------|--------------------------------|
| Collateral Counterparty | Counterparty Country | Settlement & Clearing | Type of Collateral | Quality of Collateral** | Collateral | Maturity Tenor *   | Amounts (in Sub-Fund Currency) |
| Bank of Nova Scotia     | Canada               | Triparty Collateral   | Equity             | N/C                     | GBP        | NC                 | 114,402                        |
| Bank of Nova Scotia     | Canada               | Triparty Collateral   | Equity             | N/C                     | EUR        | NC                 | 43,112                         |
| Bank of Nova Scotia     | Canada               | Triparty Collateral   | Equity             | N/C                     | USD        | NC                 | 42,336                         |
| Bank of Nova Scotia     | Canada               | Triparty Collateral   | Equity             | N/C                     | CAD        | NC                 | 86,343                         |
| Bank of Nova Scotia     | Canada               | Triparty Collateral   | Government Bond    | AA+                     | USD        | Above one year     | 1,774                          |
| HSBC Bank PLC, London   | United Kingdom       | Triparty Collateral   | Equity             | N/C                     | GBP        | NC                 | 589,622                        |
| HSBC Bank PLC, London   | United Kingdom       | Triparty Collateral   | Government Bond    | AA                      | GBP        | Above one year     | 292,006                        |
| HSBC Bank PLC, London   | United Kingdom       | Triparty Collateral   | Government Bond    | AA+                     | USD        | Above one year     | 583,967                        |
| BNP Paribas             | France               | Triparty Collateral   | Equity             | N/C                     | HKD        | NC                 | 30,376                         |
| Barclays Bank, London   | United Kingdom       | Triparty Collateral   | Government Bond    | AAA                     | EUR        | Above one year     | 4,963,076                      |
| Barclays Bank, London   | United Kingdom       | Triparty Collateral   | Government Bond    | AA                      | EUR        | Above one year     | 5,956,068                      |
| Barclays Bank, London   | United Kingdom       | Triparty Collateral   | Government Bond    | AA                      | EUR        | Less than one year | 3,970,712                      |
| Barclays Bank, London   | United Kingdom       | Triparty Collateral   | Government Bond    | AA+                     | EUR        | Above one year     | 6,934,138                      |
| Barclays Bank, London   | United Kingdom       | Triparty Collateral   | Government Bond    | AA+                     | EUR        | Less than one year | 992,013                        |
| Barclays Bank, London   | United Kingdom       | Triparty Collateral   | Government Bond    | A+                      | JPY        | Less than one year | 944                            |
| Morgan Stanley, London  | United Kingdom       | Triparty Collateral   | Equity             | N/C                     | HKD        | NC                 | 16,352                         |
| Morgan Stanley, London  | United Kingdom       | Triparty Collateral   | Government Bond    | AA                      | EUR        | Above one year     | 3                              |
| Morgan Stanley, London  | United Kingdom       | Triparty Collateral   | Government Bond    | A+                      | JPY        | Above one year     | 7,284,634                      |
| Morgan Stanley, London  | United Kingdom       | Triparty Collateral   | Government Bond    | A+                      | JPY        | Less than one year | 3,916,023                      |

| Europe Value            |                      |                       |                    |                         |            |                    |                                |
|-------------------------|----------------------|-----------------------|--------------------|-------------------------|------------|--------------------|--------------------------------|
| Collateral Counterparty | Counterparty Country | Settlement & Clearing | Type of Collateral | Quality of Collateral** | Collateral | Maturity Tenor *   | Amounts (in Sub-Fund Currency) |
| UBS AG                  | Switzerland          | Triparty Collateral   | Equity             | N/C                     | USD        | NC                 | 2,945                          |
| UBS AG                  | Switzerland          | Triparty Collateral   | Government Bond    | A+                      | JPY        | Above one year     | 680,084                        |
| UBS AG                  | Switzerland          | Triparty Collateral   | Government Bond    | A+                      | JPY        | Less than one year | 3,148                          |
| BNP Paribas             | France               | Triparty Collateral   | Equity             | N/C                     | HKD        | NC                 | 7,291                          |
| Barclays Bank, London   | United Kingdom       | Triparty Collateral   | Government Bond    | AAA                     | EUR        | Above one year     | 1,055,103                      |
| Barclays Bank, London   | United Kingdom       | Triparty Collateral   | Government Bond    | AA                      | EUR        | Above one year     | 1,266,437                      |
| Barclays Bank, London   | United Kingdom       | Triparty Collateral   | Government Bond    | AA                      | EUR        | Less than one year | 844,291                        |
| Barclays Bank, London   | United Kingdom       | Triparty Collateral   | Government Bond    | AA+                     | EUR        | Above one year     | 1,899,659                      |
| Barclays Bank, London   | United Kingdom       | Triparty Collateral   | Government Bond    | AA+                     | EUR        | Less than one year | 210,702                        |
| Barclays Bank, London   | United Kingdom       | Triparty Collateral   | Government Bond    | A+                      | JPY        | Less than one year | 629                            |
| Natixis                 | France               | Triparty Collateral   | Equity             | N/C                     | GBP        | NC                 | 1,148,455                      |
| Natixis                 | France               | Triparty Collateral   | Equity             | N/C                     | EUR        | NC                 | 4,058,150                      |
| Natixis                 | France               | Triparty Collateral   | Government Bond    | A+                      | JPY        | Above one year     | 1,213,409                      |
| Natixis                 | France               | Triparty Collateral   | Government Bond    | A+                      | JPY        | Less than one year | 1,213,334                      |

\*The Securities Lending transactions contracts have an open maturity

\*\* S&P Long-term Issuer Rating

# Appendix VII (Additional Disclosures) – Securities Financing Transactions Regulation (“SFTR”) (continued)

## Aggregate Transaction Data (continued)

### Security lending transactions (continued)

#### Global Emerging Markets Equity

| Collateral Counterparty             | Counterparty Country | Settlement & Clearing | Type of Collateral | Quality of Collateral** | Collateral | Maturity Tenor *   | Amounts (in Sub-Fund Currency) |
|-------------------------------------|----------------------|-----------------------|--------------------|-------------------------|------------|--------------------|--------------------------------|
| HSBC Bank PLC, London               | United Kingdom       | Triparty Collateral   | Equity             | N/C                     | GBP        | N/C                | 3,806,081                      |
| HSBC Bank PLC, London               | United Kingdom       | Triparty Collateral   | Government Bond    | AA                      | GBP        | Above one year     | 1,885,047                      |
| HSBC Bank PLC, London               | United Kingdom       | Triparty Collateral   | Government Bond    | AA+                     | USD        | Above one year     | 3,770,014                      |
| UBS AG                              | Switzerland          | Triparty Collateral   | Equity             | N/C                     | JPY        | Less than one year | 1,405,296                      |
| UBS AG                              | Switzerland          | Triparty Collateral   | Equity             | N/C                     | JPY        | N/C                | 8,045,449                      |
| UBS AG                              | Switzerland          | Triparty Collateral   | Government Bond    | A+                      | JPY        | Less than one year | 182,301                        |
| J.P. Morgan Chase Bank, New York    | United States        | Triparty Collateral   | Equity             | N/C                     | CAD        | N/C                | 827,247                        |
| Goldman Sachs International, London | United Kingdom       | Triparty Collateral   | Government Bond    | AAA                     | EUR        | Above one year     | 41,675                         |
| Goldman Sachs International, London | United Kingdom       | Triparty Collateral   | Government Bond    | AA                      | GBP        | Above one year     | 41,562                         |
| Goldman Sachs International, London | United Kingdom       | Triparty Collateral   | Government Bond    | AA                      | EUR        | Above one year     | 41,615                         |
| Goldman Sachs International, London | United Kingdom       | Triparty Collateral   | Government Bond    | AA+                     | USD        | Above one year     | 108,066                        |
| Goldman Sachs International, London | United Kingdom       | Triparty Collateral   | Government Bond    | AA+                     | USD        | Less than one year | 41,072                         |
| Barclays Bank, London               | United Kingdom       | Triparty Collateral   | Government Bond    | AAA                     | EUR        | Above one year     | 356,689                        |
| Barclays Bank, London               | United Kingdom       | Triparty Collateral   | Government Bond    | AA                      | EUR        | Above one year     | 428,188                        |
| Barclays Bank, London               | United Kingdom       | Triparty Collateral   | Government Bond    | AA                      | EUR        | Less than one year | 285,459                        |
| Barclays Bank, London               | United Kingdom       | Triparty Collateral   | Government Bond    | AA+                     | EUR        | Above one year     | 643,002                        |
| Barclays Bank, London               | United Kingdom       | Triparty Collateral   | Government Bond    | AA+                     | EUR        | Less than one year | 70,447                         |
| Barclays Bank, London               | United Kingdom       | Triparty Collateral   | Government Bond    | A+                      | JPY        | Less than one year | 333                            |
| Natixis                             | France               | Triparty Collateral   | Equity             | N/C                     | GBP        | N/C                | 630,831                        |
| Natixis                             | France               | Triparty Collateral   | Equity             | N/C                     | EUR        | N/C                | 2,784,063                      |
| Natixis                             | France               | Triparty Collateral   | Government Bond    | A+                      | JPY        | Above one year     | 116,942                        |
| Natixis                             | France               | Triparty Collateral   | Government Bond    | A+                      | JPY        | Less than one year | 668,295                        |

#### Global Real Estate Equity

| Collateral Counterparty                  | Counterparty Country | Settlement & Clearing | Type of Collateral | Quality of Collateral** | Collateral | Maturity Tenor *   | Amounts (in Sub-Fund Currency) |
|------------------------------------------|----------------------|-----------------------|--------------------|-------------------------|------------|--------------------|--------------------------------|
| HSBC Bank PLC, London                    | United Kingdom       | Triparty Collateral   | Equity             | N/C                     | GBP        | N/C                | 1,759,437                      |
| HSBC Bank PLC, London                    | United Kingdom       | Triparty Collateral   | Equity             | N/C                     | EUR        | N/C                | 1,055,528                      |
| HSBC Bank PLC, London                    | United Kingdom       | Triparty Collateral   | Government Bond    | AA                      | GBP        | Above one year     | 1,394,159                      |
| HSBC Bank PLC, London                    | United Kingdom       | Triparty Collateral   | Government Bond    | AA+                     | USD        | Above one year     | 2,788,232                      |
| Mizuho Securities Co., Ltd               | Japan                | Triparty Collateral   | Equity             | N/C                     | JPY        | N/C                | 3,396,722                      |
| Mizuho Securities Co., Ltd               | Japan                | Triparty Collateral   | Government Bond    | A+                      | JPY        | Above one year     | 12,462                         |
| UBS AG                                   | Switzerland          | Triparty Collateral   | Equity             | N/C                     | JPY        | N/C                | 14,740,335                     |
| UBS AG                                   | Switzerland          | Triparty Collateral   | Equity             | N/C                     | HKD        | N/C                | 67,948                         |
| UBS AG                                   | Switzerland          | Triparty Collateral   | Government Bond    | A+                      | JPY        | Less than one year | 586,895                        |
| Merrill Lynch International Bank, London | United Kingdom       | Triparty Collateral   | Government Bond    | A+                      | JPY        | Above one year     | 11,584,711                     |
| Merrill Lynch International Bank, London | United Kingdom       | Triparty Collateral   | Government Bond    | A+                      | JPY        | Less than one year | 483,635                        |
| BNP Paribas                              | France               | Triparty Collateral   | Equity             | N/C                     | USD        | N/C                | 2,845,082                      |
| Barclays Bank, London                    | United Kingdom       | Triparty Collateral   | Government Bond    | AAA                     | EUR        | Above one year     | 1,063,943                      |
| Barclays Bank, London                    | United Kingdom       | Triparty Collateral   | Government Bond    | AA                      | EUR        | Above one year     | 1,063,465                      |
| Barclays Bank, London                    | United Kingdom       | Triparty Collateral   | Government Bond    | A+                      | JPY        | Above one year     | 1,701,495                      |
| Barclays Bank, London                    | United Kingdom       | Triparty Collateral   | Government Bond    | A+                      | JPY        | Less than one year | 1,490,414                      |
| Morgan Stanley, London                   | United Kingdom       | Triparty Collateral   | Equity             | N/C                     | HKD        | N/C                | 8,493                          |
| Morgan Stanley, London                   | United Kingdom       | Triparty Collateral   | Government Bond    | AA                      | EUR        | Above one year     | 219                            |
| Morgan Stanley, London                   | United Kingdom       | Triparty Collateral   | Government Bond    | A+                      | JPY        | Above one year     | 3,095,763                      |
| Morgan Stanley, London                   | United Kingdom       | Triparty Collateral   | Government Bond    | A+                      | JPY        | Less than one year | 1,457,848                      |
| Natixis                                  | France               | Triparty Collateral   | Equity             | N/C                     | GBP        | N/C                | 4,220,459                      |
| Natixis                                  | France               | Triparty Collateral   | Equity             | N/C                     | EUR        | N/C                | 7,591,985                      |
| Natixis                                  | France               | Triparty Collateral   | Equity             | N/C                     | JPY        | N/C                | 2,528,114                      |
| Natixis                                  | France               | Triparty Collateral   | Equity             | N/C                     | SEK        | N/C                | 2,530,684                      |
| Bank of Nova Scotia, Houston Branch      | Canada               | Triparty Collateral   | Equity             | N/C                     | USD        | N/C                | 4,003,611                      |

#### Global Sustainable Long Term Dividend

| Collateral Counterparty | Counterparty Country | Settlement & Clearing | Type of Collateral | Quality of Collateral** | Collateral | Maturity Tenor *   | Amounts (in Sub-Fund Currency) |
|-------------------------|----------------------|-----------------------|--------------------|-------------------------|------------|--------------------|--------------------------------|
| HSBC Bank PLC, London   | United Kingdom       | Triparty Collateral   | Equity             | N/C                     | USD        | N/C                | 778,353                        |
| Natixis                 | France               | Triparty Collateral   | Equity             | N/C                     | GBP        | N/C                | 42,258                         |
| Natixis                 | France               | Triparty Collateral   | Equity             | N/C                     | EUR        | N/C                | 194,425                        |
| Natixis                 | France               | Triparty Collateral   | Government Bond    | A+                      | JPY        | Less than one year | 44,642                         |

#### Hong Kong Equity

| Collateral Counterparty             | Counterparty Country | Settlement & Clearing | Type of Collateral | Quality of Collateral** | Collateral | Maturity Tenor *   | Amounts (in Sub-Fund Currency) |
|-------------------------------------|----------------------|-----------------------|--------------------|-------------------------|------------|--------------------|--------------------------------|
| UBS AG                              | Switzerland          | Triparty Collateral   | Equity             | N/C                     | JPY        | N/C                | 1,047,614                      |
| UBS AG                              | Switzerland          | Triparty Collateral   | Government Bond    | A+                      | JPY        | Less than one year | 32,994                         |
| Goldman Sachs International, London | United Kingdom       | Triparty Collateral   | Government Bond    | AAA                     | EUR        | Above one year     | 114,343                        |
| Goldman Sachs International, London | United Kingdom       | Triparty Collateral   | Government Bond    | AAA                     | EUR        | Less than one year | 23,515                         |
| Goldman Sachs International, London | United Kingdom       | Triparty Collateral   | Government Bond    | AAA                     | DKK        | Above one year     | 58,255                         |
| Goldman Sachs International, London | United Kingdom       | Triparty Collateral   | Government Bond    | AA                      | GBP        | Above one year     | 649                            |
| Goldman Sachs International, London | United Kingdom       | Triparty Collateral   | Government Bond    | AA                      | EUR        | Above one year     | 69,967                         |
| Goldman Sachs International, London | United Kingdom       | Triparty Collateral   | Government Bond    | A+                      | USD        | Above one year     | 115,580                        |
| Barclays Bank, London               | United Kingdom       | Triparty Collateral   | Government Bond    | AAA                     | EUR        | Above one year     | 97,616                         |
| Barclays Bank, London               | United Kingdom       | Triparty Collateral   | Government Bond    | AA                      | EUR        | Above one year     | 97,411                         |
| Barclays Bank, London               | United Kingdom       | Triparty Collateral   | Government Bond    | A+                      | JPY        | Above one year     | 215,124                        |
| Barclays Bank, London               | United Kingdom       | Triparty Collateral   | Government Bond    | A+                      | JPY        | Less than one year | 77,932                         |

#### BRIC Equity

| Collateral Counterparty                  | Counterparty Country | Settlement & Clearing | Type of Collateral | Quality of Collateral** | Collateral | Maturity Tenor *   | Amounts (in Sub-Fund Currency) |
|------------------------------------------|----------------------|-----------------------|--------------------|-------------------------|------------|--------------------|--------------------------------|
| HSBC Bank PLC, London                    | United Kingdom       | Triparty Collateral   | Equity             | N/C                     | GBP        | N/C                | 157,129                        |
| HSBC Bank PLC, London                    | United Kingdom       | Triparty Collateral   | Equity             | N/C                     | EUR        | N/C                | 94,103                         |
| HSBC Bank PLC, London                    | United Kingdom       | Triparty Collateral   | Government Bond    | AA                      | GBP        | Above one year     | 124,374                        |
| HSBC Bank PLC, London                    | United Kingdom       | Triparty Collateral   | Government Bond    | AA+                     | USD        | Above one year     | 248,657                        |
| Macquarie Bank, Ltd                      | Australia            | Triparty Collateral   | Equity             | N/C                     | HKD        | N/C                | 281,745                        |
| UBS AG                                   | Switzerland          | Triparty Collateral   | Equity             | N/C                     | USD        | N/C                | 11,755                         |
| UBS AG                                   | Switzerland          | Triparty Collateral   | Equity             | N/C                     | JPY        | N/C                | 2,620,680                      |
| UBS AG                                   | Switzerland          | Triparty Collateral   | Government Bond    | A+                      | JPY        | Less than one year | 110,647                        |
| Merrill Lynch International Bank, London | United Kingdom       | Triparty Collateral   | Government Bond    | A+                      | JPY        | Above one year     | 670,525                        |
| Barclays Bank, London                    | United Kingdom       | Triparty Collateral   | Government Bond    | AAA                     | EUR        | Above one year     | 93,539                         |
| Barclays Bank, London                    | United Kingdom       | Triparty Collateral   | Government Bond    | AA                      | EUR        | Above one year     | 93,536                         |
| Barclays Bank, London                    | United Kingdom       | Triparty Collateral   | Government Bond    | A+                      | JPY        | Above one year     | 206,197                        |
| Barclays Bank, London                    | United Kingdom       | Triparty Collateral   | Government Bond    | A+                      | JPY        | Less than one year | 74,602                         |
| Natixis                                  | France               | Triparty Collateral   | Equity             | N/C                     | GBP        | N/C                | 639,494                        |
| Natixis                                  | France               | Triparty Collateral   | Equity             | N/C                     | EUR        | N/C                | 273,926                        |

\*The Securities Lending transactions contracts have an open maturity

\*\* S&P Long-term Issuer Rating



# Appendix VII (Additional Disclosures) – Securities Financing Transactions Regulation (“SFTR”) (continued)

## Aggregate Transaction Data (continued)

### Security lending transactions (continued)

#### BRIC Markets Equity

| Collateral Counterparty    | Counterparty Country | Settlement & Clearing | Type of Collateral | Quality of Collateral** | Collateral | Maturity Tenor *   | Amounts (in Sub-Fund Currency) |
|----------------------------|----------------------|-----------------------|--------------------|-------------------------|------------|--------------------|--------------------------------|
| Mizuho Securities Co., Ltd | Japan                | Triparty Collateral   | Equity             | N/C                     | JPY        | NC                 | 463,271                        |
| UBS AG                     | Switzerland          | Triparty Collateral   | Equity             | N/C                     | USD        | NC                 | 5,554                          |
| UBS AG                     | Switzerland          | Triparty Collateral   | Government Bond    | A+                      | JPY        | Above one year     | 1,230,705                      |
| UBS AG                     | Switzerland          | Triparty Collateral   | Government Bond    | A+                      | JPY        | Less than one year | 29,328                         |
| Natixis                    | France               | Triparty Collateral   | Equity             | N/C                     | GBP        | NC                 | 60,593                         |
| Natixis                    | France               | Triparty Collateral   | Equity             | N/C                     | EUR        | NC                 | 282,822                        |
| Natixis                    | France               | Triparty Collateral   | Equity             | N/C                     | CHF        | NC                 | 60,548                         |

#### Global Equity Volatility Focused

| Collateral Counterparty                  | Counterparty Country | Settlement & Clearing | Type of Collateral | Quality of Collateral** | Collateral | Maturity Tenor *   | Amounts (in Sub-Fund Currency) |
|------------------------------------------|----------------------|-----------------------|--------------------|-------------------------|------------|--------------------|--------------------------------|
| HSBC Bank PLC, London                    | United Kingdom       | Triparty Collateral   | Equity             | N/C                     | GBP        | NC                 | 723,358                        |
| HSBC Bank PLC, London                    | United Kingdom       | Triparty Collateral   | Equity             | N/C                     | EUR        | NC                 | 433,991                        |
| HSBC Bank PLC, London                    | United Kingdom       | Triparty Collateral   | Government Bond    | AA                      | GBP        | Above one year     | 573,211                        |
| HSBC Bank PLC, London                    | United Kingdom       | Triparty Collateral   | Government Bond    | AA+                     | USD        | Above one year     | 687,887                        |
| HSBC Bank PLC, London                    | United Kingdom       | Triparty Collateral   | Government Bond    | AA+                     | USD        | Less than one year | 458,529                        |
| Merrill Lynch International Bank, London | United Kingdom       | Triparty Collateral   | Government Bond    | A+                      | JPY        | Above one year     | 5,307,885                      |
| Natixis                                  | France               | Triparty Collateral   | Equity             | N/C                     | GBP        | NC                 | 368,387                        |
| Natixis                                  | France               | Triparty Collateral   | Equity             | N/C                     | EUR        | NC                 | 1,195,743                      |
| Natixis                                  | France               | Triparty Collateral   | Equity             | N/C                     | USD        | NC                 | 247,792                        |
| Natixis                                  | France               | Triparty Collateral   | Equity             | N/C                     | JPY        | NC                 | 386,492                        |
| Natixis                                  | France               | Triparty Collateral   | Equity             | N/C                     | CHF        | NC                 | 358,131                        |
| Citigroup Global Markets, Ltd            | United States        | Triparty Collateral   | Government Bond    | A+                      | JPY        | Above one year     | 701,575                        |
| Citigroup Global Markets, Ltd            | United States        | Triparty Collateral   | Government Bond    | A+                      | JPY        | Less than one year | 133,304                        |
| SMBC Nikko Securities Inc                | Japan                | Triparty Collateral   | Equity             | N/C                     | JPY        | NC                 | 1,828,182                      |

#### Economic Scale US Equity

| Collateral Counterparty                  | Counterparty Country | Settlement & Clearing | Type of Collateral | Quality of Collateral** | Collateral | Maturity Tenor *   | Amounts (in Sub-Fund Currency) |
|------------------------------------------|----------------------|-----------------------|--------------------|-------------------------|------------|--------------------|--------------------------------|
| Crédit Suisse International, London      | United Kingdom       | Triparty Collateral   | Equity             | N/C                     | HKD        | NC                 | 127,364                        |
| HSBC Bank PLC, London                    | United Kingdom       | Triparty Collateral   | Equity             | N/C                     | GBP        | NC                 | 1,559,807                      |
| HSBC Bank PLC, London                    | United Kingdom       | Triparty Collateral   | Equity             | N/C                     | EUR        | NC                 | 935,597                        |
| HSBC Bank PLC, London                    | United Kingdom       | Triparty Collateral   | Government Bond    | AA                      | GBP        | Above one year     | 1,235,899                      |
| HSBC Bank PLC, London                    | United Kingdom       | Triparty Collateral   | Government Bond    | AA+                     | USD        | Above one year     | 2,471,686                      |
| UBS AG                                   | Switzerland          | Triparty Collateral   | Equity             | N/C                     | JPY        | NC                 | 7,225,052                      |
| UBS AG                                   | Switzerland          | Triparty Collateral   | Equity             | N/C                     | HKD        | NC                 | 3,15,114                       |
| UBS AG                                   | Switzerland          | Triparty Collateral   | Government Bond    | A+                      | JPY        | Less than one year | 245,289                        |
| Merrill Lynch International Bank, London | United Kingdom       | Triparty Collateral   | Government Bond    | A+                      | JPY        | Above one year     | 7,828,996                      |
| Merrill Lynch International Bank, London | United Kingdom       | Triparty Collateral   | Government Bond    | A+                      | JPY        | Less than one year | 327,087                        |
| Natixis                                  | France               | Triparty Collateral   | Equity             | N/C                     | GBP        | NC                 | 76,030                         |
| Natixis                                  | France               | Triparty Collateral   | Equity             | N/C                     | EUR        | NC                 | 278,857                        |
| Natixis                                  | France               | Triparty Collateral   | Equity             | N/C                     | USD        | NC                 | 75,984                         |
| Natixis                                  | France               | Triparty Collateral   | Equity             | N/C                     | SEK        | NC                 | 76,017                         |
| Skandinaviska                            | Sweden               | Triparty Collateral   | Equity             | N/C                     | GBP        | NC                 | 5,332,434                      |
| Skandinaviska                            | Sweden               | Triparty Collateral   | Equity             | N/C                     | USD        | NC                 | 8,822                          |
| Skandinaviska                            | Sweden               | Triparty Collateral   | Equity             | N/C                     | HKD        | NC                 | 121,249                        |
| Bank of Nova Scotia, Houston Branch      | Canada               | Triparty Collateral   | Equity             | N/C                     | USD        | NC                 | 1,705,911                      |

#### Indian Equity

| Collateral Counterparty | Counterparty Country | Settlement & Clearing | Type of Collateral | Quality of Collateral** | Collateral | Maturity Tenor * | Amounts (in Sub-Fund Currency) |
|-------------------------|----------------------|-----------------------|--------------------|-------------------------|------------|------------------|--------------------------------|
| Natixis                 | France               | Triparty Collateral   | Equity             | N/C                     | GBP        | NC               | 10,845,224                     |
| Natixis                 | France               | Triparty Collateral   | Equity             | N/C                     | EUR        | NC               | 19,884,376                     |
| Natixis                 | France               | Triparty Collateral   | Equity             | N/C                     | JPY        | NC               | 5,421,229                      |

#### Turkey Equity

| Collateral Counterparty | Counterparty Country | Settlement & Clearing | Type of Collateral | Quality of Collateral** | Collateral | Maturity Tenor * | Amounts (in Sub-Fund Currency) |
|-------------------------|----------------------|-----------------------|--------------------|-------------------------|------------|------------------|--------------------------------|
| HSBC Bank PLC, London   | United Kingdom       | Triparty Collateral   | Equity             | N/C                     | GBP        | NC               | 29,318                         |
| HSBC Bank PLC, London   | United Kingdom       | Triparty Collateral   | Equity             | N/C                     | EUR        | NC               | 17,403                         |
| HSBC Bank PLC, London   | United Kingdom       | Triparty Collateral   | Government Bond    | AA                      | GBP        | Above one year   | 23,106                         |
| HSBC Bank PLC, London   | United Kingdom       | Triparty Collateral   | Government Bond    | AA+                     | USD        | Above one year   | 46,164                         |

#### Asia Bond

| Collateral Counterparty                  | Counterparty Country | Settlement & Clearing | Type of Collateral | Quality of Collateral** | Collateral | Maturity Tenor *   | Amounts (in Sub-Fund Currency) |
|------------------------------------------|----------------------|-----------------------|--------------------|-------------------------|------------|--------------------|--------------------------------|
| Barclays Bank, Plc                       | United Kingdom       | Triparty Collateral   | Government Bond    | AAA                     | EUR        | Less than one year | 398                            |
| Barclays Bank, Plc                       | United Kingdom       | Triparty Collateral   | Government Bond    | AA                      | GBP        | Above one year     | 2,578,506                      |
| Barclays Bank, Plc                       | United Kingdom       | Triparty Collateral   | Government Bond    | AA+                     | EUR        | Above one year     | 1,124,212                      |
| Barclays Bank, Plc                       | United Kingdom       | Triparty Collateral   | Government Bond    | AA+                     | USD        | Above one year     | 3,501,407                      |
| Barclays Bank, Plc                       | United Kingdom       | Triparty Collateral   | Government Bond    | A+                      | USD        | Less than one year | 1,275,492                      |
| Barclays Bank, Plc                       | United Kingdom       | Triparty Collateral   | Government Bond    | A+                      | JPY        | Above one year     | 23,852                         |
| Crédit Suisse International, London      | United Kingdom       | Triparty Collateral   | Equity             | N/C                     | EUR        | NC                 | 570,519                        |
| Crédit Suisse International, London      | United Kingdom       | Triparty Collateral   | Equity             | N/C                     | USD        | NC                 | 298                            |
| Crédit Suisse International, London      | United Kingdom       | Triparty Collateral   | Equity             | N/C                     | AUD        | NC                 | 627                            |
| Crédit Suisse International, London      | United Kingdom       | Triparty Collateral   | Equity             | N/C                     | CAD        | NC                 | 1,498                          |
| Crédit Suisse International, London      | United Kingdom       | Triparty Collateral   | Equity             | N/C                     | HKD        | NC                 | 6,000                          |
| Crédit Suisse International, London      | United Kingdom       | Triparty Collateral   | Government Bond    | AAA                     | EUR        | Above one year     | 24,266                         |
| Crédit Suisse International, London      | United Kingdom       | Triparty Collateral   | Government Bond    | AA                      | EUR        | Above one year     | 237,716                        |
| Crédit Suisse International, London      | United Kingdom       | Triparty Collateral   | Government Bond    | AA+                     | EUR        | Above one year     | 305,456                        |
| Crédit Suisse International, London      | United Kingdom       | Triparty Collateral   | Government Bond    | AA+                     | EUR        | Less than one year | 203,694                        |
| Crédit Suisse International, London      | United Kingdom       | Triparty Collateral   | Government Bond    | A+                      | JPY        | Above one year     | 236,777                        |
| Hong Kong & Shanghai Bank, Hong Kong     | China                | Triparty Collateral   | Government Bond    | AA                      | GBP        | Above one year     | 3,782,077                      |
| Hong Kong & Shanghai Bank, Hong Kong     | China                | Triparty Collateral   | Government Bond    | AA                      | EUR        | Above one year     | 753,051                        |
| Hong Kong & Shanghai Bank, Hong Kong     | China                | Triparty Collateral   | Government Bond    | A+                      | JPY        | Above one year     | 581,508                        |
| HSBC Bank PLC, London                    | United Kingdom       | Triparty Collateral   | Government Bond    | AA                      | GBP        | Above one year     | 3,760,885                      |
| Nomura International, Plc                | Japan                | Triparty Collateral   | Government Bond    | AA                      | EUR        | Above one year     | 2,407,975                      |
| Nomura International, Plc                | Japan                | Triparty Collateral   | Government Bond    | A+                      | JPY        | Above one year     | 32,701,908                     |
| Nomura International, Plc                | Japan                | Triparty Collateral   | Government Bond    | A+                      | JPY        | Less than one year | 4,586,724                      |
| Merrill Lynch International Bank, London | United Kingdom       | Triparty Collateral   | Government Bond    | AA                      | GBP        | Above one year     | 637,185                        |
| Goldman Sachs International, London      | United Kingdom       | Triparty Collateral   | Government Bond    | AAA                     | DKK        | Above one year     | 1,107,185                      |
| Goldman Sachs International, London      | United Kingdom       | Triparty Collateral   | Government Bond    | AA                      | GBP        | Above one year     | 519,647                        |
| Goldman Sachs International, London      | United Kingdom       | Triparty Collateral   | Government Bond    | AA                      | EUR        | Above one year     | 1,106,618                      |
| Goldman Sachs International, London      | United Kingdom       | Triparty Collateral   | Government Bond    | AA+                     | USD        | Above one year     | 1,370,218                      |
| Goldman Sachs International, London      | United Kingdom       | Triparty Collateral   | Government Bond    | AA+                     | USD        | Less than one year | 818,387                        |
| Goldman Sachs International, London      | United Kingdom       | Triparty Collateral   | Government Bond    | A+                      | JPY        | Above one year     | 2,345,693                      |
| BNP Paribas                              | France               | Triparty Collateral   | Government Bond    | AA                      | GBP        | Above one year     | 11,040,482                     |
| BNP Paribas                              | France               | Triparty Collateral   | Government Bond    | AA                      | GBP        | Less than one year | 1,929                          |
| BNP Paribas                              | France               | Triparty Collateral   | Government Bond    | A+                      | JPY        | Above one year     | 236,719                        |
| BNP Paribas                              | France               | Triparty Collateral   | Government Bond    | A+                      | JPY        | Less than one year | 1,241,075                      |
| Morgan Stanley, London                   | United Kingdom       | Triparty Collateral   | Government Bond    | AA                      | EUR        | Above one year     | 44                             |
| Morgan Stanley, London                   | United Kingdom       | Triparty Collateral   | Government Bond    | A+                      | JPY        | Above one year     | 2,779,671                      |
| Morgan Stanley, London                   | United Kingdom       | Triparty Collateral   | Government Bond    | A+                      | JPY        | Less than one year | 7,331                          |

\*The Securities Lending transactions contracts have an open maturity

\*\* S&P Long-term Issuer Rating

# Appendix VII (Additional Disclosures) – Securities Financing Transactions Regulation (“SFTR”) (continued)

## Aggregate Transaction Data (continued)

### Security lending transactions (continued)

#### Asia High Yield Bond

| Collateral Counterparty                  | Counterparty Country | Settlement & Clearing | Type of Collateral | Quality of Collateral** | Collateral | Maturity Tenor *   | Amounts (in Sub-Fund Currency) |
|------------------------------------------|----------------------|-----------------------|--------------------|-------------------------|------------|--------------------|--------------------------------|
| Barclays Bank, P/c                       | United Kingdom       | Triparty Collateral   | Government Bond    | AAA                     | EUR        | Less than one year | 951,198                        |
| Barclays Bank, P/c                       | United Kingdom       | Triparty Collateral   | Government Bond    | AA                      | GBP        | Above one year     | 2,980,452                      |
| Barclays Bank, P/c                       | United Kingdom       | Triparty Collateral   | Government Bond    | AA+                     | EUR        | Above one year     | 117,195                        |
| Barclays Bank, P/c                       | United Kingdom       | Triparty Collateral   | Government Bond    | AA+                     | USD        | Above one year     | 4,232,174                      |
| Barclays Bank, P/c                       | United Kingdom       | Triparty Collateral   | Government Bond    | AA+                     | USD        | Less than one year | 1,467,665                      |
| Barclays Bank, P/c                       | United Kingdom       | Triparty Collateral   | Government Bond    | A+                      | JPY        | Above one year     | 35,635                         |
| Crédit Suisse International, London      | United Kingdom       | Triparty Collateral   | Equity             | N/C                     | EUR        | NC                 | 264,502                        |
| Crédit Suisse International, London      | United Kingdom       | Triparty Collateral   | Government Bond    | AA                      | EUR        | Above one year     | 159,306                        |
| Crédit Suisse International, London      | United Kingdom       | Triparty Collateral   | Government Bond    | AA+                     | EUR        | Above one year     | 327,241                        |
| Crédit Suisse International, London      | United Kingdom       | Triparty Collateral   | Government Bond    | AA+                     | EUR        | Less than one year | 159,900                        |
| Crédit Suisse International, London      | United Kingdom       | Triparty Collateral   | Government Bond    | A+                      | JPY        | Above one year     | 159,958                        |
| Hong Kong & Shanghai Bank, Hong Kong     | China                | Triparty Collateral   | Government Bond    | AA                      | GBP        | Above one year     | 8,355,344                      |
| Hong Kong & Shanghai Bank, Hong Kong     | China                | Triparty Collateral   | Government Bond    | AA                      | EUR        | Above one year     | 1,794,757                      |
| Hong Kong & Shanghai Bank, Hong Kong     | China                | Triparty Collateral   | Government Bond    | A+                      | JPY        | Above one year     | 1,814,953                      |
| HSBC Bank PLC, London                    | United Kingdom       | Triparty Collateral   | Government Bond    | AA                      | GBP        | Above one year     | 2,265,544                      |
| HSBC Bank PLC, London                    | United Kingdom       | Triparty Collateral   | Bond               | AA+                     | USD        | Above one year     | 6,657                          |
| Nomura International, P/c                | Japan                | Triparty Collateral   | Government Bond    | AAA                     | EUR        | Above one year     | 4,971,343                      |
| Nomura International, P/c                | Japan                | Triparty Collateral   | Government Bond    | AAA                     | AUD        | Above one year     | 47,965                         |
| Nomura International, P/c                | Japan                | Triparty Collateral   | Government Bond    | AA                      | EUR        | Above one year     | 1,116,361                      |
| Nomura International, P/c                | Japan                | Triparty Collateral   | Government Bond    | AA+                     | EUR        | Above one year     | 9,028                          |
| Nomura International, P/c                | Japan                | Triparty Collateral   | Government Bond    | AA+                     | USD        | Above one year     | 2,230,605                      |
| Nomura International, P/c                | Japan                | Triparty Collateral   | Government Bond    | A+                      | JPY        | Above one year     | 24,670,052                     |
| Nomura International, P/c                | Japan                | Triparty Collateral   | Government Bond    | A+                      | JPY        | Less than one year | 4,145,844                      |
| J.P. Morgan Chase Bank, New York         | United States        | Bilateral Collateral  | Government Bond    | AAA                     | EUR        | Above one year     | 3,910,967                      |
| J.P. Morgan Chase Bank, New York         | United States        | Bilateral Collateral  | Government Bond    | AAA                     | NOK        | Above one year     | -                              |
| J.P. Morgan Chase Bank, New York         | United States        | Bilateral Collateral  | Government Bond    | AA                      | GBP        | Above one year     | -                              |
| J.P. Morgan Chase Bank, New York         | United States        | Bilateral Collateral  | Government Bond    | AA                      | EUR        | Above one year     | 4,163,475                      |
| Merrill Lynch International Bank, London | United Kingdom       | Triparty Collateral   | Government Bond    | AA                      | GBP        | Above one year     | 3,425,312                      |
| Merrill Lynch International Bank, London | United Kingdom       | Triparty Collateral   | Government Bond    | AA+                     | USD        | Above one year     | 397,845                        |
| Goldman Sachs International, London      | United Kingdom       | Triparty Collateral   | Government Bond    | AAA                     | DKK        | Above one year     | 1,598,045                      |
| Goldman Sachs International, London      | United Kingdom       | Triparty Collateral   | Government Bond    | AA                      | GBP        | Above one year     | 2,333,734                      |
| Goldman Sachs International, London      | United Kingdom       | Triparty Collateral   | Government Bond    | AA                      | EUR        | Above one year     | 2,156,075                      |
| Goldman Sachs International, London      | United Kingdom       | Triparty Collateral   | Government Bond    | AA+                     | USD        | Above one year     | 11,694,036                     |
| Goldman Sachs International, London      | United Kingdom       | Triparty Collateral   | Government Bond    | AA+                     | USD        | Less than one year | 2,333,060                      |
| Goldman Sachs International, London      | United Kingdom       | Triparty Collateral   | Government Bond    | A+                      | JPY        | Above one year     | 5,698,461                      |
| BNP Paribas                              | France               | Triparty Collateral   | Government Bond    | AA                      | GBP        | Above one year     | 23,179,521                     |
| BNP Paribas                              | France               | Triparty Collateral   | Government Bond    | A+                      | JPY        | Above one year     | 318,434                        |
| BNP Paribas                              | France               | Triparty Collateral   | Government Bond    | A+                      | JPY        | Less than one year | 1,672,202                      |
| BNP Paribas                              | France               | Triparty Collateral   | Bond               | AAA                     | CAD        | Above one year     | 2,636,654                      |
| Morgan Stanley, London                   | United Kingdom       | Triparty Collateral   | Government Bond    | AA                      | EUR        | Above one year     | 9                              |
| Morgan Stanley, London                   | United Kingdom       | Triparty Collateral   | Government Bond    | A+                      | JPY        | Above one year     | 13,261,078                     |
| Jefferies International Limited          | United Kingdom       | Bilateral Collateral  | Government Bond    | AA+                     | USD        | Above one year     | 947,407                        |

#### Euro Bond

| Collateral Counterparty                  | Counterparty Country | Settlement & Clearing | Type of Collateral | Quality of Collateral** | Collateral | Maturity Tenor *   | Amounts (in Sub-Fund Currency) |
|------------------------------------------|----------------------|-----------------------|--------------------|-------------------------|------------|--------------------|--------------------------------|
| Barclays Bank, P/c                       | United Kingdom       | Triparty Collateral   | Government Bond    | AAA                     | EUR        | Above one year     | 277,661                        |
| Barclays Bank, P/c                       | United Kingdom       | Triparty Collateral   | Government Bond    | AAA                     | EUR        | Less than one year | 165,562                        |
| Barclays Bank, P/c                       | United Kingdom       | Triparty Collateral   | Government Bond    | AA                      | GBP        | Above one year     | 165,562                        |
| Barclays Bank, P/c                       | United Kingdom       | Triparty Collateral   | Government Bond    | AA+                     | EUR        | Above one year     | 2,700                          |
| Barclays Bank, P/c                       | United Kingdom       | Triparty Collateral   | Government Bond    | AA+                     | USD        | Above one year     | 322,093                        |
| Barclays Bank, P/c                       | United Kingdom       | Triparty Collateral   | Government Bond    | AA+                     | USD        | Less than one year | 165,560                        |
| Barclays Bank, P/c                       | United Kingdom       | Triparty Collateral   | Government Bond    | A+                      | JPY        | Above one year     | 4,614                          |
| Nomura International, P/c                | Japan                | Triparty Collateral   | Government Bond    | AA                      | GBP        | Above one year     | 305,190                        |
| Nomura International, P/c                | Japan                | Triparty Collateral   | Government Bond    | A+                      | JPY        | Above one year     | 21,872                         |
| Nomura International, P/c                | Japan                | Triparty Collateral   | Government Bond    | A+                      | JPY        | Less than one year | 7,555                          |
| Merrill Lynch International Bank, London | United Kingdom       | Triparty Collateral   | Government Bond    | AA                      | GBP        | Above one year     | 513,806                        |
| Merrill Lynch International Bank, London | United Kingdom       | Triparty Collateral   | Government Bond    | AA                      | GBP        | Less than one year | 88,022                         |

#### Euro Bond Total Return

| Collateral Counterparty                  | Counterparty Country | Settlement & Clearing | Type of Collateral | Quality of Collateral** | Collateral | Maturity Tenor *   | Amounts (in Sub-Fund Currency) |
|------------------------------------------|----------------------|-----------------------|--------------------|-------------------------|------------|--------------------|--------------------------------|
| Barclays Bank, P/c                       | United Kingdom       | Triparty Collateral   | Government Bond    | AAA                     | EUR        | Above one year     | 134,198                        |
| Barclays Bank, P/c                       | United Kingdom       | Triparty Collateral   | Government Bond    | AAA                     | EUR        | Less than one year | 82                             |
| Barclays Bank, P/c                       | United Kingdom       | Triparty Collateral   | Government Bond    | AA                      | GBP        | Above one year     | 273,672                        |
| Barclays Bank, P/c                       | United Kingdom       | Triparty Collateral   | Government Bond    | AA+                     | USD        | Above one year     | 373,238                        |
| Barclays Bank, P/c                       | United Kingdom       | Triparty Collateral   | Government Bond    | AA+                     | USD        | Less than one year | 138,604                        |
| Barclays Bank, P/c                       | United Kingdom       | Triparty Collateral   | Government Bond    | A+                      | JPY        | Above one year     | 4,614                          |
| Nomura International, P/c                | Japan                | Triparty Collateral   | Government Bond    | AA                      | GBP        | Above one year     | 417,657                        |
| Nomura International, P/c                | Japan                | Triparty Collateral   | Government Bond    | AA                      | EUR        | Above one year     | 8,921                          |
| Nomura International, P/c                | Japan                | Triparty Collateral   | Government Bond    | AA+                     | EUR        | Above one year     | 6,277                          |
| Nomura International, P/c                | Japan                | Triparty Collateral   | Government Bond    | AA+                     | USD        | Above one year     | 422,510                        |
| Merrill Lynch International Bank, London | United Kingdom       | Triparty Collateral   | Government Bond    | AA                      | GBP        | Above one year     | 2,406,851                      |
| Merrill Lynch International Bank, London | United Kingdom       | Triparty Collateral   | Government Bond    | AA+                     | USD        | Above one year     | 507                            |
| BNP Paribas                              | France               | Triparty Collateral   | Government Bond    | A+                      | JPY        | Above one year     | 177,945                        |
| BNP Paribas                              | France               | Triparty Collateral   | Government Bond    | A+                      | JPY        | Less than one year | 934,304                        |
| Royal Bank of Canada                     | Canada               | Triparty Collateral   | Government Bond    | AA                      | GBP        | Above one year     | 3,306,690                      |
| Royal Bank of Canada                     | Canada               | Triparty Collateral   | Bond               | AA+                     | USD        | Less than one year | 954                            |

#### Euro Credit Bond

| Collateral Counterparty                  | Counterparty Country | Settlement & Clearing | Type of Collateral | Quality of Collateral** | Collateral | Maturity Tenor *   | Amounts (in Sub-Fund Currency) |
|------------------------------------------|----------------------|-----------------------|--------------------|-------------------------|------------|--------------------|--------------------------------|
| Barclays Bank, P/c                       | United Kingdom       | Triparty Collateral   | Government Bond    | AAA                     | EUR        | Above one year     | 1,256,362                      |
| Barclays Bank, P/c                       | United Kingdom       | Triparty Collateral   | Government Bond    | AAA                     | EUR        | Less than one year | 1,324,140                      |
| Barclays Bank, P/c                       | United Kingdom       | Triparty Collateral   | Government Bond    | AA                      | GBP        | Above one year     | 1,324,127                      |
| Barclays Bank, P/c                       | United Kingdom       | Triparty Collateral   | Government Bond    | AA+                     | EUR        | Above one year     | 11,698                         |
| Barclays Bank, P/c                       | United Kingdom       | Triparty Collateral   | Government Bond    | AA+                     | USD        | Above one year     | 3,555,415                      |
| Barclays Bank, P/c                       | United Kingdom       | Triparty Collateral   | Government Bond    | AA+                     | USD        | Less than one year | 1,324,104                      |
| Barclays Bank, P/c                       | United Kingdom       | Triparty Collateral   | Government Bond    | A+                      | JPY        | Above one year     | 31,757                         |
| Merrill Lynch International Bank, London | United Kingdom       | Triparty Collateral   | Government Bond    | AAA                     | EUR        | Above one year     | 1,898                          |
| Merrill Lynch International Bank, London | United Kingdom       | Triparty Collateral   | Government Bond    | AA                      | GBP        | Above one year     | 6,616,839                      |
| Merrill Lynch International Bank, London | United Kingdom       | Triparty Collateral   | Government Bond    | AA+                     | USD        | Above one year     | 1,376                          |
| Goldman Sachs International, London      | United Kingdom       | Triparty Collateral   | Government Bond    | AAA                     | EUR        | Above one year     | 337,724                        |
| Goldman Sachs International, London      | United Kingdom       | Triparty Collateral   | Government Bond    | AA                      | GBP        | Above one year     | 95                             |
| Goldman Sachs International, London      | United Kingdom       | Triparty Collateral   | Government Bond    | AA                      | EUR        | Above one year     | 132,994                        |
| Goldman Sachs International, London      | United Kingdom       | Triparty Collateral   | Government Bond    | AA+                     | EUR        | Above one year     | 84,072                         |
| Morgan Stanley, London                   | United Kingdom       | Triparty Collateral   | Government Bond    | A+                      | JPY        | Above one year     | 7,816,675                      |
| Royal Bank of Canada                     | Canada               | Triparty Collateral   | Government Bond    | AA                      | GBP        | Above one year     | 4,509,923                      |
| Royal Bank of Canada                     | Canada               | Triparty Collateral   | Government Bond    | AA                      | GBP        | Less than one year | 796,037                        |
| Royal Bank of Canada                     | Canada               | Triparty Collateral   | Bond               | AA+                     | USD        | Less than one year | 954                            |

\*The Securities Lending transactions contracts have an open maturity

\*\* S&P Long-term Issuer Rating

# Appendix VII (Additional Disclosures) – Securities Financing Transactions Regulation (“SFTR”) (continued)

## Aggregate Transaction Data (continued)

### Security lending transactions (continued)

#### Euro High Yield Bond

| Collateral Counterparty                  | Counterparty Country | Settlement & Clearing | Type of Collateral | Quality of Collateral** | Collateral | Maturity Tenor *   | Amounts (in Sub-Fund Currency) |
|------------------------------------------|----------------------|-----------------------|--------------------|-------------------------|------------|--------------------|--------------------------------|
| Barclays Bank, Plc                       | United Kingdom       | Triparty Collateral   | Government Bond    | AAA                     | EUR        | Above one year     | 306,236                        |
| Barclays Bank, Plc                       | United Kingdom       | Triparty Collateral   | Government Bond    | AA                      | GBP        | Above one year     | 6,688,775                      |
| Barclays Bank, Plc                       | United Kingdom       | Triparty Collateral   | Government Bond    | AA+                     | EUR        | Above one year     | 20,697                         |
| Barclays Bank, Plc                       | United Kingdom       | Triparty Collateral   | Government Bond    | AA+                     | USD        | Above one year     | 8,377,037                      |
| Barclays Bank, Plc                       | United Kingdom       | Triparty Collateral   | Government Bond    | AA+                     | USD        | Less than one year | 2,726,371                      |
| Barclays Bank, Plc                       | United Kingdom       | Triparty Collateral   | Government Bond    | A+                      | JPY        | Above one year     | 57,272                         |
| HSBC Bank PLC, London                    | United Kingdom       | Triparty Collateral   | Equity             | N/C                     | EUR        | N/C                | 973                            |
| HSBC Bank PLC, London                    | United Kingdom       | Triparty Collateral   | Government Bond    | AA                      | GBP        | Above one year     | 6,306,927                      |
| HSBC Bank PLC, London                    | United Kingdom       | Triparty Collateral   | Bond               | AA+                     | USD        | Above one year     | 1,704,523                      |
| UBS AG                                   | Switzerland          | Triparty Collateral   | Government Bond    | A+                      | JPY        | Above one year     | 383,844                        |
| UBS AG                                   | Switzerland          | Triparty Collateral   | Government Bond    | A+                      | JPY        | Less than one year | 315                            |
| J.P. Morgan Chase Bank, New York         | United States        | Bilateral Collateral  | Government Bond    | AAA                     | EUR        | Above one year     | 4,059,283                      |
| J.P. Morgan Chase Bank, New York         | United States        | Bilateral Collateral  | Government Bond    | AAA                     | NOK        | Above one year     | 477,483                        |
| J.P. Morgan Chase Bank, New York         | United States        | Bilateral Collateral  | Government Bond    | AA                      | GBP        | Above one year     | -                              |
| J.P. Morgan Chase Bank, New York         | United States        | Bilateral Collateral  | Government Bond    | AA                      | EUR        | Above one year     | 31,760,065                     |
| J.P. Morgan Chase Bank, New York         | United States        | Triparty Collateral   | Government Bond    | AAA                     | EUR        | Above one year     | 1,270,288                      |
| J.P. Morgan Chase Bank, New York         | United States        | Triparty Collateral   | Government Bond    | AAA                     | CAD        | Above one year     | 635,143                        |
| J.P. Morgan Chase Bank, New York         | United States        | Triparty Collateral   | Government Bond    | AA                      | EUR        | Above one year     | 475,408                        |
| J.P. Morgan Chase Bank, New York         | United States        | Triparty Collateral   | Government Bond    | AA+                     | USD        | Above one year     | 952,698                        |
| J.P. Morgan Chase Bank, New York         | United States        | Triparty Collateral   | Government Bond    | AA+                     | USD        | Less than one year | 635,116                        |
| Merrill Lynch International Bank, London | United Kingdom       | Triparty Collateral   | Government Bond    | AA                      | GBP        | Above one year     | 1,805,482                      |
| Goldman Sachs International, London      | United Kingdom       | Triparty Collateral   | Government Bond    | AAA                     | EUR        | Above one year     | 3,738,776                      |
| Goldman Sachs International, London      | United Kingdom       | Triparty Collateral   | Government Bond    | AA                      | GBP        | Above one year     | 3,742,665                      |
| Goldman Sachs International, London      | United Kingdom       | Triparty Collateral   | Government Bond    | AA                      | EUR        | Above one year     | 4,800,047                      |
| BNP Paribas                              | France               | Triparty Collateral   | Government Bond    | AA                      | GBP        | Above one year     | 22,749,118                     |
| BNP Paribas                              | France               | Triparty Collateral   | Government Bond    | A+                      | JPY        | Above one year     | 350,463                        |
| BNP Paribas                              | France               | Triparty Collateral   | Government Bond    | A+                      | JPY        | Less than one year | 1,840,287                      |
| BNP Paribas                              | France               | Triparty Collateral   | Bond               | N/C                     | EUR        | Above one year     | 2,085,589                      |
| Morgan Stanley, London                   | United Kingdom       | Triparty Collateral   | Government Bond    | A+                      | JPY        | Above one year     | 5,599,520                      |
| Royal Bank of Canada                     | Canada               | Triparty Collateral   | Government Bond    | AA                      | GBP        | Above one year     | 7,704,062                      |
| Royal Bank of Canada                     | Canada               | Triparty Collateral   | Government Bond    | AA                      | GBP        | Less than one year | 1,359,708                      |
| Royal Bank of Canada                     | Canada               | Triparty Collateral   | Bond               | AA+                     | USD        | Less than one year | 954                            |

#### GEM Debt Total Return

| Collateral Counterparty             | Counterparty Country | Settlement & Clearing | Type of Collateral | Quality of Collateral** | Collateral | Maturity Tenor *   | Amounts (in Sub-Fund Currency) |
|-------------------------------------|----------------------|-----------------------|--------------------|-------------------------|------------|--------------------|--------------------------------|
| Goldman Sachs International, London | United Kingdom       | Triparty Collateral   | Government Bond    | AAA                     | EUR        | Above one year     | 82,422                         |
| Goldman Sachs International, London | United Kingdom       | Triparty Collateral   | Government Bond    | AA                      | EUR        | Above one year     | 143,464                        |
| Goldman Sachs International, London | United Kingdom       | Triparty Collateral   | Government Bond    | AA+                     | USD        | Above one year     | 429,284                        |
| Goldman Sachs International, London | United Kingdom       | Triparty Collateral   | Government Bond    | AA+                     | USD        | Less than one year | 286,589                        |
| BNP Paribas                         | France               | Triparty Collateral   | Government Bond    | A+                      | JPY        | Above one year     | 432,138                        |
| BNP Paribas                         | France               | Triparty Collateral   | Government Bond    | A+                      | JPY        | Less than one year | 2,269,584                      |

#### Global Bond Total Return

| Collateral Counterparty                  | Counterparty Country | Settlement & Clearing | Type of Collateral | Quality of Collateral** | Collateral | Maturity Tenor *   | Amounts (in Sub-Fund Currency) |
|------------------------------------------|----------------------|-----------------------|--------------------|-------------------------|------------|--------------------|--------------------------------|
| Barclays Bank, Plc                       | United Kingdom       | Triparty Collateral   | Government Bond    | AAA                     | EUR        | Above one year     | 282,637                        |
| Barclays Bank, Plc                       | United Kingdom       | Triparty Collateral   | Government Bond    | AAA                     | EUR        | Less than one year | 314                            |
| Barclays Bank, Plc                       | United Kingdom       | Triparty Collateral   | Government Bond    | AA                      | GBP        | Above one year     | 772,300                        |
| Barclays Bank, Plc                       | United Kingdom       | Triparty Collateral   | Government Bond    | AA+                     | EUR        | Above one year     | 1,905                          |
| Barclays Bank, Plc                       | United Kingdom       | Triparty Collateral   | Government Bond    | AA+                     | USD        | Above one year     | 615,317                        |
| Barclays Bank, Plc                       | United Kingdom       | Triparty Collateral   | Government Bond    | AA+                     | USD        | Less than one year | 296,851                        |
| Barclays Bank, Plc                       | United Kingdom       | Triparty Collateral   | Government Bond    | A+                      | JPY        | Above one year     | 9,771                          |
| Merrill Lynch International Bank, London | United Kingdom       | Triparty Collateral   | Government Bond    | AAA                     | EUR        | Above one year     | 1,005                          |
| Merrill Lynch International Bank, London | United Kingdom       | Triparty Collateral   | Government Bond    | AA                      | GBP        | Above one year     | 622,412                        |
| Merrill Lynch International Bank, London | United Kingdom       | Triparty Collateral   | Government Bond    | AA+                     | USD        | Above one year     | 13,769                         |
| BNP Paribas                              | France               | Triparty Collateral   | Government Bond    | A+                      | JPY        | Above one year     | 802,586                        |
| BNP Paribas                              | France               | Triparty Collateral   | Government Bond    | A+                      | JPY        | Less than one year | 4,214,656                      |
| Royal Bank of Canada                     | Canada               | Triparty Collateral   | Government Bond    | AA                      | GBP        | Above one year     | 1,413,542                      |
| Royal Bank of Canada                     | Canada               | Triparty Collateral   | Bond               | AA+                     | USD        | Less than one year | 1,010                          |

\*The Securities Lending transactions contracts have an open maturity

\*\* S&P Long-term Issuer Rating

# Appendix VII (Additional Disclosures) – Securities Financing Transactions Regulation (“SFTR”) (continued)

## Aggregate Transaction Data (continued)

### Security lending transactions (continued)

#### Global Corporate Bond

| Collateral Counterparty                  | Counterparty Country | Settlement & Clearing | Type of Collateral | Quality of Collateral** | Collateral | Maturity Tenor *   | Amounts (in Sub-Fund Currency) |
|------------------------------------------|----------------------|-----------------------|--------------------|-------------------------|------------|--------------------|--------------------------------|
| Barclays Bank, Plc                       | United Kingdom       | Triparty Collateral   | Equity             | NIC                     | USD        | NC                 | 155,058,473                    |
| Barclays Bank, Plc                       | United Kingdom       | Triparty Collateral   | Government Bond    | AAA                     | EUR        | Less than one year | 1,087                          |
| Barclays Bank, Plc                       | United Kingdom       | Triparty Collateral   | Government Bond    | AA                      | GBP        | Above one year     | 7,916,185                      |
| Barclays Bank, Plc                       | United Kingdom       | Triparty Collateral   | Government Bond    | AA+                     | EUR        | Above one year     | 63,832                         |
| Barclays Bank, Plc                       | United Kingdom       | Triparty Collateral   | Government Bond    | AA+                     | USD        | Above one year     | 14,042,860                     |
| Barclays Bank, Plc                       | United Kingdom       | Triparty Collateral   | Government Bond    | AA+                     | USD        | Less than one year | 4,013,612                      |
| Barclays Bank, Plc                       | United Kingdom       | Triparty Collateral   | Government Bond    | A+                      | JPY        | Above one year     | 102,019                        |
| Barclays Bank, Plc                       | United Kingdom       | Triparty Collateral   | Bond               | AAA                     | CAD        | Above one year     | 618,339                        |
| Hong Kong & Shanghai Bank, Hong Kong     | China                | Triparty Collateral   | Government Bond    | AA                      | GBP        | Above one year     | 280,903                        |
| Hong Kong & Shanghai Bank, Hong Kong     | China                | Triparty Collateral   | Government Bond    | AA                      | EUR        | Above one year     | 60,044                         |
| Hong Kong & Shanghai Bank, Hong Kong     | China                | Triparty Collateral   | Government Bond    | A+                      | JPY        | Above one year     | 61,394                         |
| HSBC Bank PLC, London                    | United Kingdom       | Triparty Collateral   | Government Bond    | AA                      | GBP        | Above one year     | 22,487,981                     |
| HSBC Bank PLC, London                    | United Kingdom       | Triparty Collateral   | Bond               | AA+                     | USD        | Above one year     | 4,484,178                      |
| HSBC Bank PLC, London                    | United Kingdom       | Triparty Collateral   | Bond               | AA+                     | USD        | Less than one year | 105,252                        |
| Nomura International, Plc                | Japan                | Bilateral Collateral  | Government Bond    | AA+                     | USD        | Above one year     | 8,708                          |
| Nomura International, Plc                | Japan                | Bilateral Collateral  | Government Bond    | AA+                     | USD        | Less than one year | 1,905                          |
| Nomura International, Plc                | Japan                | Triparty Collateral   | Government Bond    | AA                      | GBP        | Above one year     | 1,680,198                      |
| Nomura International, Plc                | Japan                | Triparty Collateral   | Government Bond    | A+                      | JPY        | Above one year     | 31,722,959                     |
| Nomura International, Plc                | Japan                | Triparty Collateral   | Government Bond    | A+                      | JPY        | Less than one year | 54,322                         |
| UBS AG                                   | Switzerland          | Triparty Collateral   | Government Bond    | AA+                     | USD        | Above one year     | 43,625                         |
| UBS AG                                   | Switzerland          | Triparty Collateral   | Government Bond    | A+                      | JPY        | Above one year     | 5,674,040                      |
| UBS AG                                   | Switzerland          | Triparty Collateral   | Government Bond    | A+                      | JPY        | Less than one year | 1,088,005                      |
| J.P. Morgan Chase Bank, New York         | United States        | Bilateral Collateral  | Government Bond    | AAA                     | EUR        | Above one year     | 916,072                        |
| J.P. Morgan Chase Bank, New York         | United States        | Bilateral Collateral  | Government Bond    | AAA                     | NOK        | Above one year     | -                              |
| J.P. Morgan Chase Bank, New York         | United States        | Bilateral Collateral  | Government Bond    | AA                      | GBP        | Above one year     | -                              |
| J.P. Morgan Chase Bank, New York         | United States        | Bilateral Collateral  | Government Bond    | AA                      | EUR        | Above one year     | 64,681,860                     |
| J.P. Morgan Chase Bank, New York         | United States        | Triparty Collateral   | Government Bond    | AAA                     | EUR        | Above one year     | 912,243                        |
| J.P. Morgan Chase Bank, New York         | United States        | Triparty Collateral   | Government Bond    | AAA                     | CAD        | Above one year     | 455,536                        |
| J.P. Morgan Chase Bank, New York         | United States        | Triparty Collateral   | Government Bond    | AA                      | EUR        | Above one year     | 342,749                        |
| J.P. Morgan Chase Bank, New York         | United States        | Triparty Collateral   | Government Bond    | AA+                     | USD        | Above one year     | 1,140,235                      |
| Merrill Lynch International Bank, London | United Kingdom       | Triparty Collateral   | Government Bond    | AAA                     | EUR        | Above one year     | 886,683                        |
| Merrill Lynch International Bank, London | United Kingdom       | Triparty Collateral   | Government Bond    | AAA                     | AUD        | Above one year     | 299,209                        |
| Merrill Lynch International Bank, London | United Kingdom       | Triparty Collateral   | Government Bond    | AA                      | GBP        | Above one year     | 17,580,849                     |
| Merrill Lynch International Bank, London | United Kingdom       | Triparty Collateral   | Government Bond    | AA+                     | EUR        | Above one year     | 1,140                          |
| Merrill Lynch International Bank, London | United Kingdom       | Triparty Collateral   | Government Bond    | AA+                     | USD        | Above one year     | 984,993                        |
| Goldman Sachs International, London      | United Kingdom       | Triparty Collateral   | Government Bond    | AA                      | EUR        | Above one year     | 3,774,299                      |
| Goldman Sachs International, London      | United Kingdom       | Triparty Collateral   | Government Bond    | AA+                     | USD        | Above one year     | 2,952,707                      |
| Goldman Sachs International, London      | United Kingdom       | Triparty Collateral   | Government Bond    | AA+                     | USD        | Less than one year | 1,887,300                      |
| Goldman Sachs International, London      | United Kingdom       | Triparty Collateral   | Government Bond    | A+                      | JPY        | Above one year     | 1,887,488                      |
| Goldman Sachs International, London      | United Kingdom       | Triparty Collateral   | Government Bond    | A+                      | JPY        | Less than one year | 1,885,076                      |
| BNP Paribas                              | France               | Triparty Collateral   | Government Bond    | AA                      | GBP        | Above one year     | 31,482,797                     |
| BNP Paribas                              | France               | Triparty Collateral   | Government Bond    | AA                      | GBP        | Less than one year | 47,602                         |
| BNP Paribas                              | France               | Triparty Collateral   | Government Bond    | A+                      | JPY        | Above one year     | 247,066                        |
| BNP Paribas                              | France               | Triparty Collateral   | Government Bond    | A+                      | JPY        | Less than one year | 1,300,047                      |
| BNP Paribas                              | France               | Triparty Collateral   | Bond               | AAA                     | CAD        | Above one year     | 5,563,546                      |
| Morgan Stanley, London                   | United Kingdom       | Triparty Collateral   | Government Bond    | A+                      | JPY        | Above one year     | 28,362,500                     |
| Royal Bank of Canada                     | Canada               | Triparty Collateral   | Government Bond    | AA                      | GBP        | Above one year     | 33,067,966                     |
| Royal Bank of Canada                     | Canada               | Triparty Collateral   | Bond               | AA+                     | USD        | Less than one year | 12,114                         |
| National Bank Financial Inc              | United Kingdom       | Triparty Collateral   | Government Bond    | AA+                     | USD        | Above one year     | 200,035                        |
| National Bank Financial Inc              | United Kingdom       | Triparty Collateral   | Government Bond    | A+                      | JPY        | Above one year     | 651,999                        |
| National Bank Financial Inc              | United Kingdom       | Triparty Collateral   | Government Bond    | A+                      | JPY        | Less than one year | 400,777                        |

#### Global Emerging Markets Bond

| Collateral Counterparty                  | Counterparty Country | Settlement & Clearing | Type of Collateral | Quality of Collateral** | Collateral | Maturity Tenor *   | Amounts (in Sub-Fund Currency) |
|------------------------------------------|----------------------|-----------------------|--------------------|-------------------------|------------|--------------------|--------------------------------|
| Barclays Bank, Plc                       | United Kingdom       | Triparty Collateral   | Government Bond    | AAA                     | EUR        | Above one year     | 295,205                        |
| Barclays Bank, Plc                       | United Kingdom       | Triparty Collateral   | Government Bond    | AA                      | GBP        | Above one year     | 2,785,969                      |
| Barclays Bank, Plc                       | United Kingdom       | Triparty Collateral   | Government Bond    | AA                      | EUR        | Above one year     | 2,060,950                      |
| Barclays Bank, Plc                       | United Kingdom       | Triparty Collateral   | Government Bond    | AA+                     | EUR        | Above one year     | 2,069,884                      |
| Barclays Bank, Plc                       | United Kingdom       | Triparty Collateral   | Government Bond    | AA+                     | USD        | Above one year     | 2,591,340                      |
| Barclays Bank, Plc                       | United Kingdom       | Triparty Collateral   | Government Bond    | AA+                     | USD        | Less than one year | 469,767                        |
| Barclays Bank, Plc                       | United Kingdom       | Triparty Collateral   | Government Bond    | A+                      | JPY        | Above one year     | 39,083                         |
| Hong Kong & Shanghai Bank, Hong Kong     | China                | Triparty Collateral   | Government Bond    | AA                      | GBP        | Above one year     | 4,341,196                      |
| Hong Kong & Shanghai Bank, Hong Kong     | China                | Triparty Collateral   | Government Bond    | AA                      | EUR        | Above one year     | 932,073                        |
| Hong Kong & Shanghai Bank, Hong Kong     | China                | Triparty Collateral   | Government Bond    | A+                      | JPY        | Above one year     | 940,557                        |
| HSBC Bank PLC, London                    | United Kingdom       | Triparty Collateral   | Equity             | NIC                     | EUR        | NC                 | 1,324                          |
| HSBC Bank PLC, London                    | United Kingdom       | Triparty Collateral   | Government Bond    | AA                      | GBP        | Above one year     | 15,989,883                     |
| HSBC Bank PLC, London                    | United Kingdom       | Triparty Collateral   | Bond               | AA+                     | USD        | Above one year     | 2,031,284                      |
| Nomura International, Plc                | Japan                | Triparty Collateral   | Government Bond    | AA                      | EUR        | Above one year     | 774,596                        |
| Nomura International, Plc                | Japan                | Triparty Collateral   | Government Bond    | A+                      | JPY        | Above one year     | 14,577,835                     |
| Nomura International, Plc                | Japan                | Triparty Collateral   | Government Bond    | A+                      | JPY        | Less than one year | 626,887                        |
| J.P. Morgan Chase Bank, New York         | United States        | Bilateral Collateral  | Government Bond    | AAA                     | EUR        | Above one year     | 588,735                        |
| J.P. Morgan Chase Bank, New York         | United States        | Bilateral Collateral  | Government Bond    | AAA                     | NOK        | Above one year     | -                              |
| J.P. Morgan Chase Bank, New York         | United States        | Bilateral Collateral  | Government Bond    | AA                      | GBP        | Above one year     | -                              |
| J.P. Morgan Chase Bank, New York         | United States        | Bilateral Collateral  | Government Bond    | AA                      | EUR        | Above one year     | 1,230,516                      |
| J.P. Morgan Chase Bank, New York         | United States        | Triparty Collateral   | Government Bond    | AAA                     | EUR        | Above one year     | 225,510                        |
| J.P. Morgan Chase Bank, New York         | United States        | Triparty Collateral   | Government Bond    | AAA                     | CAD        | Above one year     | 112,659                        |
| J.P. Morgan Chase Bank, New York         | United States        | Triparty Collateral   | Government Bond    | AA                      | EUR        | Above one year     | 84,749                         |
| J.P. Morgan Chase Bank, New York         | United States        | Triparty Collateral   | Government Bond    | AA+                     | USD        | Above one year     | 281,808                        |
| Merrill Lynch International Bank, London | United Kingdom       | Triparty Collateral   | Government Bond    | AA                      | GBP        | Above one year     | 1,274,370                      |
| Goldman Sachs International, London      | United Kingdom       | Triparty Collateral   | Government Bond    | AAA                     | CAD        | Above one year     | 30,301                         |
| Goldman Sachs International, London      | United Kingdom       | Triparty Collateral   | Government Bond    | AAA                     | DKK        | Above one year     | 30,793                         |
| Goldman Sachs International, London      | United Kingdom       | Triparty Collateral   | Government Bond    | AA                      | GBP        | Above one year     | 836,068                        |
| Goldman Sachs International, London      | United Kingdom       | Triparty Collateral   | Government Bond    | AA+                     | USD        | Above one year     | 2,529,566                      |
| Goldman Sachs International, London      | United Kingdom       | Triparty Collateral   | Government Bond    | AA+                     | USD        | Less than one year | 2,073,462                      |
| BNP Paribas                              | France               | Triparty Collateral   | Government Bond    | AA                      | GBP        | Above one year     | 26,755,599                     |
| BNP Paribas                              | France               | Triparty Collateral   | Government Bond    | A+                      | JPY        | Above one year     | 351,698                        |
| BNP Paribas                              | France               | Triparty Collateral   | Government Bond    | A+                      | JPY        | Less than one year | 1,848,118                      |
| BNP Paribas                              | France               | Triparty Collateral   | Bond               | AAA                     | CAD        | Above one year     | 2,808,496                      |
| Morgan Stanley, London                   | United Kingdom       | Triparty Collateral   | Government Bond    | A+                      | JPY        | Above one year     | 1,015,284                      |
| Morgan Stanley, London                   | United Kingdom       | Triparty Collateral   | Government Bond    | A+                      | JPY        | Less than one year | 2,686                          |

\*The Securities Lending transactions contracts have an open maturity

\*\* S&P Long-term Issuer Rating

# Appendix VII (Additional Disclosures) – Securities Financing Transactions Regulation (“SFTR”) (continued)

## Aggregate Transaction Data (continued)

### Security lending transactions (continued)

#### Global Emerging Markets Local Debt

| Collateral Counterparty              | Counterparty Country | Settlement & Clearing | Type of Collateral | Quality of Collateral** | Collateral | Maturity Tenor *   | Amounts (in Sub-Fund Currency) |
|--------------------------------------|----------------------|-----------------------|--------------------|-------------------------|------------|--------------------|--------------------------------|
| Barclays Bank, Pfc                   | United Kingdom       | Triparty Collateral   | Government Bond    | AAA                     | EUR        | Above one year     | 1,308,642                      |
| Barclays Bank, Pfc                   | United Kingdom       | Triparty Collateral   | Government Bond    | AAA                     | EUR        | Less than one year | 496                            |
| Barclays Bank, Pfc                   | United Kingdom       | Triparty Collateral   | Government Bond    | AA                      | GBP        | Above one year     | 4,478,598                      |
| Barclays Bank, Pfc                   | United Kingdom       | Triparty Collateral   | Government Bond    | AA+                     | EUR        | Above one year     | 1,905                          |
| Barclays Bank, Pfc                   | United Kingdom       | Triparty Collateral   | Government Bond    | AA+                     | USD        | Above one year     | 6,856,178                      |
| Barclays Bank, Pfc                   | United Kingdom       | Triparty Collateral   | Government Bond    | AA+                     | USD        | Less than one year | 2,242,183                      |
| Barclays Bank, Pfc                   | 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     | 31,007,885                     |
| BNP Paribas                          | France               | Triparty Collateral   | Government Bond    | A+                      | JPY        | Above one year     | 2,314,616                      |
| BNP Paribas                          | France               | Triparty Collateral   | Government Bond    | A+                      | JPY        | Less than one year | 12,152,202                     |

#### Global Government Bond

| Collateral Counterparty                  | Counterparty Country | Settlement & Clearing | Type of Collateral | Quality of Collateral** | Collateral | Maturity Tenor *   | Amounts (in Sub-Fund Currency) |
|------------------------------------------|----------------------|-----------------------|--------------------|-------------------------|------------|--------------------|--------------------------------|
| Bank of Nova Scotia                      | Canada               | Triparty Collateral   | Government Bond    | AAA                     | EUR        | Above one year     | 3,847,572                      |
| Bank of Nova Scotia                      | Canada               | Triparty Collateral   | Government Bond    | AA                      | GBP        | Above one year     | 3,847,576                      |
| Bank of Nova Scotia                      | Canada               | Triparty Collateral   | Government Bond    | AA                      | EUR        | Above one year     | 3,847,570                      |
| Bank of Nova Scotia                      | Canada               | Triparty Collateral   | Government Bond    | AA+                     | EUR        | Above one year     | 688,072                        |
| Bank of Nova Scotia                      | Canada               | Triparty Collateral   | Government Bond    | AA+                     | USD        | Above one year     | 3,067,927                      |
| Bank of Nova Scotia                      | Canada               | Triparty Collateral   | Government Bond    | AA+                     | USD        | Less than one year | 779,030                        |
| Bank of Nova Scotia                      | Canada               | Triparty Collateral   | Government Bond    | A+                      | JPY        | Above one year     | 3,159,030                      |
| Barclays Bank, Pfc                       | United Kingdom       | Triparty Collateral   | Equity             | N/C                     | USD        | NC                 | 98,014,296                     |
| Barclays Bank, Pfc                       | United Kingdom       | Triparty Collateral   | Government Bond    | AAA                     | EUR        | Above one year     | 369,230                        |
| Barclays Bank, Pfc                       | United Kingdom       | Triparty Collateral   | Government Bond    | AAA                     | EUR        | Less than one year | 305                            |
| Barclays Bank, Pfc                       | United Kingdom       | Triparty Collateral   | Government Bond    | AA                      | GBP        | Above one year     | 1,076,220                      |
| Barclays Bank, Pfc                       | United Kingdom       | Triparty Collateral   | Government Bond    | AA+                     | EUR        | Above one year     | 17,449                         |
| Barclays Bank, Pfc                       | United Kingdom       | Triparty Collateral   | Government Bond    | AA+                     | USD        | Above one year     | 849,534                        |
| Barclays Bank, Pfc                       | United Kingdom       | Triparty Collateral   | Government Bond    | AA+                     | USD        | Less than one year | 409,627                        |
| Barclays Bank, Pfc                       | 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, Pfc                | Japan                | Triparty Collateral   | Government Bond    | AA                      | EUR        | Above one year     | 6,745,222                      |
| Nomura International, Pfc                | Japan                | Triparty Collateral   | Government Bond    | AA+                     | EUR        | Above one year     | 47,840                         |
| Nomura International, Pfc                | Japan                | Triparty Collateral   | Government Bond    | A+                      | JPY        | Above one year     | 29,862,342                     |
| Nomura International, Pfc                | Japan                | Triparty Collateral   | Government Bond    | A+                      | JPY        | Less than one year | 1,955,828                      |
| TD Securities, Inc                       | Canada               | Triparty Collateral   | Equity             | N/C                     | USD        | NC                 | 218,391,518                    |
| TD Securities, Inc                       | Canada               | Triparty Collateral   | Equity             | N/C                     | CAD        | NC                 | 54,597,603                     |
| Merrill Lynch International Bank, London | United Kingdom       | Triparty Collateral   | Government Bond    | AAA                     | EUR        | Above one year     | 1,005                          |
| Merrill Lynch International Bank, London | United Kingdom       | Triparty Collateral   | Government Bond    | AA                      | GBP        | Above one year     | 26,752,676                     |
| Merrill Lynch International Bank, London | United Kingdom       | Triparty Collateral   | Government Bond    | AA                      | EUR        | Above one year     | 1                              |
| Merrill Lynch International Bank, London | United Kingdom       | Triparty Collateral   | Government Bond    | AA                      | EUR        | Less than one year | 585                            |
| Merrill Lynch International Bank, London | United Kingdom       | Triparty Collateral   | Bond               | AA+                     | USD        | Above one year     | 7,492                          |
| BNP Paribas                              | France               | Triparty Collateral   | Government Bond    | AA                      | GBP        | Above one year     | 12,892,173                     |
| BNP Paribas                              | France               | Triparty Collateral   | Bond               | N/C                     | EUR        | Above one year     | 119,873                        |
| Royal Bank of Canada                     | Canada               | Triparty Collateral   | Equity             | N/C                     | CAD        | NC                 | 236,911,940                    |
| Royal Bank of Canada                     | Canada               | Triparty Collateral   | Government Bond    | AA                      | GBP        | Above one year     | 5,818,017                      |
| Royal Bank of Canada                     | Canada               | Triparty Collateral   | Government Bond    | AA                      | GBP        | Less than one year | 1,026,887                      |
| Royal Bank of Canada                     | Canada               | Triparty Collateral   | Bond               | AA+                     | USD        | Less than one year | 1,010                          |
| NBC Global Finance Limited               | Ireland              | Triparty Collateral   | Equity             | N/C                     | GBP        | NC                 | 5,250,131                      |
| NBC Global Finance Limited               | Ireland              | Triparty Collateral   | Equity             | N/C                     | USD        | NC                 | 6,417,009                      |

#### Global High Income Bond

| Collateral Counterparty                  | Counterparty Country | Settlement & Clearing | Type of Collateral | Quality of Collateral** | Collateral | Maturity Tenor *   | Amounts (in Sub-Fund Currency) |
|------------------------------------------|----------------------|-----------------------|--------------------|-------------------------|------------|--------------------|--------------------------------|
| Barclays Bank, Pfc                       | United Kingdom       | Triparty Collateral   | Government Bond    | AAA                     | EUR        | Above one year     | 14,743                         |
| Barclays Bank, Pfc                       | United Kingdom       | Triparty Collateral   | Government Bond    | AA                      | GBP        | Above one year     | 950,826                        |
| Barclays Bank, Pfc                       | United Kingdom       | Triparty Collateral   | Government Bond    | AA                      | EUR        | Above one year     | 203,355                        |
| Barclays Bank, Pfc                       | United Kingdom       | Triparty Collateral   | Government Bond    | AA+                     | EUR        | Above one year     | 334,115                        |
| Barclays Bank, Pfc                       | United Kingdom       | Triparty Collateral   | Government Bond    | AA+                     | USD        | Above one year     | 540,846                        |
| Barclays Bank, Pfc                       | United Kingdom       | Triparty Collateral   | Government Bond    | AA+                     | USD        | Less than one year | 313,837                        |
| Barclays Bank, Pfc                       | 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, Pfc                | Japan                | Triparty Collateral   | Government Bond    | AA+                     | USD        | Above one year     | 4,354                          |
| Nomura International, Pfc                | Japan                | Triparty Collateral   | Government Bond    | AA+                     | USD        | Less than one year | 953                            |
| Nomura International, Pfc                | Japan                | Triparty Collateral   | Government Bond    | AA                      | EUR        | Above one year     | 509,953                        |
| Nomura International, Pfc                | Japan                | Triparty Collateral   | Government Bond    | AA+                     | USD        | Above one year     | 480,401                        |
| Nomura International, Pfc                | Japan                | Triparty Collateral   | Government Bond    | A+                      | JPY        | Above one year     | 17,244,576                     |
| Nomura International, Pfc                | Japan                | Triparty Collateral   | Government Bond    | A+                      | JPY        | Less than one year | 201,629                        |
| J.P. Morgan Chase Bank, New York         | United States        | Triparty Collateral   | Government Bond    | AAA                     | EUR        | Above one year     | 1,531,300                      |
| J.P. Morgan Chase Bank, New York         | United States        | Triparty Collateral   | Government Bond    | AAA                     | NOK        | Above one year     | -                              |
| J.P. Morgan Chase Bank, New York         | United States        | Triparty Collateral   | Government Bond    | AA                      | GBP        | Above one year     | -                              |
| J.P. Morgan Chase Bank, New York         | United States        | Triparty Collateral   | Government Bond    | AA                      | EUR        | Above one year     | 7,388,635                      |
| J.P. Morgan Chase Bank, New York         | United States        | Triparty Collateral   | Government Bond    | AAA                     | EUR        | Above one year     | 640,650                        |
| J.P. Morgan Chase Bank, New York         | United States        | Triparty Collateral   | Government Bond    | AAA                     | CAD        | Above one year     | 319,785                        |
| J.P. Morgan Chase Bank, New York         | United States        | Triparty Collateral   | Government Bond    | AA                      | EUR        | Above one year     | 240,823                        |
| J.P. Morgan Chase Bank, New York         | United States        | Triparty Collateral   | Government Bond    | AA+                     | USD        | Above one year     | 800,777                        |
| Merrill Lynch International Bank, London | United Kingdom       | Triparty Collateral   | Government Bond    | AA+                     | GBP        | Above one year     | 3,823,108                      |
| Merrill Lynch International Bank, London | United Kingdom       | Triparty Collateral   | Government Bond    | AA+                     | USD        | Above one year     | 1,003,122                      |
| Goldman Sachs International, London      | United Kingdom       | Triparty Collateral   | Government Bond    | AA+                     | JPY        | Above one year     | 2,362,977                      |
| Goldman Sachs International, London      | United Kingdom       | Triparty Collateral   | Government Bond    | A+                      | JPY        | Less than one year | 639,397                        |
| BNP Paribas                              | France               | Triparty Collateral   | Government Bond    | AA                      | GBP        | Above one year     | 8,403,182                      |
| BNP Paribas                              | France               | Triparty Collateral   | Government Bond    | A+                      | JPY        | Above one year     | 759,644                        |
| BNP Paribas                              | France               | Triparty Collateral   | Government Bond    | A+                      | JPY        | Less than one year | 3,988,764                      |
| Morgan Stanley, London                   | United Kingdom       | Triparty Collateral   | Government Bond    | AA                      | EUR        | Above one year     | 818,872                        |
| Morgan Stanley, London                   | United Kingdom       | Triparty Collateral   | Government Bond    | A+                      | JPY        | Above one year     | 3,502,669                      |
| Morgan Stanley, London                   | United Kingdom       | Triparty Collateral   | Government Bond    | A+                      | JPY        | Less than one year | 821,713                        |
| Royal Bank of Canada                     | Canada               | Triparty Collateral   | Government Bond    | AA                      | GBP        | Above one year     | 1,203,270                      |
| Royal Bank of Canada                     | Canada               | Triparty Collateral   | Bond               | AA+                     | USD        | Less than one year | 1,010                          |

\*The Securities Lending transactions contracts have an open maturity

\*\* S&P Long-term Issuer Rating

# Appendix VII (Additional Disclosures) – Securities Financing Transactions Regulation (“SFTR”) (continued)

## Aggregate Transaction Data (continued)

### Security lending transactions (continued)

| Global High Yield Bond                   |                      |                       |                    |                         |            |                    |                                |
|------------------------------------------|----------------------|-----------------------|--------------------|-------------------------|------------|--------------------|--------------------------------|
| Collateral Counterparty                  | Counterparty Country | Settlement & Clearing | Type of Collateral | Quality of Collateral** | Collateral | Maturity Tenor *   | Amounts (in Sub-Fund Currency) |
| Bank of Nova Scotia                      | Canada               | Triparty Collateral   | Government Bond    | AAA                     | EUR        | Above one year     | 270,277                        |
| Bank of Nova Scotia                      | Canada               | Triparty Collateral   | Government Bond    | AA                      | GBP        | Above one year     | 226,328                        |
| Bank of Nova Scotia                      | Canada               | Triparty Collateral   | Government Bond    | AA                      | EUR        | Above one year     | 226,241                        |
| Bank of Nova Scotia                      | Canada               | Triparty Collateral   | Government Bond    | AA+                     | USD        | Above one year     | 181,585                        |
| Bank of Nova Scotia                      | Canada               | Triparty Collateral   | Government Bond    | AA+                     | USD        | Less than one year | 44,711                         |
| Bank of Nova Scotia                      | Canada               | Triparty Collateral   | Government Bond    | A+                      | JPY        | Above one year     | 182,498                        |
| Barclays Bank, Plc                       | United Kingdom       | Triparty Collateral   | Government Bond    | AAA                     | EUR        | Above one year     | 1,465,053                      |
| Barclays Bank, Plc                       | United Kingdom       | Triparty Collateral   | Government Bond    | AA                      | GBP        | Above one year     | 4,835,733                      |
| Barclays Bank, Plc                       | United Kingdom       | Triparty Collateral   | Government Bond    | AA+                     | USD        | Above one year     | 7,452,153                      |
| Barclays Bank, Plc                       | United Kingdom       | Triparty Collateral   | Government Bond    | AA+                     | USD        | Less than one year | 2,437,220                      |
| Barclays Bank, Plc                       | United Kingdom       | Triparty Collateral   | Government Bond    | A+                      | JPY        | Above one year     | 58,050                         |
| Crédit Suisse International, London      | United Kingdom       | Triparty Collateral   | Equity             | N/C                     | EUR        | NC                 | 11,148                         |
| Crédit Suisse International, London      | United Kingdom       | Triparty Collateral   | Equity             | N/C                     | AUD        | NC                 | 95                             |
| Crédit Suisse International, London      | United Kingdom       | Triparty Collateral   | Government Bond    | AA                      | EUR        | Above one year     | 3,615                          |
| Crédit Suisse International, London      | United Kingdom       | Triparty Collateral   | Government Bond    | AA+                     | EUR        | Above one year     | 2,861                          |
| Crédit Suisse International, London      | United Kingdom       | Triparty Collateral   | Government Bond    | AA+                     | EUR        | Less than one year | 3,055                          |
| Crédit Suisse International, London      | United Kingdom       | Triparty Collateral   | Government Bond    | AA+                     | USD        | Above one year     | 1,71                           |
| Crédit Suisse International, London      | United Kingdom       | Triparty Collateral   | Government Bond    | A+                      | JPY        | Above one year     | 3,452                          |
| HSBC Bank PLC, London                    | United Kingdom       | Triparty Collateral   | Equity             | N/C                     | EUR        | NC                 | 2,943                          |
| HSBC Bank PLC, London                    | United Kingdom       | Triparty Collateral   | Government Bond    | AA                      | GBP        | Above one year     | 11,486,392                     |
| HSBC Bank PLC, London                    | United Kingdom       | Triparty Collateral   | Government Bond    | AA                      | GBP        | Less than one year | 2,027,584                      |
| HSBC Bank PLC, London                    | United Kingdom       | Triparty Collateral   | Bond               | AA+                     | USD        | Above one year     | 1,613,802                      |
| Nomura International, Plc                | Japan                | Bilateral Collateral  | Government Bond    | AA+                     | USD        | Above one year     | 3,706                          |
| Nomura International, Plc                | Japan                | Bilateral Collateral  | Government Bond    | AA+                     | USD        | Less than one year | 1,501                          |
| Nomura International, Plc                | Japan                | Triparty Collateral   | Government Bond    | AA+                     | USD        | Above one year     | 1,640,487                      |
| Nomura International, Plc                | Japan                | Triparty Collateral   | Government Bond    | AA+                     | USD        | Less than one year | 3,815,187                      |
| Nomura International, Plc                | Japan                | Triparty Collateral   | Government Bond    | A+                      | JPY        | Above one year     | 68,852,956                     |
| J.P. Morgan Chase Bank, New York         | United States        | Bilateral Collateral  | Government Bond    | AAA                     | EUR        | Above one year     | 2,827,106                      |
| J.P. Morgan Chase Bank, New York         | United States        | Bilateral Collateral  | Government Bond    | AAA                     | NOK        | Above one year     | -                              |
| J.P. Morgan Chase Bank, New York         | United States        | Bilateral Collateral  | Government Bond    | AA                      | GBP        | Above one year     | -                              |
| J.P. Morgan Chase Bank, New York         | United States        | Bilateral Collateral  | Government Bond    | AA                      | EUR        | Above one year     | 18,969,713                     |
| J.P. Morgan Chase Bank, New York         | United States        | Triparty Collateral   | Government Bond    | AAA                     | EUR        | Above one year     | 13,686,115                     |
| J.P. Morgan Chase Bank, New York         | United States        | Triparty Collateral   | Government Bond    | AAA                     | CAD        | Above one year     | 8,553,808                      |
| J.P. Morgan Chase Bank, New York         | United States        | Triparty Collateral   | Government Bond    | AA                      | EUR        | Above one year     | 3,421,566                      |
| J.P. Morgan Chase Bank, New York         | United States        | Triparty Collateral   | Government Bond    | AA+                     | USD        | Above one year     | 10,264,600                     |
| J.P. Morgan Chase Bank, New York         | United States        | Triparty Collateral   | Government Bond    | AA+                     | USD        | Less than one year | 6,843,022                      |
| Merrill Lynch International Bank, London | United Kingdom       | Triparty Collateral   | Government Bond    | AAA                     | EUR        | Above one year     | 764,546                        |
| Merrill Lynch International Bank, London | United Kingdom       | Triparty Collateral   | Government Bond    | AAA                     | AUD        | Above one year     | 154,763                        |
| Merrill Lynch International Bank, London | United Kingdom       | Triparty Collateral   | Government Bond    | AA                      | GBP        | Above one year     | 3,636,394                      |
| Merrill Lynch International Bank, London | United Kingdom       | Triparty Collateral   | Government Bond    | AA+                     | USD        | Above one year     | 75,438                         |
| Merrill Lynch International Bank, London | United Kingdom       | Triparty Collateral   | Bond               | AA+                     | USD        | Above one year     | 468,348                        |
| Goldman Sachs International, London      | United Kingdom       | Triparty Collateral   | Government Bond    | AAA                     | EUR        | Above one year     | 1,766,471                      |
| Goldman Sachs International, London      | United Kingdom       | Triparty Collateral   | Government Bond    | AAA                     | DKK        | Above one year     | 1,766,531                      |
| Goldman Sachs International, London      | United Kingdom       | Triparty Collateral   | Government Bond    | AA                      | GBP        | Above one year     | 1,765,728                      |
| Goldman Sachs International, London      | United Kingdom       | Triparty Collateral   | Government Bond    | AA+                     | USD        | Above one year     | 4,529,122                      |
| Goldman Sachs International, London      | United Kingdom       | Triparty Collateral   | Government Bond    | AA+                     | USD        | Less than one year | 1,765,087                      |
| BNP Paribas                              | France               | Triparty Collateral   | Government Bond    | AA                      | GBP        | Above one year     | 9,137,229                      |
| BNP Paribas                              | France               | Triparty Collateral   | Government Bond    | A+                      | JPY        | Above one year     | 199,588                        |
| BNP Paribas                              | France               | Triparty Collateral   | Government Bond    | A+                      | JPY        | Less than one year | 1,049,500                      |
| Morgan Stanley, London                   | United Kingdom       | Triparty Collateral   | Equity             | N/C                     | HKD        | NC                 | 1,122                          |
| Morgan Stanley, London                   | United Kingdom       | Triparty Collateral   | Government Bond    | AA                      | EUR        | Above one year     | 663,665                        |
| Morgan Stanley, London                   | United Kingdom       | Triparty Collateral   | Government Bond    | A+                      | JPY        | Above one year     | 3,960,958                      |
| Morgan Stanley, London                   | United Kingdom       | Triparty Collateral   | Government Bond    | A+                      | JPY        | Less than one year | 86,934                         |
| Royal Bank of Canada                     | Canada               | Triparty Collateral   | Government Bond    | AA                      | GBP        | Above one year     | 4,894,036                      |
| Royal Bank of Canada                     | Canada               | Triparty Collateral   | Government Bond    | AA                      | GBP        | Less than one year | 863,831                        |
| Royal Bank of Canada                     | Canada               | Triparty Collateral   | Bond               | AA+                     | USD        | Less than one year | 1,010                          |

  

| Global Inflation Linked Bond         |                      |                       |                    |                         |            |                    |                                |
|--------------------------------------|----------------------|-----------------------|--------------------|-------------------------|------------|--------------------|--------------------------------|
| Collateral Counterparty              | Counterparty Country | Settlement & Clearing | Type of Collateral | Quality of Collateral** | Collateral | Maturity Tenor *   | Amounts (in Sub-Fund Currency) |
| Bank of Nova Scotia                  | Canada               | Triparty Collateral   | Government Bond    | AAA                     | EUR        | Above one year     | 244,155                        |
| Bank of Nova Scotia                  | Canada               | Triparty Collateral   | Government Bond    | AA                      | GBP        | Above one year     | 203,389                        |
| Bank of Nova Scotia                  | Canada               | Triparty Collateral   | Government Bond    | AA                      | EUR        | Above one year     | 203,370                        |
| Bank of Nova Scotia                  | Canada               | Triparty Collateral   | Government Bond    | AA+                     | USD        | Above one year     | 146,655                        |
| Bank of Nova Scotia                  | Canada               | Triparty Collateral   | Government Bond    | AA+                     | USD        | Less than one year | 56,734                         |
| Bank of Nova Scotia                  | Canada               | Triparty Collateral   | Government Bond    | A+                      | JPY        | Above one year     | 162,643                        |
| Hong Kong & Shanghai Bank, Hong Kong | China                | Triparty Collateral   | Equity             | N/C                     | JPY        | NC                 | 11,677,927                     |
| Hong Kong & Shanghai Bank, Hong Kong | China                | Triparty Collateral   | Equity             | N/C                     | AUD        | NC                 | 11,686,053                     |
| Hong Kong & Shanghai Bank, Hong Kong | China                | Triparty Collateral   | Equity             | N/C                     | HKD        | NC                 | 54,543,073                     |
| Hong Kong & Shanghai Bank, Hong Kong | China                | Triparty Collateral   | Government Bond    | A+                      | JPY        | Above one year     | 379,497                        |
| Hong Kong & Shanghai Bank, Hong Kong | China                | Triparty Collateral   | Government Bond    | A+                      | JPY        | Less than one year | 808,394                        |
| HSBC Bank PLC, London                | United Kingdom       | Triparty Collateral   | Government Bond    | AAA                     | EUR        | Above one year     | 1,682,837                      |
| HSBC Bank PLC, London                | United Kingdom       | Triparty Collateral   | Government Bond    | AA                      | GBP        | Above one year     | 4,203,633                      |
| HSBC Bank PLC, London                | United Kingdom       | Triparty Collateral   | Government Bond    | AA                      | EUR        | Above one year     | 3,362,908                      |
| HSBC Bank PLC, London                | United Kingdom       | Triparty Collateral   | Government Bond    | AA                      | EUR        | Less than one year | 3,362,907                      |
| HSBC Bank PLC, London                | United Kingdom       | Triparty Collateral   | Government Bond    | AA+                     | USD        | Above one year     | 6,405,889                      |
| Nomura International, Plc            | Japan                | Triparty Collateral   | Government Bond    | AA                      | EUR        | Above one year     | 262,637                        |
| Nomura International, Plc            | Japan                | Triparty Collateral   | Government Bond    | A+                      | JPY        | Above one year     | 2,877,567                      |
| Nomura International, Plc            | Japan                | Triparty Collateral   | Government Bond    | A+                      | JPY        | Less than one year | 3,666                          |
| Natixis                              | France               | Triparty Collateral   | Equity             | N/C                     | GBP        | NC                 | 802,048                        |
| Natixis                              | France               | Triparty Collateral   | Equity             | N/C                     | EUR        | NC                 | 2,835,548                      |
| Natixis                              | France               | Triparty Collateral   | Government Bond    | A+                      | JPY        | Above one year     | 816,929                        |
| Natixis                              | France               | Triparty Collateral   | Government Bond    | A+                      | JPY        | Less than one year | 816,878                        |

\*The Securities Lending transactions contracts have an open maturity

\*\* S&P Long-term Issuer Rating

# Appendix VII (Additional Disclosures) – Securities Financing Transactions Regulation (“SFTR”) (continued)

## Aggregate Transaction Data (continued)

### Security lending transactions (continued)

| Global Short Duration Bond               |                      |                       |                    |                         |            |                    |                                |
|------------------------------------------|----------------------|-----------------------|--------------------|-------------------------|------------|--------------------|--------------------------------|
| Collateral Counterparty                  | Counterparty Country | Settlement & Clearing | Type of Collateral | Quality of Collateral** | Collateral | Maturity Tenor *   | Amounts (in Sub-Fund Currency) |
| Nomura International, Pfc                | Japan                | Triparty Collateral   | Government Bond    | AA                      | EUR        | Above one year     | 1,918,108                      |
| Nomura International, Pfc                | Japan                | Triparty Collateral   | Government Bond    | AA+                     | USD        | Above one year     | 790,386                        |
| Nomura International, Pfc                | Japan                | Triparty Collateral   | Government Bond    | A+                      | JPY        | Above one year     | 6,764,026                      |
| Nomura International, Pfc                | Japan                | Triparty Collateral   | Government Bond    | A+                      | JPY        | Less than one year | 3,199,835                      |
| Merrill Lynch International Bank, London | United Kingdom       | Triparty Collateral   | Government Bond    | AAA                     | EUR        | Above one year     | 6,628                          |
| Merrill Lynch International Bank, London | United Kingdom       | Triparty Collateral   | Government Bond    | AA                      | GBP        | Above one year     | 6,365,820                      |
| Goldman Sachs International, London      | United Kingdom       | Triparty Collateral   | Government Bond    | AAA                     | DKK        | Above one year     | 1,705,569                      |
| Goldman Sachs International, London      | United Kingdom       | Triparty Collateral   | Government Bond    | AA                      | GBP        | Above one year     | 851,790                        |
| Goldman Sachs International, London      | United Kingdom       | Triparty Collateral   | Government Bond    | AA+                     | USD        | Above one year     | 2,556,840                      |
| Goldman Sachs International, London      | United Kingdom       | Triparty Collateral   | Government Bond    | AA+                     | USD        | Less than one year | 483,031                        |
| BNP Paribas                              | France               | Triparty Collateral   | Government Bond    | A+                      | JPY        | Above one year     | 1,807,481                      |
| BNP Paribas                              | France               | Triparty Collateral   | Government Bond    | A+                      | JPY        | Less than one year | 9,489,805                      |
| Royal Bank of Canada                     | Canada               | Triparty Collateral   | Equity             | N/C                     | GBP        | N/C                | 20,009,971                     |
| Royal Bank of Canada                     | Canada               | Triparty Collateral   | Equity             | N/C                     | USD        | N/C                | 68,258,787                     |
| Royal Bank of Canada                     | Canada               | Triparty Collateral   | Equity             | N/C                     | AUD        | N/C                | 2,394,736                      |
| Royal Bank of Canada                     | Canada               | Triparty Collateral   | Equity             | N/C                     | CAD        | N/C                | 18,705,433                     |

| RMB Fixed Income                         |                      |                       |                    |                         |            |                    |                                |
|------------------------------------------|----------------------|-----------------------|--------------------|-------------------------|------------|--------------------|--------------------------------|
| Collateral Counterparty                  | Counterparty Country | Settlement & Clearing | Type of Collateral | Quality of Collateral** | Collateral | Maturity Tenor *   | Amounts (in Sub-Fund Currency) |
| Barclays Bank, Pfc                       | United Kingdom       | Triparty Collateral   | Government Bond    | AAA                     | EUR        | Above one year     | 99,384                         |
| Barclays Bank, Pfc                       | United Kingdom       | Triparty Collateral   | Government Bond    | AAA                     | EUR        | Less than one year | 61,170                         |
| Barclays Bank, Pfc                       | United Kingdom       | Triparty Collateral   | Government Bond    | AA                      | GBP        | Above one year     | 59,203                         |
| Barclays Bank, Pfc                       | United Kingdom       | Triparty Collateral   | Government Bond    | AA+                     | EUR        | Above one year     | 2,708                          |
| Barclays Bank, Pfc                       | United Kingdom       | Triparty Collateral   | Government Bond    | AA+                     | USD        | Above one year     | 122,877                        |
| Barclays Bank, Pfc                       | United Kingdom       | Triparty Collateral   | Government Bond    | AA+                     | USD        | Less than one year | 607,333                        |
| Barclays Bank, Pfc                       | United Kingdom       | Triparty Collateral   | Government Bond    | A+                      | JPY        | Above one year     | 1,724                          |
| Merrill Lynch International Bank, London | United Kingdom       | Triparty Collateral   | Government Bond    | AA                      | GBP        | Above one year     | 637,185                        |
| Goldman Sachs International, London      | United Kingdom       | Triparty Collateral   | Government Bond    | AAA                     | EUR        | Above one year     | 189,854                        |
| Goldman Sachs International, London      | United Kingdom       | Triparty Collateral   | Government Bond    | AAA                     | EUR        | Less than one year | 30,143                         |
| Goldman Sachs International, London      | United Kingdom       | Triparty Collateral   | Government Bond    | AAA                     | DKK        | Above one year     | 3,595                          |
| Goldman Sachs International, London      | United Kingdom       | Triparty Collateral   | Government Bond    | AA                      | GBP        | Above one year     | 7,126                          |
| Goldman Sachs International, London      | United Kingdom       | Triparty Collateral   | Government Bond    | AA                      | GBP        | Less than one year | 119                            |
| Goldman Sachs International, London      | United Kingdom       | Triparty Collateral   | Government Bond    | AA                      | EUR        | Above one year     | 372,737                        |
| Goldman Sachs International, London      | United Kingdom       | Triparty Collateral   | Government Bond    | AA+                     | EUR        | Above one year     | 695                            |
| Goldman Sachs International, London      | United Kingdom       | Triparty Collateral   | Government Bond    | AA+                     | EUR        | Less than one year | 642                            |
| Goldman Sachs International, London      | United Kingdom       | Triparty Collateral   | Government Bond    | AA+                     | USD        | Above one year     | 340,454                        |
| Goldman Sachs International, London      | United Kingdom       | Triparty Collateral   | Government Bond    | AA+                     | USD        | Less than one year | 74,130                         |
| BNP Paribas                              | France               | Triparty Collateral   | Government Bond    | A+                      | JPY        | Above one year     | 57,155                         |
| BNP Paribas                              | France               | Triparty Collateral   | Government Bond    | A+                      | JPY        | Less than one year | 303,522                        |

| Singapore Dollar Income Bond             |                      |                       |                    |                         |            |                    |                                |
|------------------------------------------|----------------------|-----------------------|--------------------|-------------------------|------------|--------------------|--------------------------------|
| Collateral Counterparty                  | Counterparty Country | Settlement & Clearing | Type of Collateral | Quality of Collateral** | Collateral | Maturity Tenor *   | Amounts (in Sub-Fund Currency) |
| Barclays Bank, Pfc                       | United Kingdom       | Triparty Collateral   | Government Bond    | AAA                     | EUR        | Above one year     | 178,811                        |
| Barclays Bank, Pfc                       | United Kingdom       | Triparty Collateral   | Government Bond    | AAA                     | EUR        | Less than one year | 132                            |
| Barclays Bank, Pfc                       | United Kingdom       | Triparty Collateral   | Government Bond    | AA                      | GBP        | Above one year     | 463,416                        |
| Barclays Bank, Pfc                       | United Kingdom       | Triparty Collateral   | Government Bond    | AA+                     | EUR        | Above one year     | 6,160                          |
| Barclays Bank, Pfc                       | United Kingdom       | Triparty Collateral   | Government Bond    | AA+                     | USD        | Above one year     | 373,303                        |
| Barclays Bank, Pfc                       | United Kingdom       | Triparty Collateral   | Government Bond    | AA+                     | USD        | Less than one year | 180,211                        |
| Barclays Bank, Pfc                       | United Kingdom       | Triparty Collateral   | Government Bond    | A+                      | JPY        | Above one year     | 5,099                          |
| Credit Suisse International, London      | United Kingdom       | Triparty Collateral   | Equity             | N/C                     | EUR        | N/C                | 100,683                        |
| Credit Suisse International, London      | United Kingdom       | Triparty Collateral   | Government Bond    | AA                      | EUR        | Above one year     | 51,538                         |
| Credit Suisse International, London      | United Kingdom       | Triparty Collateral   | Government Bond    | AA+                     | EUR        | Above one year     | 76,447                         |
| Credit Suisse International, London      | United Kingdom       | Triparty Collateral   | Government Bond    | AA+                     | EUR        | Less than one year | 51,434                         |
| Credit Suisse International, London      | United Kingdom       | Triparty Collateral   | Government Bond    | AA+                     | USD        | Above one year     | 18,709                         |
| Credit Suisse International, London      | United Kingdom       | Triparty Collateral   | Government Bond    | A+                      | JPY        | Above one year     | 52,225                         |
| Nomura International, Pfc                | Japan                | Triparty Collateral   | Government Bond    | AA                      | EUR        | Above one year     | 1,243,868                      |
| Nomura International, Pfc                | Japan                | Triparty Collateral   | Government Bond    | A+                      | JPY        | Above one year     | 6,158,798                      |
| Nomura International, Pfc                | Japan                | Triparty Collateral   | Government Bond    | A+                      | JPY        | Less than one year | 892,349                        |
| Merrill Lynch International Bank, London | United Kingdom       | Triparty Collateral   | Government Bond    | AA                      | GBP        | Above one year     | 869,695                        |
| Goldman Sachs International, London      | United Kingdom       | Triparty Collateral   | Government Bond    | AAA                     | EUR        | Above one year     | 24,151                         |
| Goldman Sachs International, London      | United Kingdom       | Triparty Collateral   | Government Bond    | AA                      | GBP        | Above one year     | 223,936                        |
| Goldman Sachs International, London      | United Kingdom       | Triparty Collateral   | Government Bond    | AA                      | EUR        | Above one year     | 223,928                        |
| Goldman Sachs International, London      | United Kingdom       | Triparty Collateral   | Government Bond    | AA+                     | USD        | Above one year     | 893,276                        |
| Goldman Sachs International, London      | United Kingdom       | Triparty Collateral   | Government Bond    | AA+                     | USD        | Less than one year | 128,642                        |
| Goldman Sachs International, London      | United Kingdom       | Triparty Collateral   | Government Bond    | A+                      | JPY        | Above one year     | 296,714                        |
| Goldman Sachs International, London      | United Kingdom       | Triparty Collateral   | Government Bond    | A+                      | JPY        | Less than one year | 160,945                        |
| 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, Pfc      | United Kingdom       | Triparty Collateral   | Government Bond    | AAA                     | EUR        | Above one year     | 22,838                         |
| Barclays Bank, Pfc      | United Kingdom       | Triparty Collateral   | Government Bond    | AAA                     | EUR        | Less than one year | 17                             |
| Barclays Bank, Pfc      | United Kingdom       | Triparty Collateral   | Government Bond    | AA                      | GBP        | Above one year     | 60,187                         |
| Barclays Bank, Pfc      | United Kingdom       | Triparty Collateral   | Government Bond    | AA+                     | EUR        | Above one year     | 1,805                          |
| Barclays Bank, Pfc      | United Kingdom       | Triparty Collateral   | Government Bond    | AA+                     | USD        | Above one year     | 48,809                         |
| Barclays Bank, Pfc      | United Kingdom       | Triparty Collateral   | Government Bond    | AA+                     | USD        | Less than one year | 23,503                         |
| Barclays Bank, Pfc      | United Kingdom       | Triparty Collateral   | Government Bond    | A+                      | JPY        | Above one year     | 862                            |
| BNP Paribas             | France               | Triparty Collateral   | Government Bond    | A+                      | JPY        | Above one year     | 30,241                         |
| BNP Paribas             | France               | Triparty Collateral   | Government Bond    | A+                      | JPY        | Less than one year | 160,924                        |

| US Short Duration High Yield Bond <sup>d</sup> |                      |                       |                    |                         |            |                    |                                |
|------------------------------------------------|----------------------|-----------------------|--------------------|-------------------------|------------|--------------------|--------------------------------|
| Collateral Counterparty                        | Counterparty Country | Settlement & Clearing | Type of Collateral | Quality of Collateral** | Collateral | Maturity Tenor *   | Amounts (in Sub-Fund Currency) |
| Merrill Lynch International Bank, London       | United Kingdom       | Triparty Collateral   | Government Bond    | AA                      | GBP        | Above one year     | 1,274,370                      |
| Goldman Sachs International, London            | United Kingdom       | Triparty Collateral   | Government Bond    | AAA                     | EUR        | Above one year     | 462,317                        |
| Goldman Sachs International, London            | United Kingdom       | Triparty Collateral   | Government Bond    | AA                      | GBP        | Above one year     | 43                             |
| Goldman Sachs International, London            | United Kingdom       | Triparty Collateral   | Government Bond    | AA                      | EUR        | Above one year     | 166,863                        |
| Goldman Sachs International, London            | United Kingdom       | Triparty Collateral   | Government Bond    | AA+                     | EUR        | Above one year     | 91,451                         |
| Morgan Stanley, London                         | United Kingdom       | Triparty Collateral   | Government Bond    | A+                      | JPY        | Above one year     | 270,802                        |
| Morgan Stanley, London                         | United Kingdom       | Triparty Collateral   | Government Bond    | A+                      | JPY        | Less than one year | 12,322                         |
| Royal Bank of Canada                           | Canada               | Triparty Collateral   | Government Bond    | AA                      | GBP        | Above one year     | 465,411                        |
| Royal Bank of Canada                           | Canada               | Triparty Collateral   | Bond               | AA+                     | USD        | Less than one year | 1,010                          |

| Global Credit Floating Rate Fixed Term Bond 2023 - 2 |                      |                       |                    |                         |            |                    |                                |
|------------------------------------------------------|----------------------|-----------------------|--------------------|-------------------------|------------|--------------------|--------------------------------|
| Collateral Counterparty                              | Counterparty Country | Settlement & Clearing | Type of Collateral | Quality of Collateral** | Collateral | Maturity Tenor *   | Amounts (in Sub-Fund Currency) |
| HSBC Bank PLC, London                                | United Kingdom       | Triparty Collateral   | Government Bond    | AA                      | GBP        | Above one year     | 188,950                        |
| HSBC Bank PLC, London                                | United Kingdom       | Triparty Collateral   | Bond               | AA+                     | USD        | Above one year     | 4,755                          |
| Nomura International, Pfc                            | Japan                | Triparty Collateral   | Government Bond    | AA+                     | USD        | Less than one year | -                              |
| BNP Paribas                                          | France               | Triparty Collateral   | Government Bond    | AA                      | GBP        | Above one year     | 210,272                        |

\*The Securities Lending transactions contracts have an open maturity

\*\* S&P Long-term Issuer Rating

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

# Appendix VII (Additional Disclosures) – Securities Financing Transactions Regulation (“SFTR”) (continued)

## Aggregate Transaction Data (continued)

### Security lending transactions (continued)

#### Managed Solutions - Asia Focused Conservative

| Collateral Counterparty             | Counterparty country | Settlement & clearing | Type of collateral | Quality of Collateral** | Collateral currency | Maturity Tenor *   | Amount in sub-fund currency |
|-------------------------------------|----------------------|-----------------------|--------------------|-------------------------|---------------------|--------------------|-----------------------------|
| Goldman Sachs International, London | United Kingdom       | Triparty Collateral   | Government Bond    | AA                      | GBP                 | NC                 | 49,653                      |
| Goldman Sachs International, London | United Kingdom       | Triparty Collateral   | Government Bond    | AA+                     | USD                 | Above one year     | 24,586                      |
| Goldman Sachs International, London | United Kingdom       | Triparty Collateral   | Government Bond    | AA+                     | USD                 | Less than one year | 14,791                      |
| Goldman Sachs International, London | United Kingdom       | Triparty Collateral   | Government Bond    | A+                      | JPY                 | Above one year     | 74,090                      |
| BNP Paribas                         | France               | Triparty Collateral   | Government Bond    | A+                      | JPY                 | Above one year     | 45,663                      |
| BNP Paribas                         | France               | Triparty Collateral   | Government Bond    | A+                      | JPY                 | Less than one year | 239,886                     |

#### Managed Solutions - Asia Focused Growth

| Collateral Counterparty | Counterparty country | Settlement & clearing | Type of collateral | Quality of Collateral** | Collateral currency | Maturity Tenor * | Amount in sub-fund currency |
|-------------------------|----------------------|-----------------------|--------------------|-------------------------|---------------------|------------------|-----------------------------|
| Natixis                 | France               | Triparty Collateral   | Equity             | N/C                     | GBP                 | NC               | 67,703                      |
| Natixis                 | France               | Triparty Collateral   | Equity             | N/C                     | EUR                 | NC               | 81,016                      |
| Natixis                 | France               | Triparty Collateral   | Equity             | N/C                     | USD                 | NC               | 40,504                      |
| Natixis                 | France               | Triparty Collateral   | Equity             | N/C                     | JPY                 | NC               | 40,426                      |
| Natixis                 | France               | Triparty Collateral   | Equity             | N/C                     | SEK                 | NC               | 40,520                      |

#### Managed Solutions - Asia Focused Income

| Collateral Counterparty             | Counterparty Country | Settlement & Clearing | Type of Collateral | Quality of Collateral** | Collateral | Maturity Tenor *   | Amounts (in Sub-Fund Currency) |
|-------------------------------------|----------------------|-----------------------|--------------------|-------------------------|------------|--------------------|--------------------------------|
| Barclays Bank, P/c                  | United Kingdom       | Triparty Collateral   | Government Bond    | AAA                     | EUR        | Above one year     | 254,552                        |
| Barclays Bank, P/c                  | United Kingdom       | Triparty Collateral   | Government Bond    | AAA                     | EUR        | Less than one year | 155,792                        |
| Barclays Bank, P/c                  | United Kingdom       | Triparty Collateral   | Government Bond    | AA                      | GBP        | Above one year     | 151,550                        |
| Barclays Bank, P/c                  | United Kingdom       | Triparty Collateral   | Government Bond    | AA+                     | EUR        | Above one year     | 2,708                          |
| Barclays Bank, P/c                  | United Kingdom       | Triparty Collateral   | Government Bond    | AA+                     | USD        | Above one year     | 314,361                        |
| Barclays Bank, P/c                  | United Kingdom       | Triparty Collateral   | Government Bond    | AA+                     | USD        | Less than one year | 155,338                        |
| Barclays Bank, P/c                  | United Kingdom       | Triparty Collateral   | Government Bond    | A+                      | JPY        | Above one year     | 4,311                          |
| Credit Suisse International, London | United Kingdom       | Triparty Collateral   | Equity             | N/C                     | EUR        | NC                 | 70,225                         |
| Credit Suisse International, London | United Kingdom       | Triparty Collateral   | Government Bond    | AA                      | EUR        | Above one year     | 28,822                         |
| Credit Suisse International, London | United Kingdom       | Triparty Collateral   | Government Bond    | AA+                     | EUR        | Above one year     | 28,608                         |
| Credit Suisse International, London | United Kingdom       | Triparty Collateral   | Government Bond    | AA+                     | EUR        | Less than one year | 28,517                         |
| Credit Suisse International, London | United Kingdom       | Triparty Collateral   | Government Bond    | AA+                     | USD        | Above one year     | 8,749                          |
| Credit Suisse International, London | United Kingdom       | Triparty Collateral   | Government Bond    | A+                      | JPY        | Above one year     | 28,769                         |
| HSBC Bank PLC, London               | United Kingdom       | Triparty Collateral   | Equity             | N/C                     | GBP        | NC                 | 59,962                         |
| HSBC Bank PLC, London               | United Kingdom       | Triparty Collateral   | Equity             | N/C                     | EUR        | NC                 | 179,389                        |
| HSBC Bank PLC, London               | United Kingdom       | Triparty Collateral   | Government Bond    | AA                      | GBP        | Above one year     | 118,476                        |
| HSBC Bank PLC, London               | United Kingdom       | Triparty Collateral   | Government Bond    | AA+                     | USD        | Above one year     | 237,013                        |
| Nomura International, P/c           | Japan                | Triparty Collateral   | Government Bond    | AA                      | EUR        | Above one year     | 227,856                        |
| Nomura International, P/c           | Japan                | Triparty Collateral   | Government Bond    | AA+                     | USD        | Above one year     | 746,690                        |
| Nomura International, P/c           | Japan                | Triparty Collateral   | Government Bond    | A+                      | JPY        | Above one year     | 12,591,318                     |
| Nomura International, P/c           | Japan                | Triparty Collateral   | Government Bond    | A+                      | JPY        | Less than one year | 1,576,192                      |
| J.P. Morgan Chase Bank, New York    | United States        | Triparty Collateral   | Equity             | N/C                     | EUR        | NC                 | 618,184                        |
| J.P. Morgan Chase Bank, New York    | United States        | Triparty Collateral   | Equity             | N/C                     | JPY        | NC                 | 231,025                        |
| J.P. Morgan Chase Bank, New York    | United States        | Triparty Collateral   | Equity             | N/C                     | HKD        | NC                 | 694,600                        |
| J.P. Morgan Chase Bank, New York    | United States        | Triparty Collateral   | Government Bond    | AAA                     | EUR        | Above one year     | 389,039                        |
| J.P. Morgan Chase Bank, New York    | United States        | Triparty Collateral   | Government Bond    | AAA                     | CAD        | Above one year     | 193,830                        |
| J.P. Morgan Chase Bank, New York    | United States        | Triparty Collateral   | Government Bond    | AA                      | EUR        | Above one year     | 146,619                        |
| J.P. Morgan Chase Bank, New York    | United States        | Triparty Collateral   | Government Bond    | AA+                     | USD        | Above one year     | 486,260                        |
| Goldman Sachs International, London | United Kingdom       | Triparty Collateral   | Government Bond    | AAA                     | EUR        | Above one year     | 187,266                        |
| Goldman Sachs International, London | United Kingdom       | Triparty Collateral   | Government Bond    | AAA                     | EUR        | Less than one year | 19,021                         |
| Goldman Sachs International, London | United Kingdom       | Triparty Collateral   | Government Bond    | AAA                     | DKK        | Above one year     | 134                            |
| Goldman Sachs International, London | United Kingdom       | Triparty Collateral   | Government Bond    | AA                      | GBP        | Above one year     | 38,094                         |
| Goldman Sachs International, London | United Kingdom       | Triparty Collateral   | Government Bond    | AA                      | GBP        | Less than one year | 2,426                          |
| Goldman Sachs International, London | United Kingdom       | Triparty Collateral   | Government Bond    | AA                      | EUR        | Above one year     | 678,584                        |
| Goldman Sachs International, London | United Kingdom       | Triparty Collateral   | Government Bond    | AA                      | EUR        | Less than one year | 2,672                          |
| Goldman Sachs International, London | United Kingdom       | Triparty Collateral   | Government Bond    | AA+                     | EUR        | Above one year     | 153,572                        |
| Goldman Sachs International, London | United Kingdom       | Triparty Collateral   | Government Bond    | AA+                     | USD        | Above one year     | 2,905,304                      |
| Goldman Sachs International, London | United Kingdom       | Triparty Collateral   | Government Bond    | A+                      | JPY        | Above one year     | 536,937                        |
| BNP Paribas                         | France               | Triparty Collateral   | Government Bond    | A+                      | JPY        | Above one year     | 635,053                        |
| BNP Paribas                         | France               | Triparty Collateral   | Government Bond    | A+                      | JPY        | Less than one year | 3,334,742                      |
| Morgan Stanley, London              | United Kingdom       | Triparty Collateral   | Government Bond    | A+                      | JPY        | Above one year     | 2,019,713                      |
| Morgan Stanley, London              | United Kingdom       | Triparty Collateral   | Government Bond    | A+                      | JPY        | Less than one year | 3,999                          |

#### US Income Focused

| Collateral Counterparty | Counterparty Country | Settlement & Clearing | Type of Collateral | Quality of Collateral** | Collateral | Maturity Tenor *   | Amounts (in Sub-Fund Currency) |
|-------------------------|----------------------|-----------------------|--------------------|-------------------------|------------|--------------------|--------------------------------|
| Barclays Bank, P/c      | United Kingdom       | Triparty Collateral   | Government Bond    | AAA                     | EUR        | Above one year     | 135,829                        |
| Barclays Bank, P/c      | United Kingdom       | Triparty Collateral   | Government Bond    | AAA                     | EUR        | Less than one year | 83,726                         |
| Barclays Bank, P/c      | United Kingdom       | Triparty Collateral   | Government Bond    | AA                      | GBP        | Above one year     | 81,085                         |
| Barclays Bank, P/c      | United Kingdom       | Triparty Collateral   | Government Bond    | AA+                     | EUR        | Above one year     | 4,513                          |
| Barclays Bank, P/c      | United Kingdom       | Triparty Collateral   | Government Bond    | AA+                     | USD        | Above one year     | 167,572                        |
| Barclays Bank, P/c      | United Kingdom       | Triparty Collateral   | Government Bond    | AA+                     | USD        | Less than one year | 83,150                         |
| Barclays Bank, P/c      | United Kingdom       | Triparty Collateral   | Government Bond    | A+                      | JPY        | Above one year     | 2,299                          |
| HSBC Bank PLC, London   | United Kingdom       | Triparty Collateral   | Equity             | N/C                     | GBP        | NC                 | 1,698,275                      |
| HSBC Bank PLC, London   | United Kingdom       | Triparty Collateral   | Equity             | N/C                     | EUR        | NC                 | 1,016,841                      |
| HSBC Bank PLC, London   | United Kingdom       | Triparty Collateral   | Government Bond    | AA                      | GBP        | Above one year     | 1,345,732                      |
| HSBC Bank PLC, London   | United Kingdom       | Triparty Collateral   | Government Bond    | AA+                     | USD        | Above one year     | 2,601,455                      |
| BNP Paribas             | France               | Triparty Collateral   | Government Bond    | A+                      | JPY        | Above one year     | 312,083                        |
| BNP Paribas             | France               | Triparty Collateral   | Government Bond    | A+                      | JPY        | Less than one year | 1,841,550                      |
| Natixis                 | France               | Triparty Collateral   | Equity             | N/C                     | GBP        | NC                 | 199,231                        |
| Natixis                 | France               | Triparty Collateral   | Equity             | N/C                     | EUR        | NC                 | 732,274                        |
| Natixis                 | France               | Triparty Collateral   | Equity             | N/C                     | JPY        | NC                 | 397,477                        |

\*The Securities Lending transactions contracts have an open maturity

\*\* S&P Long-term Issuer Rating



# Appendix VII (Additional Disclosures) – Securities Financing Transactions Regulation (“SFTR”) (continued)

## Aggregate Transaction Data (continued)

### Total Return Swap

There are no non-cash collateral received in respect to Total Return Swap.

The tenor maturity is less than one year. Currency profile of Total Return Swap as at reporting date is disclosed in Statement of Derivatives, Swaps.

The country of incorporation of counterparty on total return swap is France.

All sub-funds engaged in Total Return Swap utilise bi-lateral settlement and clearing with their respective counterparty.

### Reuse of collateral

The sub-funds do not engage in any reuse of collateral.

### Safekeeping of Collateral

All the collateral assets received on security lending are safe-kept by the depositary Bank of New York Mellon, Euroclear or JP Morgan.

There is no collateral assets granted by the Fund with respect to security lending.

### Return and Cost

All the returns and costs from security lending are as follows:

| Asean Equity*   |          |        |                   |
|-----------------|----------|--------|-------------------|
| Return          | Currency | Amount | % overall returns |
| To sub-fund     | USD      | 7,171  | 75%               |
| To Third Party* | USD      | 2,390  | 25%               |

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

| 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%               |

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

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

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

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

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

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

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

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

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

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

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

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

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

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

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

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

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

| Asia Bond       |          |         |                   |
|-----------------|----------|---------|-------------------|
| Return          | Currency | Amount  | % overall returns |
| To sub-fund     | USD      | 362,475 | 75%               |
| To Third Party* | USD      | 120,825 | 25%               |

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

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

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

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

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

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

### Global Emerging Markets Bond

| Return          | Currency | Amount  | % overall returns |
|-----------------|----------|---------|-------------------|
| To sub-fund     | USD      | 129,926 | 75%               |
| To Third Party* | USD      | 43,309  | 25%               |

### Global High Income Bond

| Return          | Currency | Amount  | % overall returns |
|-----------------|----------|---------|-------------------|
| To sub-fund     | USD      | 106,056 | 75%               |
| To Third Party* | USD      | 35,352  | 25%               |

### Global Short Duration Bond

| Return          | Currency | Amount | % overall returns |
|-----------------|----------|--------|-------------------|
| To sub-fund     | USD      | 81,912 | 75%               |
| To Third Party* | USD      | 27,304 | 25%               |

### Ultra Short Duration Bond (launched as at 25 May 2021)

| Return          | Currency | Amount | % overall returns |
|-----------------|----------|--------|-------------------|
| To sub-fund     | USD      | 41     | 75%               |
| To Third Party* | USD      | 14     | 25%               |

### US Short Duration High Yield Bond\*\*

| Return          | Currency | Amount | % overall returns |
|-----------------|----------|--------|-------------------|
| To sub-fund     | USD      | 25,197 | 75%               |
| To Third Party* | USD      | 8,399  | 25%               |

### Global Emerging Markets Multi-Asset Income

| Return          | Currency | Amount | % overall returns |
|-----------------|----------|--------|-------------------|
| To sub-fund     | USD      | 115    | 75%               |
| To Third Party* | USD      | 38     | 25%               |

### Managed Solutions - Asia Focused Income

| Return          | Currency | Amount  | % overall returns |
|-----------------|----------|---------|-------------------|
| To sub-fund     | USD      | 183,285 | 75%               |
| To Third Party* | USD      | 61,095  | 25%               |

### Global Emerging Markets Local Debt

| Return          | Currency | Amount  | % overall returns |
|-----------------|----------|---------|-------------------|
| To sub-fund     | USD      | 116,454 | 75%               |
| To Third Party* | USD      | 38,818  | 25%               |

### Global High Yield Bond

| Return          | Currency | Amount  | % overall returns |
|-----------------|----------|---------|-------------------|
| To sub-fund     | USD      | 347,425 | 75%               |
| To Third Party* | USD      | 115,808 | 25%               |

### RMB Fixed Income

| Return          | Currency | Amount | % overall returns |
|-----------------|----------|--------|-------------------|
| To sub-fund     | USD      | 37,628 | 75%               |
| To Third Party* | USD      | 12,543 | 25%               |

### US Dollar Bond

| Return          | Currency | Amount | % overall returns |
|-----------------|----------|--------|-------------------|
| To sub-fund     | USD      | 5,684  | 75%               |
| To Third Party* | USD      | 1,895  | 25%               |

### Global Credit Floating Rate Fixed Term Bond 2023 - 1

| Return          | Currency | Amount | % overall returns |
|-----------------|----------|--------|-------------------|
| To sub-fund     | USD      | 16,286 | 75%               |
| To Third Party* | USD      | 5,429  | 25%               |

### Managed Solutions - Asia Focused Conservative

| Return          | Currency | Amount | % overall returns |
|-----------------|----------|--------|-------------------|
| To sub-fund     | USD      | 400    | 75%               |
| To Third Party* | USD      | 133    | 25%               |

### Multi-Strategy Target Return

| Return          | Currency | Amount | % overall returns |
|-----------------|----------|--------|-------------------|
| To sub-fund     | USD      | 2,889  | 75%               |
| To Third Party* | USD      | 963    | 25%               |

### Global Government Bond

| Return          | Currency | Amount  | % overall returns |
|-----------------|----------|---------|-------------------|
| To sub-fund     | USD      | 641,185 | 75%               |
| To Third Party* | USD      | 213,728 | 25%               |

### Global Inflation Linked Bond

| Return          | Currency | Amount | % overall returns |
|-----------------|----------|--------|-------------------|
| To sub-fund     | USD      | 33,994 | 75%               |
| To Third Party* | USD      | 11,331 | 25%               |

### Singapore Dollar Income Bond

| Return          | Currency | Amount | % overall returns |
|-----------------|----------|--------|-------------------|
| To sub-fund     | SGD      | 81,751 | 75%               |
| To Third Party* | SGD      | 27,250 | 25%               |

### US High Yield Bond

| Return          | Currency | Amount | % overall returns |
|-----------------|----------|--------|-------------------|
| To sub-fund     | USD      | 597    | 75%               |
| To Third Party* | USD      | 199    | 25%               |

### Global Credit Floating Rate Fixed Term Bond 2023 - 2

| Return          | Currency | Amount | % overall returns |
|-----------------|----------|--------|-------------------|
| To sub-fund     | USD      | 22,351 | 75%               |
| To Third Party* | USD      | 7,450  | 25%               |

### Managed Solutions - Asia Focused Growth

| Return          | Currency | Amount | % overall returns |
|-----------------|----------|--------|-------------------|
| To sub-fund     | USD      | 157    | 75%               |
| To Third Party* | USD      | 52     | 25%               |

### US Income Focused

| Return          | Currency | Amount | % overall returns |
|-----------------|----------|--------|-------------------|
| To sub-fund     | USD      | 13,250 | 75%               |
| To Third Party* | USD      | 4,417  | 25%               |

\*The lending agent: Hong Kong & Shanghai Bank, Hong Kong

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

All the returns and costs from Total Return Swaps are attributed to the relevant sub-fund.

## Appendix VIII (Additional Disclosures) – Publication of performance for Sub-funds distributed in Switzerland – Information concerning the Swiss Investors

| Sub-fund                               | Share Class | Share Class<br>Currency | Calendar Year Performance |         |        |
|----------------------------------------|-------------|-------------------------|---------------------------|---------|--------|
|                                        |             |                         | 2022                      | 2021    | 2020   |
| Asia ex Japan Equity                   | AC          | USD                     | (27.20)%                  | (3.72)% | 26.94% |
|                                        | AC EUR      | EUR                     | (22.43)%                  | 3.59%   | 16.45% |
|                                        | ACO EUR     | EUR                     | (29.48)%                  | (4.84)% | 24.42% |
|                                        | AD          | USD                     | (27.20)%                  | (3.72)% | 26.93% |
|                                        | ADO EUR     | EUR                     | (29.49)%                  | (4.85)% | 24.40% |
|                                        | BC          | USD                     | (26.65)%                  | (3.00)% | 27.90% |
|                                        | BC EUR      | EUR                     | (21.84)%                  | 4.37%   | 17.33% |
|                                        | BCO EUR     | EUR                     | (28.96)%                  | (4.13)% | 25.45% |
|                                        | BD          | USD                     | (26.64)%                  | (2.99)% | 27.87% |
|                                        | BD GBP      | GBP                     | (17.40)%                  | (2.11)% | 23.92% |
|                                        | EC          | USD                     | (27.56)%                  | (4.20)% | 26.31% |
|                                        | ED          | USD                     | (27.56)%                  | (4.20)% | 26.31% |
|                                        | IC          | USD                     | (26.58)%                  | (2.90)% | 28.02% |
|                                        | ID          | USD                     | (26.57)%                  | (2.89)% | 27.99% |
|                                        | J1C         | USD                     | (26.47)%                  | (2.75)% | 28.21% |
| XC                                     | USD         | (26.46)%                | (2.75)%                   | 28.18%  |        |
| ZC                                     | USD         | (25.95)%                | (2.06)%                   | 29.06%  |        |
| ZD                                     | USD         | (25.93)%                | (2.05)%                   | 29.03%  |        |
| Asia ex Japan Equity Smaller Companies | AC          | USD                     | (28.03)%                  | 14.87%  | 31.90% |
|                                        | AC EUR      | EUR                     | (23.31)%                  | 23.60%  | 21.00% |
|                                        | AD          | USD                     | (28.03)%                  | 14.87%  | 31.89% |
|                                        | AD HKD      | HKD                     | (27.95)%                  | 15.50%  | 31.25% |
|                                        | BC          | USD                     | (27.49)%                  | 15.73%  | 32.90% |
|                                        | BC EUR      | EUR                     | (22.74)%                  | 24.52%  | 21.91% |
|                                        | BC GBP      | GBP                     | (18.35)%                  | 16.80%  | 28.79% |
|                                        | BD          | USD                     | (27.49)%                  | 15.75%  | 32.87% |
|                                        | BD GBP      | GBP                     | (18.35)%                  | 16.81%  | 28.78% |
|                                        | EC          | USD                     | (28.39)%                  | 14.30%  | 31.24% |
|                                        | IC          | USD                     | (27.42)%                  | 15.85%  | 33.02% |
|                                        | IC EUR      | EUR                     | (22.66)%                  | 24.64%  | 22.03% |
|                                        | ID          | USD                     | (27.41)%                  | 15.86%  | 33.01% |
|                                        | J1C         | USD                     | (27.31)%                  | 16.03%  | 33.23% |
|                                        | XC          | USD                     | (27.32)%                  | 16.00%  | 33.16% |
| XD                                     | USD         | (26.67)%                | 15.80%                    | 33.54%  |        |
| ZC                                     | USD         | (26.81)%                | 16.82%                    | 34.07%  |        |

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

## Appendix VIII (Additional Disclosures) – Publication of performance for Sub-funds distributed in Switzerland – Information concerning the Swiss Investors (continued)

| Sub-fund                                   | Share Class | Share Class<br>Currency | Calendar Year Performance |          |        |
|--------------------------------------------|-------------|-------------------------|---------------------------|----------|--------|
|                                            |             |                         | 2022                      | 2021     | 2020   |
| Asia Pacific ex Japan Equity High Dividend | AC          | USD                     | (17.75)%                  | 3.49%    | 12.19% |
|                                            | AM2         | USD                     | (17.74)%                  | 3.52%    | 12.19% |
|                                            | AM2 HKD     | HKD                     | (17.65)%                  | 4.08%    | 11.64% |
|                                            | AM30 RMB    | RMB                     | (17.77)%                  | 6.08%    | 13.41% |
|                                            | AS          | USD                     | (17.75)%                  | 3.50%    | 12.20% |
|                                            | BC EUR      | EUR                     | (11.70)%                  | 12.19%   | 0.75%  |
|                                            | BD EUR      | EUR                     | (11.66)%                  | 12.21%   | 8.95%  |
|                                            | BS GBP      | GBP                     | (6.68)%                   | 5.25%    | 9.55%  |
|                                            | EC          | USD                     | (18.16)%                  | 2.97%    | 11.63% |
|                                            | IC          | USD                     | (17.04)%                  | 4.37%    | 13.15% |
|                                            | IC EUR      | EUR                     | (11.61)%                  | 12.30%   | 3.80%  |
|                                            | S9S         | USD                     | (16.76)%                  | 4.77%    | 13.55% |
|                                            | XC          | USD                     | (16.92)%                  | 4.49%    | 13.27% |
|                                            | XD          | USD                     | (16.87)%                  | 4.53%    | 27.99% |
|                                            | XDEUR       | EUR                     | (11.47)%                  | 12.47%   | 0.76%  |
|                                            | XM2         | USD                     | (16.92)%                  | (0.91)%  | -      |
|                                            | ZM2*        | USD                     | (16.16)%                  | -        | -      |
| ZS                                         | USD         | (16.35)%                | 5.24%                     | 14.06%   |        |
| China A-shares Equity                      | AC          | USD                     | (30.27)%                  | (7.70)%  | 41.22% |
|                                            | BC          | USD                     | (29.75)%                  | (7.00)%  | 42.27% |
|                                            | BD          | USD                     | (29.75)%                  | (7.00)%  | 42.25% |
|                                            | XC          | USD                     | (29.61)%                  | (6.80)%  | 42.55% |
|                                            | XC EUR      | EUR                     | (24.98)%                  | 0.30%    | 30.82% |
|                                            | ZC          | USD                     | (29.15)%                  | (6.21)%  | 43.50% |
| Chinese Equity                             | AC          | USD                     | (24.36)%                  | (20.77)% | 39.16% |
|                                            | AC EUR      | EUR                     | (19.40)%                  | (14.75)% | 27.68% |
|                                            | AC GBP      | GBP                     | (14.83)%                  | (20.04)% | 34.89% |
|                                            | AC HKD      | HKD                     | (24.27)%                  | (21.17)% | -      |
|                                            | AD          | USD                     | (24.36)%                  | (20.77)% | 39.16% |
|                                            | AD GBP      | GBP                     | (14.82)%                  | (20.04)% | 34.87% |
|                                            | AD HKD      | HKD                     | (24.27)%                  | (20.34)% | 38.48% |
|                                            | BC          | USD                     | (23.79)%                  | (20.17)% | 40.21% |
|                                            | BC GBP      | GBP                     | (14.18)%                  | (19.44)% | 35.88% |
|                                            | BD          | USD                     | (23.78)%                  | (20.17)% | 40.19% |
|                                            | BD GBP      | GBP                     | (14.18)%                  | (19.44)% | 35.88% |
|                                            | EC          | USD                     | (24.73)%                  | (21.17)% | 38.47% |
|                                            | IC          | USD                     | (23.71)%                  | (20.09)% | 40.35% |
|                                            | ID          | USD                     | (23.70)%                  | (20.09)% | 40.34% |
|                                            | ZC          | USD                     | (23.01)%                  | (19.34)% | 41.62% |
|                                            | ZD          | USD                     | (22.99)%                  | (19.34)% | 41.60% |

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

\* The share classes are launched during the year and hence the performance does not represent a full 12 month period.

## Appendix VIII (Additional Disclosures) – Publication of performance for Sub-funds distributed in Switzerland – Information concerning the Swiss Investors (continued)

| Sub-fund                          | Share Class | Share Class<br>Currency | Calendar Year Performance |         |         |
|-----------------------------------|-------------|-------------------------|---------------------------|---------|---------|
|                                   |             |                         | 2022                      | 2021    | 2020    |
| Euroland Equity Smaller Companies | AC          | EUR                     | (23.52)%                  | 15.26%  | (9.05)% |
|                                   | ACH USD     | USD                     | (20.91)%                  | 16.29%  | (7.49)% |
|                                   | AD          | EUR                     | (23.52)%                  | 15.26%  | (9.04)% |
|                                   | BC          | EUR                     | (22.94)%                  | 16.12%  | (8.36)% |
|                                   | EC          | EUR                     | (23.90)%                  | 14.69%  | (9.50)% |
|                                   | IC          | EUR                     | (22.87)%                  | 16.24%  | (8.27)% |
|                                   | ID          | EUR                     | (22.90)%                  | 16.22%  | (8.26)% |
|                                   | ZC          | EUR                     | (22.75)%                  | 16.49%  | (8.11)% |
| Euroland Growth                   | AC          | EUR                     | (21.28)%                  | 19.98%  | 2.67%   |
|                                   | BC          | EUR                     | (20.68)%                  | 20.88%  | 7.40%   |
|                                   | EC          | EUR                     | (21.66)%                  | 19.38%  | 2.16%   |
|                                   | IC          | EUR                     | (20.60)%                  | 21.00%  | 3.55%   |
|                                   | M1C         | EUR                     | (21.07)%                  | 20.28%  | 2.93%   |
|                                   | M1D         | EUR                     | (21.08)%                  | 20.29%  | 2.92%   |
|                                   | XC          | EUR                     | (20.50)%                  | 21.19%  | 2.30%   |
|                                   | ZC          | EUR                     | (19.91)%                  | 22.08%  | 4.45%   |
| Euroland Value                    | AC          | EUR                     | (7.92)%                   | 22.50%  | (7.04)% |
|                                   | ACH USD     | USD                     | (4.99)%                   | 10.30%  | -       |
|                                   | AD          | EUR                     | (7.93)%                   | 22.51%  | (7.02)% |
|                                   | ADH USD     | USD                     | (4.98)%                   | 23.52%  | (5.46)% |
|                                   | BC          | EUR                     | (7.22)%                   | 23.43%  | (6.33)% |
|                                   | EC          | EUR                     | (8.38)%                   | 21.89%  | (7.50)% |
|                                   | ED          | EUR                     | (8.38)%                   | 21.89%  | (7.49)% |
|                                   | IC          | EUR                     | (7.14)%                   | 23.55%  | (6.24)% |
|                                   | XC          | EUR                     | (6.88)%                   | 23.89%  | (5.97)% |
|                                   | ZC          | EUR                     | (6.31)%                   | 24.65%  | (5.41)% |
| ZD                                | EUR         | (6.34)%                 | 24.67%                    | (5.40)% |         |
| Europe Value                      | AC          | EUR                     | (7.17)%                   | 15.53%  | (7.51)% |
|                                   | AD          | EUR                     | (7.18)%                   | 15.54%  | (7.50)% |
|                                   | EC          | EUR                     | (7.63)%                   | 14.95%  | (7.97)% |
|                                   | ED          | EUR                     | (7.64)%                   | 14.95%  | (7.96)% |
|                                   | IC          | EUR                     | (6.38)%                   | 16.51%  | (6.72)% |
|                                   | ID          | EUR                     | (6.39)%                   | 16.54%  | (6.69)% |
|                                   | PD          | EUR                     | (6.72)%                   | 16.13%  | (7.03)% |
|                                   | ZC          | EUR                     | (5.62)%                   | 17.43%  | (6.00)% |
| ZD                                | EUR         | (5.65)%                 | 17.47%                    | (5.96)% |         |

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

## Appendix VIII (Additional Disclosures) – Publication of performance for Sub-funds distributed in Switzerland – Information concerning the Swiss Investors (continued)

| Sub-fund                                                     | Share Class | Share Class<br>Currency | Calendar Year Performance |         |        |
|--------------------------------------------------------------|-------------|-------------------------|---------------------------|---------|--------|
|                                                              |             |                         | 2022                      | 2021    | 2020   |
| Global Emerging Markets Equity                               | AC          | USD                     | (23.95)%                  | (5.82)% | 24.44% |
|                                                              | AC EUR      | EUR                     | (19.21)%                  | 2.24%   | 13.34% |
|                                                              | AC GBP      | GBP                     | (14.85)%                  | (5.03)% | 19.91% |
|                                                              | AD          | USD                     | (23.95)%                  | (5.82)% | 24.43% |
|                                                              | AD GBP      | GBP                     | (14.85)%                  | (5.03)% | 19.89% |
|                                                              | BC          | USD                     | (23.38)%                  | (5.11)% | 25.38% |
|                                                              | BC GBP      | GBP                     | (14.20)%                  | (4.32)% | 20.82% |
|                                                              | BD GBP      | GBP                     | (14.20)%                  | (4.31)% | 20.77% |
|                                                              | EC          | USD                     | (24.33)%                  | (6.29)% | 23.83% |
|                                                              | ED          | USD                     | (24.33)%                  | (6.29)% | 23.83% |
|                                                              | IC          | USD                     | (23.30)%                  | (5.02)% | 25.51% |
|                                                              | PC          | USD                     | (23.57)%                  | (5.35)% | 25.07% |
|                                                              | PD          | USD                     | (23.57)%                  | (5.34)% | 25.04% |
|                                                              | S1D         | USD                     | (23.14)%                  | (4.82)% | 25.73% |
|                                                              | XC          | USD                     | (23.15)%                  | (4.86)% | 25.70% |
|                                                              | XC EUR*     | EUR                     | (13.39)%                  | -       | -      |
|                                                              | ZC*         | USD                     | (1.29)%                   | -       | -      |
| ZD                                                           | USD         | (22.60)%                | (4.14)%                   | 26.52%  |        |
| Global Equity Circular Economy (launched as at 17 June 2022) | AC*         | USD                     | 7.36%                     | -       | -      |
|                                                              | AC EUR*     | EUR                     | 5.20%                     | -       | -      |
|                                                              | IC*         | USD                     | 7.85%                     | -       | -      |
|                                                              | XC*         | USD                     | 7.96%                     | -       | -      |
|                                                              | ZC*         | USD                     | 8.28%                     | -       | -      |
| Global Equity Climate Change                                 | AC          | USD                     | (28.06)%                  | 7.01%   | 41.23% |
|                                                              | AC EUR      | EUR                     | (23.57)%                  | 2.62%   | -      |
|                                                              | AC GBP      | GBP                     | (19.45)%                  | 7.43%   | -      |
|                                                              | ACH AUD     | AUD                     | (30.35)%                  | 7.09%   | -      |
|                                                              | ACH EUR     | EUR                     | (30.92)%                  | 6.91%   | -      |
|                                                              | ACH GBP     | GBP                     | (30.05)%                  | 7.19%   | -      |
|                                                              | ACH HKD     | HKD                     | (28.51)%                  | 7.56%   | -      |
|                                                              | ACH SGD     | SGD                     | (28.93)%                  | 7.37%   | -      |
|                                                              | AD          | USD                     | (28.06)%                  | 7.01%   | 41.23% |
|                                                              | AD EUR*     | EUR                     | (10.23)%                  | -       | -      |
|                                                              | EC          | USD                     | (28.42)%                  | 6.48%   | 40.53% |
|                                                              | IC          | USD                     | (27.44)%                  | 7.93%   | 10.28% |
|                                                              | IC GBP*     | GBP                     | (4.55)%                   | -       | -      |
|                                                              | ICH EUR     | EUR                     | (30.32)%                  | 1.60%   | -      |
|                                                              | ID GBP*     | GBP                     | (4.55)%                   | -       | -      |
|                                                              | JC          | USD                     | (27.19)%                  | 11.54%  | -      |
|                                                              | XC          | USD                     | (27.30)%                  | 8.44%   | -      |
| ZQ1                                                          | USD         | (26.79)%                | 8.78%                     | 43.50%  |        |

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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%                     | -       | -      |
|                                      | AM30 AUD*     | AUD                     | 1.08%                     | -       | -      |
|                                      | AM30 EUR*     | EUR                     | 1.00%                     | -       | -      |
|                                      | AM30 GBP*     | GBP                     | 1.08%                     | -       | -      |
|                                      | AM30 RMB*     | RMB                     | 0.14%                     | -       | -      |
|                                      | AMFLX*        | USD                     | 13.95%                    | -       | -      |
|                                      | AMFLX HKD*    | HKD                     | 1.51%                     | -       | -      |
|                                      | AMFLXO AUD*   | AUD                     | 1.08%                     | -       | -      |
|                                      | AMFLXO EUR*   | EUR                     | 1.01%                     | -       | -      |
|                                      | AMFLXO GBP*   | GBP                     | 1.08%                     | -       | -      |
|                                      | AMFLXO RMB*   | RMB                     | 0.14%                     | -       | -      |
|                                      | S46CO GBP*    | GBP                     | (2.65)%                   | -       | -      |
|                                      | ZBFIX8.5 JPY* | JPY                     | (4.78)%                   | -       | -      |
|                                      | ZD*           | USD                     | (5.07)%                   | -       | -      |
|                                      | ZQ1*          | USD                     | (3.70)%                   | -       | -      |
| ZQ1 GBP*                             | GBP           | 1.31%                   | -                         | -       |        |
| Global Lower Carbon Equity           | AC            | USD                     | (18.17)%                  | 20.22%  | 13.92% |
|                                      | AC EUR        | EUR                     | (13.07)%                  | 30.52%  | 3.76%  |
|                                      | AD            | USD                     | (18.18)%                  | 20.23%  | 13.92% |
|                                      | AD HKD        | HKD                     | (18.24)%                  | 20.97%  | 13.41% |
|                                      | BC            | USD                     | (17.84)%                  | 20.71%  | 47.89% |
|                                      | BC GBP        | GBP                     | (8.00)%                   | 21.72%  | 8.12%  |
|                                      | EC            | USD                     | (18.41)%                  | 3.73%   | -      |
|                                      | ID            | USD                     | (17.78)%                  | 20.84%  | 14.50% |
|                                      | XC            | USD                     | (17.68)%                  | 20.95%  | 14.61% |
|                                      | ZQ1           | USD                     | (17.33)%                  | 21.39%  | 14.95% |

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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%   |        |

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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     |
| BRIC Equity         | AC          | USD                     | (29.12)%                  | (6.31)% | 1.91%    |
|                     | AC GBP      | GBP                     | (20.63)%                  | (5.53)% | (1.81)%  |
|                     | AC HKD      | HKD                     | (29.18)%                  | (5.72)% | 1.44%    |
|                     | AD          | USD                     | (29.12)%                  | (6.30)% | 1.90%    |
|                     | AD GBP      | GBP                     | (20.64)%                  | (5.52)% | (1.81)%  |
|                     | BC GBP      | GBP                     | (20.04)%                  | (4.81)% | (1.06)%  |
|                     | BD GBP      | GBP                     | (20.04)%                  | (4.79)% | (1.07)%  |
|                     | EC          | USD                     | (29.47)%                  | (6.78)% | 1.40%    |
|                     | IC          | USD                     | (28.51)%                  | (5.51)% | 2.78%    |
|                     | IC EUR      | EUR                     | (24.06)%                  | 2.58%   | (6.39)%  |
|                     | J1C         | USD                     | (28.41)%                  | (5.37)% | 2.93%    |
|                     | L1C         | USD                     | (28.35)%                  | (5.26)% | 3.05%    |
|                     | M1C         | USD                     | (28.76)%                  | (5.84)% | 2.42%    |
|                     | M2C         | USD                     | (28.76)%                  | (5.84)% | 2.42%    |
|                     | M2D         | USD                     | (28.77)%                  | (5.83)% | 2.41%    |
| BRIC Markets Equity | AC          | USD                     | (28.76)%                  | (6.29)% | 1.95%    |
|                     | AD          | USD                     | (28.76)%                  | (6.29)% | 1.94%    |
|                     | BD          | USD                     | (28.23)%                  | (5.57)% | 2.71%    |
|                     | EC          | USD                     | (29.12)%                  | (6.76)% | 1.44%    |
|                     | IC          | USD                     | (28.15)%                  | (5.49)% | 2.82%    |
|                     | J1C         | USD                     | (28.05)%                  | (5.35)% | 2.98%    |
| Frontier Markets    | AC          | USD                     | (8.53)%                   | 36.27%  | (1.84)%  |
|                     | AC EUR      | EUR                     | (2.84)%                   | 47.93%  | (10.60)% |
|                     | AD          | USD                     | (8.53)%                   | 36.27%  | (1.84)%  |
|                     | AD EUR      | EUR                     | (2.83)%                   | 48.48%  | (10.60)% |
|                     | BC          | USD                     | (8.07)%                   | 36.94%  | (1.35)%  |
|                     | BC GBP      | GBP                     | 2.93%                     | 38.11%  | (4.95)%  |
|                     | EC          | USD                     | (8.99)%                   | 35.58%  | (2.33)%  |
|                     | EC EUR      | EUR                     | (3.32)%                   | 47.20%  | (11.04)% |
|                     | IC          | USD                     | (7.99)%                   | 37.08%  | (1.25)%  |
|                     | IC EUR      | EUR                     | (2.25)%                   | 48.82%  | (10.06)% |
|                     | IC GBP      | GBP                     | 3.03%                     | 38.23%  | (4.84)%  |
|                     | ID          | USD                     | (7.97)%                   | 37.09%  | (1.25)%  |
|                     | XC          | USD                     | (7.62)%                   | 37.58%  | (0.91)%  |
|                     | XD          | USD                     | (7.60)%                   | 37.60%  | (0.90)%  |
|                     | ZC          | USD                     | (6.70)%                   | 31.31%  | -        |
| ZD                  | USD         | (6.68)%                 | 38.97%                    | 0.01%   |          |

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## Appendix VIII (Additional Disclosures) – Publication of performance for Sub-funds distributed in Switzerland – Information concerning the Swiss Investors (continued)

| Sub-fund                         | Share Class  | Share Class<br>Currency | Calendar Year Performance |          |          |
|----------------------------------|--------------|-------------------------|---------------------------|----------|----------|
|                                  |              |                         | 2022                      | 2021     | 2020     |
| Global Equity Volatility Focused | AC           | USD                     | (12.10)%                  | 12.35%   | 11.60%   |
|                                  | AC EUR       | EUR                     | (6.63)%                   | 21.96%   | 1.65%    |
|                                  | ACO AUD      | AUD                     | (14.03)%                  | 11.38%   | 8.14%    |
|                                  | ACO EUR      | EUR                     | (14.87)%                  | 11.08%   | 9.21%    |
|                                  | ACO SGD      | SGD                     | (12.79)%                  | 12.00%   | 10.11%   |
|                                  | AM2          | USD                     | (12.11)%                  | 12.35%   | 11.63%   |
|                                  | AM2 HKD      | HKD                     | (12.18)%                  | 13.04%   | 11.14%   |
|                                  | AM30 AUD     | AUD                     | (14.05)%                  | 11.37%   | 8.10%    |
|                                  | AM30 CAD     | CAD                     | (13.06)%                  | 11.71%   | 9.55%    |
|                                  | AM30 EUR     | EUR                     | (14.87)%                  | 11.06%   | 9.23%    |
|                                  | AM30 RMB     | RMB                     | (11.96)%                  | 15.08%   | 12.68%   |
|                                  | AM30 SGD     | SGD                     | (12.79)%                  | 12.01%   | 10.15%   |
|                                  | BC           | USD                     | (11.75)%                  | 12.95%   | 12.45%   |
|                                  | BC GBP       | GBP                     | (1.19)%                   | 13.90%   | 8.35%    |
|                                  | EC           | USD                     | (12.36)%                  | 11.92%   | 11.05%   |
| Global Real Estate Equity        | AC           | USD                     | (27.55)%                  | 25.09%   | (9.53)%  |
|                                  | AC EUR       | EUR                     | (23.03)%                  | 35.79%   | (17.60)% |
|                                  | AD           | USD                     | (27.56)%                  | 25.09%   | (9.51)%  |
|                                  | AM2          | USD                     | (27.55)%                  | 27.11%   | -        |
|                                  | AM30 SGD     | SGD                     | (28.26)%                  | 24.70%   | (10.96)% |
|                                  | BCO GBP      | GBP                     | (28.68)%                  | 6.93%    | -        |
|                                  | BQ1          | USD                     | (27.02)%                  | 31.32%   | 14.67%   |
|                                  | ID           | USD                     | (26.91)%                  | 26.22%   | (8.68)%  |
|                                  | ZBFIX8.5 JPY | JPY                     | (14.76)%                  | 41.91%   | (16.46)% |
|                                  | ZC           | USD                     | (26.23)%                  | 27.35%   | (7.89)%  |
|                                  | ZD           | USD                     | (26.27)%                  | 27.38%   | (7.86)%  |
|                                  | ZM2          | USD                     | (26.24)%                  | 27.34%   | (7.88)%  |
|                                  | ZQ1          | USD                     | (26.24)%                  | 27.37%   | (7.88)%  |
| Brazil Equity                    | AC           | USD                     | 5.48%                     | (28.70)% | (25.95)% |
|                                  | AC EUR       | EUR                     | 12.04%                    | (22.59)% | (32.55)% |
|                                  | AC GBP       | GBP                     | 18.12%                    | (28.11)% | (28.64)% |
|                                  | AD           | USD                     | 5.46%                     | (28.70)% | (25.94)% |
|                                  | AD GBP       | GBP                     | 18.06%                    | (28.10)% | (28.63)% |
|                                  | AD HKD       | HKD                     | 5.38%                     | (28.26)% | (26.29)% |
|                                  | BC           | USD                     | 6.40%                     | (28.07)% | (25.29)% |
|                                  | BC GBP       | GBP                     | 19.14%                    | (27.47)% | (28.02)% |
|                                  | BD           | USD                     | 6.37%                     | (28.07)% | (25.28)% |
|                                  | BD GBP       | GBP                     | 19.12%                    | (27.46)% | (28.01)% |
|                                  | EC           | USD                     | 4.95%                     | (29.06)% | (26.31)% |
|                                  | ED           | USD                     | 4.96%                     | (29.07)% | (26.31)% |
|                                  | IC           | USD                     | 6.51%                     | (27.99)% | (25.22)% |
|                                  | ID           | USD                     | 6.48%                     | (27.99)% | (25.21)% |
|                                  | S3D          | USD                     | 6.83%                     | (27.75)% | (24.97)% |
| XC                               | USD          | 6.77%                   | (27.79)%                  | (25.02)% |          |
| ZC                               | USD          | 7.52%                   | (27.28)%                  | (24.49)% |          |

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

## Appendix VIII (Additional Disclosures) – Publication of performance for Sub-funds distributed in Switzerland – Information concerning the Swiss Investors (continued)

| Sub-fund                 | Share Class | Share Class<br>Currency | Calendar Year Performance |         |         |
|--------------------------|-------------|-------------------------|---------------------------|---------|---------|
|                          |             |                         | 2022                      | 2021    | 2020    |
| Economic Scale US Equity | AC          | USD                     | (12.63)%                  | 30.67%  | 8.00%   |
|                          | ACH EUR     | EUR                     | (15.66)%                  | 29.14%  | 5.78%   |
|                          | AD          | USD                     | (12.63)%                  | 30.68%  | 8.01%   |
|                          | ADH EUR     | EUR                     | (15.67)%                  | 29.15%  | 5.78%   |
|                          | BC          | USD                     | (12.36)%                  | 31.06%  | 8.33%   |
|                          | BC GBP      | GBP                     | (1.87)%                   | 32.16%  | 4.38%   |
|                          | BD          | USD                     | (12.37)%                  | 31.08%  | 5.68%   |
|                          | BD GBP      | GBP                     | (1.88)%                   | 32.17%  | 4.38%   |
|                          | EC          | USD                     | (12.89)%                  | 30.28%  | 7.68%   |
|                          | ECH EUR     | EUR                     | (15.91)%                  | 28.75%  | 5.47%   |
|                          | IC          | USD                     | (12.28)%                  | 31.19%  | 8.43%   |
|                          | ICH EUR     | EUR                     | (15.31)%                  | 29.69%  | 6.21%   |
|                          | ID          | USD                     | (12.28)%                  | 31.20%  | 8.44%   |
|                          | PD          | USD                     | (12.46)%                  | 30.94%  | 8.22%   |
|                          | XD          | USD                     | (12.24)%                  | 31.27%  | 8.49%   |
|                          | YD          | USD                     | (12.15)%                  | 31.40%  | 8.61%   |
|                          | ZC          | USD                     | (11.90)%                  | 31.75%  | 8.91%   |
| ZD                       | USD         | (12.02)%                | 31.69%                    | 8.91%   |         |
| Indian Equity            | AC          | USD                     | (10.75)%                  | 28.12%  | 7.50%   |
|                          | AC CHF      | CHF                     | (9.37)%                   | 32.07%  | (1.87)% |
|                          | AC EUR      | EUR                     | (4.90)%                   | 37.85%  | (1.38)% |
|                          | AC GBP      | GBP                     | 0.50%                     | 29.31%  | 4.17%   |
|                          | AD          | USD                     | (10.75)%                  | 28.12%  | 7.49%   |
|                          | AD EUR      | EUR                     | (4.90)%                   | 37.85%  | (1.38)% |
|                          | AD GBP      | GBP                     | 0.50%                     | 29.31%  | 4.17%   |
|                          | AD HKD      | HKD                     | (10.65)%                  | 28.82%  | 6.97%   |
|                          | BC          | USD                     | (10.07)%                  | 29.09%  | 8.30%   |
|                          | BC GBP      | GBP                     | 1.25%                     | 30.28%  | 4.96%   |
|                          | BD          | USD                     | (10.08)%                  | 29.09%  | 8.31%   |
|                          | BD GBP      | GBP                     | 1.25%                     | 30.27%  | 4.96%   |
|                          | EC          | USD                     | (11.19)%                  | 27.49%  | 6.96%   |
|                          | ED          | USD                     | (11.19)%                  | 27.49%  | 6.96%   |
|                          | FC          | USD                     | (9.52)%                   | (2.71)% | -       |
|                          | IC          | USD                     | (9.99)%                   | 29.22%  | 8.41%   |
|                          | IC EUR      | EUR                     | (4.09)%                   | 39.03%  | (0.53)% |
|                          | ID          | USD                     | (9.99)%                   | 29.22%  | 8.41%   |
|                          | XD          | USD                     | (9.81)%                   | 29.60%  | 8.60%   |
|                          | ZC          | USD                     | (9.19)%                   | 30.36%  | 9.30%   |
| ZD                       | USD         | (9.19)%                 | 30.38%                    | 9.37%   |         |

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

## Appendix VIII (Additional Disclosures) – Publication of performance for Sub-funds distributed in Switzerland – Information concerning the Swiss Investors (continued)

| Sub-fund                  | Share Class | Share Class<br>Currency | Calendar Year Performance |          |          |
|---------------------------|-------------|-------------------------|---------------------------|----------|----------|
|                           |             |                         | 2022                      | 2021     | 2020     |
| Russia Equity*            | AC          | USD                     | -                         | 17.83%   | (2.30)%  |
|                           | AC EUR      | EUR                     | -                         | 27.91%   | (11.02)% |
|                           | AC GBP      | GBP                     | -                         | 18.82%   | (5.86)%  |
|                           | AD          | USD                     | -                         | 17.85%   | (2.29)%  |
|                           | AD GBP      | GBP                     | -                         | 18.84%   | (5.86)%  |
|                           | AD HKD      | HKD                     | -                         | 18.58%   | (2.73)%  |
|                           | BC          | USD                     | -                         | 18.86%   | (1.44)%  |
|                           | BC GBP      | GBP                     | -                         | 19.86%   | (5.04)%  |
|                           | EC          | USD                     | -                         | 17.25%   | (2.80)%  |
|                           | IC          | USD                     | -                         | 18.98%   | (1.35)%  |
|                           | ZC          | USD                     | -                         | 20.09%   | (0.47)%  |
| Asean Equity <sup>1</sup> | AC          | USD                     | (2.21)%                   | 4.19%    | (5.84)%  |
|                           | AD          | USD                     | (2.21)%                   | 4.19%    | (5.84)%  |
|                           | EC          | USD                     | (2.70)%                   | 3.67%    | (6.32)%  |
|                           | IC          | USD                     | (1.38)%                   | 5.08%    | (5.04)%  |
| Turkey Equity             | AC          | EUR                     | 147.91%                   | (15.38)% | (1.31)%  |
|                           | AC GBP      | GBP                     | 161.97%                   | (20.62)% | 4.25%    |
|                           | AD          | EUR                     | 147.87%                   | (15.37)% | (1.32)%  |
|                           | AD GBP      | GBP                     | 161.96%                   | (20.63)% | 4.25%    |
|                           | BC          | EUR                     | 150.07%                   | (14.63)% | (0.45)%  |
|                           | BC GBP      | GBP                     | 164.27%                   | (19.93)% | 5.16%    |
|                           | BD          | EUR                     | 149.99%                   | (14.61)% | (0.45)%  |
|                           | BD GBP      | GBP                     | 164.23%                   | (19.91)% | 5.18%    |
|                           | EC          | EUR                     | 146.68%                   | (15.80)% | (1.81)%  |
|                           | IC          | EUR                     | 150.32%                   | (14.55)% | (0.35)%  |

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\*Dealing and Official Net Asset Value calculation of Russia Equity sub-fund have been suspended since 25 February 2022 following the closure of Moscow Stock Exchange. An indicative Net Asset Value as at 31 March 2023 has been calculated for presentation purpose in the financial statements only. The Pricing Committee and Management Company have agreed and instructed to write down to zero all the local RUB- denominated Russian equities held in the Portfolio of Investments.

<sup>1</sup> Until 1 August 2023, the sub-fund was named Thai Equity.

## Appendix VIII (Additional Disclosures) – Publication of performance for Sub-funds distributed in Switzerland – Information concerning the Swiss Investors (continued)

| Sub-fund      | Share Class | Share Class<br>Currency | Calendar Year Performance |         |       |
|---------------|-------------|-------------------------|---------------------------|---------|-------|
|               |             |                         | 2022                      | 2021    | 2020  |
| Asia Bond     | AC          | USD                     | (16.08)%                  | (4.20)% | 6.17% |
|               | ACH EUR     | USD                     | (17.92)%                  | (2.09)% | -     |
|               | AM2         | USD                     | (16.08)%                  | 0.49%   | -     |
|               | AM3H SGD    | SGD                     | (16.34)%                  | (4.33)% | 5.70% |
|               | BC          | USD                     | (15.62)%                  | (3.67)% | 6.74% |
|               | FC          | USD                     | (15.21)%                  | 0.11%   | -     |
|               | FDH EUR     | EUR                     | (17.09)%                  | 0.64%   | -     |
|               | IC          | USD                     | (15.53)%                  | (3.59)% | 6.87% |
|               | ICH EUR     | EUR                     | (17.43)%                  | (4.50)% | 5.19% |
|               | IDH EUR     | EUR                     | (17.42)%                  | (4.52)% | 5.19% |
|               | XC          | USD                     | (15.38)%                  | (3.40)% | 7.01% |
|               | XDH EUR     | EUR                     | (17.26)%                  | (4.32)% | 3.76% |
|               | ZDH EUR     | EUR                     | (16.86)%                  | (3.81)% | 5.87% |
|               | ZQ1         | USD                     | (15.00)%                  | (3.01)% | 7.44% |
|               | ZQ1H AUD    | AUD                     | (15.79)%                  | (2.24)% | -     |
|               | ZQ1H CHF    | CHF                     | (17.21)%                  | (2.66)% | -     |
|               | ZQ1H EUR    | EUR                     | (16.90)%                  | (2.21)% | -     |
|               | ZQ1H GBP    | GBP                     | (15.62)%                  | (3.18)% | 6.59% |
|               | ZQ1H SGD    | SGD                     | (15.27)%                  | (1.58)% | -     |
| Asia ESG Bond | AC*         | USD                     | (12.82)%                  | -       | -     |
|               | ACO CHF*    | CHF                     | (15.00)%                  | -       | -     |
|               | ACO EUR*    | EUR                     | (14.68)%                  | -       | -     |
|               | ACO GBP*    | GBP                     | (13.50)%                  | -       | -     |
|               | ACO HKD*    | HKD                     | (13.26)%                  | -       | -     |
|               | ACO RMB*    | RMB                     | (12.52)%                  | -       | -     |
|               | ACO SGD*    | SGD                     | (13.07)%                  | -       | -     |
|               | AM2*        | USD                     | (12.82)%                  | -       | -     |
|               | AM2 HKD*    | HKD                     | (12.66)%                  | -       | -     |
|               | AM30 AUD*   | AUD                     | (13.53)%                  | -       | -     |
|               | AM30 EUR*   | EUR                     | (14.68)%                  | -       | -     |
|               | AM30 GBP*   | GBP                     | (13.51)%                  | -       | -     |
|               | AM30 HKD*   | HKD                     | (13.26)%                  | -       | -     |
|               | AM30 RMB*   | RMB                     | (12.52)%                  | -       | -     |
|               | AM30 SGD*   | SGD                     | (13.07)%                  | -       | -     |
|               | IC*         | USD                     | (12.23)%                  | -       | -     |
|               | ICO CHF*    | CHF                     | (14.47)%                  | -       | -     |
|               | ICO EUR*    | EUR                     | (14.14)%                  | -       | -     |
|               | ICO GBP*    | GBP                     | (12.94)%                  | -       | -     |
|               | ICO HKD*    | HKD                     | (12.68)%                  | -       | -     |
|               | ICO RMB*    | RMB                     | (11.96)%                  | -       | -     |
|               | ICO SGD*    | SGD                     | (12.51)%                  | -       | -     |
|               | XC*         | USD                     | (12.07)%                  | -       | -     |
|               | XCO CHF*    | CHF                     | (14.26)%                  | -       | -     |
|               | XCO EUR*    | EUR                     | (13.95)%                  | -       | -     |
|               | XCO GBP*    | GBP                     | (12.77)%                  | -       | -     |
|               | XCO HKD*    | HKD                     | (12.50)%                  | -       | -     |
| XCO RMB*      | RMB         | (11.75)%                | -                         | -       |       |
| XCO SGD*      | SGD         | (12.33)%                | -                         | -       |       |
| ZC*           | USD         | (11.39)%                | -                         | -       |       |

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

\* The share classes are launched during the year and hence the performance does not represent a full 12 month period.

## Appendix VIII (Additional Disclosures) – Publication of performance for Sub-funds distributed in Switzerland – Information concerning the Swiss Investors (continued)

| Sub-fund              | Share Class   | Share Class<br>Currency | Calendar Year Performance |          |         |
|-----------------------|---------------|-------------------------|---------------------------|----------|---------|
|                       |               |                         | 2022                      | 2021     | 2020    |
| Asia High Yield Bond  | AC            | USD                     | (21.55)%                  | (15.35)% | 10.00%  |
|                       | ACH CHF       | CHF                     | (23.65)%                  | (10.35)% | -       |
|                       | ACH EUR       | EUR                     | (23.35)%                  | (9.56)%  | -       |
|                       | ADH EUR       | EUR                     | (23.34)%                  | 3.72%    | -       |
|                       | AM            | USD                     | (21.56)%                  | (15.34)% | 6.50%   |
|                       | AM2           | USD                     | (21.56)%                  | (15.33)% | 16.57%  |
|                       | AM2 HKD       | HKD                     | (21.46)%                  | (14.87)% | 3.39%   |
|                       | AM3H AUD      | AUD                     | (22.28)%                  | (15.73)% | 16.25%  |
|                       | AM3H SGD      | SGD                     | (21.85)%                  | (15.45)% | 9.27%   |
|                       | BC            | USD                     | (21.07)%                  | (14.81)% | 5.45%   |
|                       | BD            | USD                     | (21.00)%                  | (15.08)% | -       |
|                       | BDH CHF       | CHF                     | (23.14)%                  | (13.03)% | -       |
|                       | BDH EUR       | EUR                     | (22.85)%                  | (15.76)% | -       |
|                       | IC            | USD                     | (20.98)%                  | (14.73)% | 10.80%  |
|                       | IM2           | USD                     | (20.99)%                  | (14.74)% | -       |
|                       | IM3HSGD       | SGD                     | (21.29)%                  | (15.07)% | -       |
|                       | PCH SGD       | SGD                     | (21.66)%                  | (15.24)% | 14.50%  |
|                       | PM2           | USD                     | (21.35)%                  | (15.13)% | 14.81%  |
|                       | PM3H AUD      | AUD                     | (22.09)%                  | (15.52)% | 14.45%  |
|                       | PM3H EUR      | EUR                     | (23.15)%                  | (15.94)% | 14.36%  |
|                       | PM3H SGD      | SGD                     | (21.66)%                  | (15.25)% | 14.47%  |
|                       | S40C*         | USD                     | (11.90)%                  | -        | -       |
|                       | S40M2*        | USD                     | (11.89)%                  | -        | -       |
|                       | XC            | USD                     | (20.85)%                  | (14.57)% | 10.94%  |
|                       | XCH CHF       | CHF                     | (23.57)%                  | (15.85)% | -       |
|                       | XCH EUR       | EUR                     | (22.70)%                  | (15.32)% | -       |
|                       | XM2           | USD                     | (20.84)%                  | (15.48)% | -       |
|                       | XD            | USD                     | (20.79)%                  | (14.59)% | 12.08%  |
|                       | ZBFIX8.5H JPY | JPY                     | (22.33)%                  | (14.90)% | -       |
|                       | ZC            | USD                     | (20.37)%                  | (14.07)% | 5.91%   |
|                       | ZCH EUR       | EUR                     | (22.24)%                  | (14.38)% | -       |
|                       | ZQ1           | USD                     | (20.40)%                  | (14.06)% | 10.85%  |
|                       | ZQ1H AUD      | AUD                     | (21.24)%                  | (14.59)% | 8.49%   |
| ZQ1H CHF              | CHF           | (22.54)%                | (15.02)%                  | 8.71%    |         |
| ZQ1H EUR              | EUR           | (22.25)%                | (14.90)%                  | 9.25%    |         |
| ZQ1H GBP              | GBP           | (20.97)%                | (14.33)%                  | 9.68%    |         |
| ZQ1H JPY              | JPY           | (22.17)%                | (14.47)%                  | 4.35%    |         |
| ZQ1H SGD              | SGD           | (20.72)%                | (14.20)%                  | 8.86%    |         |
| Asian Currencies Bond | AC            | USD                     | (9.54)%                   | (10.12)% | 7.61%   |
|                       | AC EUR        | EUR                     | (3.91)%                   | (2.43)%  | (1.98)% |
|                       | AD            | USD                     | (9.54)%                   | (10.11)% | 7.60%   |
|                       | EC            | USD                     | (9.82)%                   | (10.39)% | 7.29%   |
|                       | IC            | USD                     | (8.89)%                   | (9.47)%  | 6.90%   |
|                       | ID EUR        | EUR                     | (3.23)%                   | (1.69)%  | (1.27)% |
|                       | ZD            | USD                     | (8.32)%                   | (8.88)%  | 9.06%   |

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)%                 | (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%   |
|                              | ZBFIX8.5H JPY | JPY                     | (22.41)%                  | (2.78)% | 0.75%   |
|                              | ZC            | USD                     | (20.17)%                  | (2.13)% | 4.75%   |
|                              | ZCH EUR       | EUR                     | (22.39)%                  | (3.12)% | 2.79%   |
|                              | ZD            | USD                     | (20.14)%                  | (2.12)% | 4.75%   |
|                              | ZM1H JPY      | JPY                     | (22.26)%                  | (2.64)% | 3.21%   |
|                              | ZQ1           | USD                     | (20.16)%                  | (2.13)% | 4.78%   |
|                              | ZQ1H AUD      | AUD                     | (21.35)%                  | (2.67)% | 3.31%   |
|                              | ZQ1H CHF      | CHF                     | (22.58)%                  | (3.37)% | 2.69%   |
| ZQ1H EUR                     | EUR           | (22.36)%                | (3.16)%                   | 2.81%   |         |
| ZQ1H GBP                     | GBP           | (21.16)%                | (2.44)%                   | 3.27%   |         |
| ZQ1H JPY                     | JPY           | (22.25)%                | (2.63)%                   | 3.25%   |         |
| ZQ1H SGD                     | SGD           | (20.63)%                | (2.31)%                   | 3.89%   |         |

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

## Appendix VIII (Additional Disclosures) – Publication of performance for Sub-funds distributed in Switzerland – Information concerning the Swiss Investors (continued)

| Sub-fund                                                                              | Share Class | Share Class<br>Currency | Calendar Year Performance |          |         |
|---------------------------------------------------------------------------------------|-------------|-------------------------|---------------------------|----------|---------|
|                                                                                       |             |                         | 2022                      | 2021     | 2020    |
| Global Emerging Markets Corporate Sustainable Bond (launched as at 27 September 2022) | AC*         | USD                     | 5.64%                     | -        | -       |
|                                                                                       | AD*         | USD                     | 5.64%                     | -        | -       |
|                                                                                       | IC*         | USD                     | 5.84%                     | -        | -       |
|                                                                                       | ID*         | USD                     | 5.84%                     | -        | -       |
|                                                                                       | XC*         | USD                     | 5.89%                     | -        | -       |
|                                                                                       | ZQ1*        | USD                     | 6.01%                     | -        | -       |
| Global Emerging Markets ESG Local Debt                                                | AC          | USD                     | (10.77)%                  | (9.71)%  | 1.81%   |
|                                                                                       | BC GBP      | GBP                     | 1.11%                     | (8.31)%  | (0.71)% |
|                                                                                       | EC          | USD                     | (11.03)%                  | (9.97)%  | 1.50%   |
|                                                                                       | ECO EUR     | EUR                     | (13.67)%                  | (11.04)% | (0.43)% |
|                                                                                       | IC          | USD                     | (10.11)%                  | (9.05)%  | 2.55%   |
|                                                                                       | IC EUR      | EUR                     | (4.22)%                   | (2.14)%  | (5.93)% |
|                                                                                       | XC*         | USD                     | 9.49%                     | -        | -       |
|                                                                                       | ZC          | USD                     | (9.48)%                   | (8.42)%  | 3.26%   |
|                                                                                       | ZC EUR      | EUR                     | (3.58)%                   | (1.49)%  | (5.28)% |
|                                                                                       | ZD          | USD                     | (9.46)%                   | (8.42)%  | 3.27%   |
| ZQ1*                                                                                  | USD         | (10.65)%                | -                         | -        |         |
| Global Emerging Markets Local Debt                                                    | AC          | USD                     | (8.20)%                   | (6.99)%  | 1.74%   |
|                                                                                       | AC EUR      | EUR                     | (2.18)%                   | 0.07%    | (6.65)% |
|                                                                                       | AC GBP      | GBP                     | 3.36%                     | (6.13)%  | (1.41)% |
|                                                                                       | AD          | USD                     | (8.19)%                   | (6.99)%  | 1.74%   |
|                                                                                       | BC          | USD                     | (7.62)%                   | (6.41)%  | 2.38%   |
|                                                                                       | BC GBP      | GBP                     | 4.02%                     | (5.55)%  | (0.78)% |
|                                                                                       | BD GBP      | GBP                     | 4.00%                     | (5.56)%  | (0.78)% |
|                                                                                       | BQ1         | USD                     | 6.25%                     | (2.97)%  | -       |
|                                                                                       | EC          | USD                     | (8.47)%                   | (7.28)%  | 1.44%   |
|                                                                                       | ECO EUR     | EUR                     | (11.06)%                  | (8.36)%  | (0.42)% |
|                                                                                       | IC          | USD                     | (7.53)%                   | (6.32)%  | 2.48%   |
|                                                                                       | IC EUR      | EUR                     | (1.48)%                   | 0.80%    | (5.98)% |
|                                                                                       | ICO EUR     | EUR                     | (9.64)%                   | (7.37)%  | 0.59%   |
|                                                                                       | ICO GBP     | GBP                     | (8.71)%                   | (4.45)%  | -       |
|                                                                                       | ID          | USD                     | (7.54)%                   | (6.31)%  | 2.48%   |
|                                                                                       | ID EUR      | EUR                     | (1.47)%                   | 0.81%    | (5.96)% |
|                                                                                       | XC          | USD                     | (7.40)%                   | (6.17)%  | 2.60%   |
|                                                                                       | XCO EUR     | EUR                     | (9.99)%                   | (7.26)%  | 0.72%   |
|                                                                                       | XD          | USD                     | (7.39)%                   | (6.17)%  | 2.61%   |
|                                                                                       | ZBFX8.5 JPY | JPY                     | 6.59%                     | 5.14%    | (4.72)% |
| ZC                                                                                    | USD         | (6.83)%                 | (5.61)%                   | 3.23%    |         |
| ZD                                                                                    | USD         | (6.83)%                 | (5.61)%                   | 3.22%    |         |
| ZM2                                                                                   | USD         | (6.91)%                 | (5.72)%                   | 3.17%    |         |
| ZQ1                                                                                   | USD         | (6.83)%                 | (5.62)%                   | 3.23%    |         |
| Global ESG Corporate Bond                                                             | IC          | USD                     | (14.02)%                  | 0.53%    | -       |
|                                                                                       | ZQ1         | USD                     | (13.68)%                  | 0.27%    | -       |
|                                                                                       | ZQ1H EUR    | EUR                     | (15.65)%                  | (0.32)%  | -       |
|                                                                                       | ZQ1H GBP    | GBP                     | (14.44)%                  | 0.11%    | -       |

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\* The share classes are launched during the year and hence the performance does not represent a full 12 month period.

## Appendix VIII (Additional Disclosures) – Publication of performance for Sub-funds distributed in Switzerland – Information concerning the Swiss Investors (continued)

| Sub-fund                | Share Class       | Share Class<br>Currency | Calendar Year Performance |          |       |
|-------------------------|-------------------|-------------------------|---------------------------|----------|-------|
|                         |                   |                         | 2022                      | 2021     | 2020  |
| Global Government Bond  | BCH EUR           | EUR                     | (14.06)%                  | (3.58)%  | 3.94% |
|                         | BQ1H GBP          | GBP                     | (7.99)%                   | (1.47)%  | -     |
|                         | ICH EUR           | EUR                     | (14.01)%                  | (3.53)%  | 4.00% |
|                         | ZBFIX8.5H JPY     | JPY                     | (14.01)%                  | (2.82)%  | 2.44% |
|                         | ZC                | USD                     | (11.80)%                  | (2.33)%  | 5.97% |
|                         | ZD                | USD                     | (11.78)%                  | (2.23)%  | 6.01% |
|                         | ZM1H JPY          | JPY                     | (13.94)%                  | (2.79)%  | 4.48% |
|                         | ZQ1               | USD                     | (11.78)%                  | (2.23)%  | 6.01% |
|                         | ZQ1H AUD          | AUD                     | (12.53)%                  | (2.54)%  | 5.24% |
|                         | ZQ1H CHF          | CHF                     | (14.15)%                  | (3.43)%  | 4.05% |
|                         | ZQ1H EUR          | EUR                     | (13.68)%                  | (3.15)%  | 4.35% |
|                         | ZQ1H GBP          | GBP                     | (12.45)%                  | (2.44)%  | 5.16% |
|                         | ZQ1H JPY          | JPY                     | (13.94)%                  | (2.75)%  | 4.51% |
|                         | ZQ1H SGD          | SGD                     | (12.04)%                  | (2.34)%  | 5.49% |
|                         | Global Green Bond | AC*                     | USD                       | (15.15)% | -     |
| IC*                     |                   | USD                     | (14.80)%                  | -        | -     |
| XC*                     |                   | USD                     | (14.71)%                  | -        | -     |
| ZC*                     |                   | USD                     | (14.45)%                  | -        | -     |
| ZQ1*                    |                   | USD                     | (14.45)%                  | -        | -     |
| Global High Income Bond | AC                | USD                     | (15.76)%                  | (1.15)%  | 6.79% |
|                         | ACH CAD           | CAD                     | (15.99)%                  | (1.30)%  | 6.24% |
|                         | ACH EUR           | EUR                     | (17.77)%                  | (2.10)%  | 5.02% |
|                         | ACH GBP           | GBP                     | (16.54)%                  | (1.43)%  | 5.58% |
|                         | ACH SGD           | SGD                     | (16.09)%                  | (1.28)%  | 6.09% |
|                         | AD                | USD                     | (15.76)%                  | (1.15)%  | 6.79% |
|                         | ADH EUR           | EUR                     | (17.78)%                  | (2.10)%  | 5.06% |
|                         | AM2               | USD                     | (15.76)%                  | (1.15)%  | 6.78% |
|                         | AM3H AUD          | AUD                     | (16.67)%                  | (1.52)%  | 5.66% |
|                         | AM3H EUR          | EUR                     | (17.74)%                  | (2.10)%  | 5.04% |
|                         | AM3H RMB          | RMB                     | (15.45)%                  | 1.37%    | 8.23% |
|                         | AM3H SGD          | SGD                     | (16.08)%                  | (1.28)%  | 6.12% |
|                         | BC                | USD                     | (15.23)%                  | (0.52)%  | 7.47% |
|                         | BCH EUR           | EUR                     | (17.25)%                  | (1.50)%  | 5.77% |
|                         | BD                | USD                     | (15.26)%                  | (0.51)%  | 7.46% |
|                         | EC                | USD                     | (16.01)%                  | (1.44)%  | 6.47% |
|                         | ECH EUR           | EUR                     | (18.03)%                  | (2.39)%  | 4.74% |
|                         | IC                | USD                     | (15.19)%                  | (0.47)%  | 7.51% |
|                         | ICH EUR           | EUR                     | (17.21)%                  | (1.45)%  | 5.71% |
|                         | ID                | USD                     | (15.18)%                  | (0.50)%  | 7.51% |
|                         | IM2               | USD                     | (15.19)%                  | (0.49)%  | 6.54% |
|                         | XDH EUR           | EUR                     | (16.90)%                  | (1.15)%  | 5.28% |

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\* The share classes are launched during the year and hence the performance does not represent a full 12 month period.

## Appendix VIII (Additional Disclosures) – Publication of performance for Sub-funds distributed in Switzerland – Information concerning the Swiss Investors (continued)

| Sub-fund                                  | Share Class   | Share Class<br>Currency | Calendar Year Performance |         |         |
|-------------------------------------------|---------------|-------------------------|---------------------------|---------|---------|
|                                           |               |                         | 2022                      | 2021    | 2020    |
| Global High Yield Bond                    | AC            | USD                     | (13.57)%                  | 1.21%   | 6.26%   |
|                                           | ACH CAD       | CAD                     | (13.90)%                  | 1.04%   | 5.64%   |
|                                           | ACH GBP       | GBP                     | (14.44)%                  | 0.91%   | 4.95%   |
|                                           | AD            | USD                     | (13.57)%                  | 1.21%   | 6.26%   |
|                                           | AM2           | USD                     | (13.58)%                  | 1.21%   | 6.27%   |
|                                           | AM2 HKD       | HKD                     | (13.48)%                  | 1.77%   | 5.74%   |
|                                           | AM3H AUD      | AUD                     | (14.59)%                  | 0.77%   | 4.97%   |
|                                           | AM3H EUR      | EUR                     | (15.65)%                  | 0.24%   | 4.49%   |
|                                           | AM3H RMB      | RMB                     | (13.25)%                  | 3.81%   | 7.71%   |
|                                           | BD GBP        | GBP                     | (2.16)%                   | 2.69%   | 3.57%   |
|                                           | BQ1H GBP      | GBP                     | 272.37%                   | (0.48)% | -       |
|                                           | ECH EUR       | EUR                     | (15.93)%                  | (0.06)% | 4.20%   |
|                                           | IC            | USD                     | (13.06)%                  | 1.82%   | 6.91%   |
|                                           | ICH EUR       | EUR                     | (15.17)%                  | 0.85%   | 5.15%   |
|                                           | ID            | USD                     | (13.06)%                  | 1.83%   | 6.90%   |
|                                           | ZBFIX8.5H JPY | JPY                     | (14.65)%                  | 1.87%   | 3.97%   |
|                                           | ZC            | USD                     | (12.50)%                  | 2.46%   | 7.57%   |
|                                           | ZCH EUR       | EUR                     | (14.62)%                  | 1.48%   | 5.81%   |
|                                           | ZD            | USD                     | (12.57)%                  | 2.41%   | 7.58%   |
|                                           | ZDH GBP       | GBP                     | (13.41)%                  | 2.06%   | 6.19%   |
|                                           | ZM1H JPY      | JPY                     | (14.56)%                  | 1.98%   | 6.09%   |
|                                           | ZQ1           | USD                     | (12.48)%                  | 2.47%   | 7.55%   |
|                                           | ZQ1H AUD      | AUD                     | (13.55)%                  | 2.00%   | 6.26%   |
|                                           | ZQ1H CHF      | CHF                     | (14.95)%                  | 1.26%   | 5.55%   |
|                                           | ZQ1H EUR      | EUR                     | (14.61)%                  | 1.46%   | 5.74%   |
|                                           | ZQ1H GBP      | GBP                     | (13.33)%                  | 2.14%   | 6.22%   |
| ZQ1H JPY                                  | JPY           | (14.51)%                | 2.02%                     | 6.07%   |         |
| ZQ1H SGD                                  | SGD           | (12.85)%                | 2.33%                     | 6.75%   |         |
| Global High Yield ESG Bond                | ACH CHF       | CHF                     | (14.17)%                  | (0.94)% | -       |
|                                           | ACH EUR       | EUR                     | (13.87)%                  | (0.88)% | -       |
|                                           | ACH GBP       | GBP                     | (12.61)%                  | (0.52)% | -       |
|                                           | ICH CHF       | CHF                     | (13.69)%                  | (0.63)% | -       |
|                                           | ICH EUR       | EUR                     | (13.37)%                  | (0.57)% | -       |
|                                           | ICH GBP       | GBP                     | (12.09)%                  | (0.22)% | -       |
|                                           | ZC            | USD                     | (10.76)%                  | 0.28%   | -       |
|                                           | ZQ1*          | USD                     | (9.76)%                   | -       | -       |
|                                           | ZQ1H EUR*     | EUR                     | (6.01)%                   | -       | -       |
| ZQ1H GBP*                                 | GBP           | (6.63)%                 | -                         | -       |         |
| Global High Yield Securitised Credit Bond | AC            | USD                     | (4.57)%                   | 5.19%   | (1.53)% |
|                                           | IC            | USD                     | (3.82)%                   | 6.03%   | (0.68)% |
|                                           | XC            | USD                     | (3.70)%                   | 6.16%   | (0.62)% |
|                                           | XCH JPY       | JPY                     | (5.67)%                   | 5.74%   | (3.01)% |
|                                           | ZC            | USD                     | (3.02)%                   | 6.91%   | 0.08%   |
|                                           | ZCH EUR       | EUR                     | (5.13)%                   | 2.36%   | -       |

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

\* The share classes are launched during the year and hence the performance does not represent a full 12 month period.

## Appendix VIII (Additional Disclosures) – Publication of performance for Sub-funds distributed in Switzerland – Information concerning the Swiss Investors (continued)

| Sub-fund                                        | Share Class   | Share Class<br>Currency | Calendar Year Performance |         |         |
|-------------------------------------------------|---------------|-------------------------|---------------------------|---------|---------|
|                                                 |               |                         | 2022                      | 2021    | 2020    |
| Global Inflation Linked Bond                    | AC            | USD                     | (11.33)%                  | 2.73%   | 6.66%   |
|                                                 | ACH EUR       | EUR                     | (13.23)%                  | 1.74%   | 4.93%   |
|                                                 | AD            | USD                     | (11.31)%                  | 2.73%   | 6.65%   |
|                                                 | EC            | USD                     | (11.59)%                  | 2.42%   | 6.34%   |
|                                                 | ECH EUR       | EUR                     | (13.49)%                  | 1.44%   | 4.62%   |
|                                                 | IC            | USD                     | (10.97)%                  | 3.14%   | 7.08%   |
|                                                 | ICH EUR       | EUR                     | (12.87)%                  | 2.16%   | 5.36%   |
|                                                 | PCH EUR       | EUR                     | (12.65)%                  | 2.41%   | 5.63%   |
|                                                 | S17C          | USD                     | (10.77)%                  | 3.38%   | 7.33%   |
|                                                 | YC            | USD                     | (11.12)%                  | 2.94%   | 6.88%   |
|                                                 | YCH EUR       | EUR                     | (13.03)%                  | 1.96%   | 5.13%   |
|                                                 | ZC            | USD                     | (10.61)%                  | 3.55%   | 7.52%   |
|                                                 | ZCH EUR       | EUR                     | (12.53)%                  | 2.56%   | 5.81%   |
|                                                 | ZQ1           | USD                     | (10.64)%                  | 3.59%   | 7.51%   |
|                                                 | ZQ1H CHF*     | CHF                     | (2.90)%                   | -       | -       |
|                                                 | ZQ1H EUR      | EUR                     | (12.53)%                  | 2.55%   | 5.78%   |
|                                                 | ZQ1H GBP      | GBP                     | (11.36)%                  | 3.44%   | 6.51%   |
|                                                 | ZQ1H JPY*     | JPY                     | (5.30)%                   | -       | -       |
|                                                 | ZQ1H SGD      | SGD                     | (6.45)%                   | 3.43%   | 6.92%   |
| Global Investment Grade Securitised Credit Bond | AC            | USD                     | (3.19)%                   | 1.18%   | 0.38%   |
|                                                 | ACH EUR       | EUR                     | (5.27)%                   | 0.26%   | (0.92)% |
|                                                 | ACH SGD       | SGD                     | (3.42)%                   | 1.02%   | (0.06)% |
|                                                 | ADH EUR       | EUR                     | (5.24)%                   | 0.19%   | (0.94)% |
|                                                 | AM2           | USD                     | (3.19)%                   | 1.21%   | 0.45%   |
|                                                 | AM2 HKD       | HKD                     | (3.35)%                   | 1.72%   | (0.10)% |
|                                                 | AM3H AUD      | AUD                     | (3.81)%                   | 0.88%   | (0.05)% |
|                                                 | AM3H GBP*     | GBP                     | (0.77)%                   | -       | -       |
|                                                 | AM3H RMB      | RMB                     | (2.60)%                   | 3.87%   | 1.91%   |
|                                                 | AM3H SGD      | SGD                     | (3.40)%                   | 1.10%   | (0.04)% |
|                                                 | BCH EUR       | EUR                     | (4.81)%                   | 0.73%   | (0.49)% |
|                                                 | BCH GBP       | GBP                     | (2.99)%                   | 1.45%   | 0.32%   |
|                                                 | BDH EUR       | EUR                     | (4.81)%                   | 0.72%   | (0.48)% |
|                                                 | BQ1H GBP      | GBP                     | (3.29)%                   | (0.14)% | -       |
|                                                 | IC            | USD                     | (2.71)%                   | 1.70%   | 0.91%   |
|                                                 | XC            | USD                     | (2.63)%                   | 1.87%   | 0.33%   |
|                                                 | XCH EUR       | EUR                     | (4.68)%                   | (0.17)% | -       |
|                                                 | XCH GBP       | GBP                     | (3.14)%                   | 1.56%   | 0.35%   |
|                                                 | XCH JPY       | JPY                     | (4.73)%                   | 1.38%   | (0.23)% |
|                                                 | ZBFIX8.5H JPY | JPY                     | (4.36)%                   | 1.69%   | (1.59)% |
|                                                 | ZC            | USD                     | (2.17)%                   | 2.28%   | 1.50%   |
|                                                 | ZM1H JPY      | JPY                     | (4.24)%                   | 1.84%   | 0.21%   |
|                                                 | ZQ1           | USD                     | (2.17)%                   | 2.26%   | 1.48%   |
|                                                 | ZQ1H AUD      | AUD                     | (2.81)%                   | 1.89%   | 0.98%   |
|                                                 | ZQ1H CHF      | CHF                     | (4.59)%                   | 1.06%   | (0.22)% |
|                                                 | ZQ1H GBP      | GBP                     | (2.71)%                   | 2.00%   | 0.79%   |
|                                                 | ZQ1H SGD      | SGD                     | (2.38)%                   | 2.14%   | 0.90%   |
|                                                 | ZQ2H EUR      | EUR                     | (4.24)%                   | 1.31%   | 0.07%   |

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\* The share classes are launched during the year and hence the performance does not represent a full 12 month period.

## Appendix VIII (Additional Disclosures) – Publication of performance for Sub-funds distributed in Switzerland – Information concerning the Swiss Investors (continued)

| Sub-fund                       | Share Class | Share Class<br>Currency | Calendar Year Performance |         |         |
|--------------------------------|-------------|-------------------------|---------------------------|---------|---------|
|                                |             |                         | 2022                      | 2021    | 2020    |
| Global Lower Carbon Bond       | AC          | USD                     | (14.91)%                  | (1.00)% | 6.23%   |
|                                | ACH EUR     | EUR                     | (16.84)%                  | (1.94)% | 4.53%   |
|                                | ACH GBP     | GBP                     | (15.66)%                  | (1.24)% | 3.33%   |
|                                | AD          | USD                     | (14.91)%                  | (1.01)% | 6.24%   |
|                                | ADH EUR     | EUR                     | (16.84)%                  | (1.95)% | 0.14%   |
|                                | AM2         | USD                     | (14.91)%                  | (1.00)% | 6.23%   |
|                                | AM2 HKD     | HKD                     | (14.81)%                  | (0.46)% | 5.72%   |
|                                | AM3H AUD    | AUD                     | (15.76)%                  | (1.29)% | 1.87%   |
|                                | AM3H SGD    | SGD                     | (15.22)%                  | (1.10)% | 2.19%   |
|                                | BC          | USD                     | (14.57)%                  | (0.34)% | -       |
|                                | BCH EUR     | EUR                     | (16.54)%                  | (1.54)% | 6.31%   |
|                                | BCH GBP     | GBP                     | (15.33)%                  | (0.84)% | 5.56%   |
|                                | IC          | USD                     | (14.54)%                  | (0.56)% | 6.71%   |
|                                | XC          | USD                     | (14.44)%                  | (0.45)% | 6.83%   |
|                                | ZQ1         | USD                     | (14.14)%                  | (0.10)% | 7.20%   |
|                                | ZQ1H CHF    | CHF                     | (16.49)%                  | 0.47%   | -       |
|                                | ZQ1H EUR    | EUR                     | (16.14)%                  | (1.06)% | 4.68%   |
| ZQ1H GBP                       | GBP         | (14.93)%                | (0.39)%                   | 8.06%   |         |
| Global Securitised Credit Bond | AC          | USD                     | (3.67)%                   | 1.93%   | (1.79)% |
|                                | IC          | USD                     | (2.99)%                   | 2.64%   | (1.10)% |
|                                | XCH GBP     | GBP                     | (3.28)%                   | 2.47%   | (2.34)% |
|                                | XCH JPY     | JPY                     | (4.86)%                   | 2.31%   | (2.76)% |
|                                | XD          | USD                     | (2.90)%                   | 2.75%   | (0.99)% |
|                                | XDH GBP     | GBP                     | (3.37)%                   | 0.63%   | -       |
|                                | ZCH EUR     | EUR                     | (4.29)%                   | (0.21)% | -       |
|                                | ZQ1H GBP    | GBP                     | (2.65)%                   | 0.55%   | -       |
|                                | ZQ1         | USD                     | (2.28)%                   | 3.34%   | (0.30)% |
| Global Short Duration Bond     | AC          | USD                     | (5.38)%                   | 0.83%   | 4.63%   |
|                                | AC SGD      | SGD                     | (5.85)%                   | 3.16%   | 2.85%   |
|                                | ACH SGD     | SGD                     | (5.62)%                   | 0.74%   | 4.13%   |
|                                | AM2         | USD                     | (5.38)%                   | 0.82%   | 4.63%   |
|                                | AM2 HKD     | HKD                     | (5.46)%                   | 1.43%   | 4.13%   |
|                                | AM3H AUD    | AUD                     | (6.07)%                   | 0.47%   | 3.86%   |
|                                | AM3H RMB    | RMB                     | (4.85)%                   | 3.34%   | 6.19%   |
|                                | IC          | USD                     | (5.14)%                   | 1.09%   | 4.91%   |
|                                | ICH EUR     | EUR                     | (7.13)%                   | 0.28%   | 0.94%   |
|                                | S16CH GBP*  | GBP                     | (4.08)%                   | -       | -       |
|                                | XC          | USD                     | (5.01)%                   | 1.22%   | 5.04%   |
|                                | XCH EUR     | EUR                     | (7.01)%                   | 0.01%   | -       |
|                                | ZC          | USD                     | (4.83)%                   | 1.40%   | 5.20%   |
|                                | ZQ1         | USD                     | (2.28)%                   | 1.52%   | 3.77%   |
|                                | ZQ1H GBP    | GBP                     | (5.43)%                   | 1.10%   | 2.39%   |

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\* The share classes are launched during the year and hence the performance does not represent a full 12 month period.

## Appendix VIII (Additional Disclosures) – Publication of performance for Sub-funds distributed in Switzerland – Information concerning the Swiss Investors (continued)

| Sub-fund                                       | Share Class | Share Class<br>Currency | Calendar Year Performance |         |         |
|------------------------------------------------|-------------|-------------------------|---------------------------|---------|---------|
|                                                |             |                         | 2022                      | 2021    | 2020    |
| US Short Duration High Yield Bond <sup>2</sup> | AC          | USD                     | (7.67)%                   | 3.78%   | 4.84%   |
|                                                | ACH EUR     | EUR                     | (9.82)%                   | 2.79%   | 3.13%   |
|                                                | AD          | USD                     | (7.68)%                   | 3.79%   | 4.84%   |
|                                                | ADH EUR     | EUR                     | (9.87)%                   | 2.80%   | 3.13%   |
|                                                | EC          | USD                     | (8.04)%                   | 3.36%   | 4.42%   |
|                                                | ECH EUR     | EUR                     | (10.18)%                  | 2.38%   | 2.71%   |
|                                                | ED          | USD                     | (8.05)%                   | 3.37%   | 4.42%   |
|                                                | IC          | USD                     | (7.21)%                   | 4.30%   | 5.37%   |
|                                                | IC EUR      | EUR                     | (1.14)%                   | 12.21%  | (3.34)% |
|                                                | ICH EUR     | EUR                     | (9.37)%                   | 3.31%   | 3.61%   |
|                                                | ZC          | USD                     | (6.78)%                   | 4.78%   | 5.86%   |
|                                                | ZQ1         | USD                     | (6.75)%                   | 4.82%   | 5.92%   |
|                                                | ZQ1H CHF    | CHF                     | (9.30)%                   | 3.60%   | 3.96%   |
|                                                | ZQ1H EUR    | EUR                     | (8.93)%                   | 3.77%   | 4.13%   |
|                                                | ZQ1H GBP    | GBP                     | (7.60)%                   | 4.47%   | 4.70%   |
|                                                | ZQ1H JPY    | JPY                     | (8.87)%                   | 4.35%   | 4.43%   |
|                                                | ZQ1H SGD    | SGD                     | (7.14)%                   | 4.66%   | 5.25%   |
| India Fixed Income                             | AC          | USD                     | (9.47)%                   | 0.78%   | 6.72%   |
|                                                | AC EUR      | EUR                     | (3.54)%                   | 8.43%   | (2.09)% |
|                                                | AC SGD      | SGD                     | (9.93)%                   | 2.81%   | 4.89%   |
|                                                | AD          | USD                     | (9.48)%                   | 0.77%   | 6.72%   |
|                                                | AM2         | USD                     | (9.49)%                   | 0.78%   | 6.72%   |
|                                                | AM2 HKD     | HKD                     | (88.39)%                  | 1.33%   | 6.19%   |
|                                                | AM30 AUD    | AUD                     | (39.16)%                  | 0.28%   | 5.92%   |
|                                                | AM30 EUR    | EUR                     | (5.61)%                   | (0.27)% | 5.10%   |
|                                                | AM30 RMB    | RMB                     | (86.86)%                  | 3.32%   | 8.24%   |
|                                                | AM30 SGD    | SGD                     | (32.74)%                  | 0.59%   | 6.16%   |
|                                                | BC          | USD                     | (8.97)%                   | 1.34%   | 7.31%   |
|                                                | BD          | USD                     | (8.99)%                   | 1.33%   | 7.32%   |
|                                                | BD GBP      | GBP                     | 2.48%                     | 2.25%   | 4.01%   |
|                                                | EC          | USD                     | (9.74)%                   | 0.48%   | 6.40%   |
|                                                | IC          | USD                     | (8.88)%                   | 1.43%   | 7.42%   |
|                                                | IC CHF      | CHF                     | (7.47)%                   | 4.56%   | (1.94)% |
|                                                | IC EUR      | EUR                     | (2.91)%                   | 9.14%   | (1.46)% |
|                                                | IC GBP      | GBP                     | 2.60%                     | 2.38%   | 4.08%   |
|                                                | ID          | USD                     | (8.90)%                   | 1.43%   | 7.42%   |
|                                                | ID EUR      | EUR                     | (2.95)%                   | 9.15%   | (1.44)% |
|                                                | ID GBP      | GBP                     | 2.58%                     | 2.36%   | 4.11%   |
|                                                | IM2         | USD                     | (8.89)%                   | 1.44%   | 7.42%   |
|                                                | XC          | USD                     | (8.74)%                   | 1.60%   | 7.56%   |
| XCO EUR                                        | EUR         | (10.47)%                | 0.81%                     | 5.86%   |         |
| XD                                             | USD         | (8.77)%                 | 1.57%                     | 7.56%   |         |
| XM2                                            | USD         | (8.77)%                 | 1.60%                     | 7.54%   |         |
| ZD                                             | USD         | (8.32)%                 | 2.05%                     | 8.03%   |         |

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



## Appendix VIII (Additional Disclosures) – Publication of performance for Sub-funds distributed in Switzerland – Information concerning the Swiss Investors (continued)

| Sub-fund                     | Share Class | Share Class<br>Currency | Calendar Year Performance |         |        |
|------------------------------|-------------|-------------------------|---------------------------|---------|--------|
|                              |             |                         | 2022                      | 2021    | 2020   |
| RMB Fixed Income             | AC          | USD                     | (10.95)%                  | 2.27%   | 11.80% |
|                              | AC EUR      | EUR                     | (5.06)%                   | 10.04%  | 2.56%  |
|                              | AC RMB      | RMB                     | (2.62)%                   | (0.33)% | 4.97%  |
|                              | ACO EUR     | EUR                     | (13.14)%                  | 1.20%   | 9.95%  |
|                              | ACO SGD     | SGD                     | (11.40)%                  | 2.07%   | 11.22% |
|                              | AD          | USD                     | (10.95)%                  | 2.28%   | 11.78% |
|                              | AD EUR      | EUR                     | (5.07)%                   | 10.05%  | 2.56%  |
|                              | AM2         | USD                     | (10.94)%                  | 2.27%   | 11.79% |
|                              | AM2 HKD     | HKD                     | (11.05)%                  | (0.07)% | -      |
|                              | AM2 RMB     | RMB                     | (2.60)%                   | (0.33)% | 0.58%  |
|                              | AM30 SGD    | SGD                     | (11.37)%                  | 2.06%   | 11.12% |
|                              | BC          | USD                     | (10.61)%                  | 2.66%   | 12.21% |
|                              | BD GBP      | GBP                     | 0.44%                     | 3.60%   | 8.75%  |
|                              | EC          | USD                     | (11.21)%                  | 1.97%   | 11.46% |
|                              | ECO EUR     | EUR                     | (13.40)%                  | 0.91%   | 9.62%  |
|                              | IC          | USD                     | (10.56)%                  | 2.70%   | 12.28% |
|                              | IC EUR      | EUR                     | (4.65)%                   | 10.51%  | 2.99%  |
|                              | IC RMB      | RMB                     | (2.20)%                   | 0.09%   | 5.41%  |
|                              | ICO EUR     | EUR                     | (12.77)%                  | 1.63%   | 10.41% |
|                              | ID          | USD                     | (10.58)%                  | 2.71%   | 12.27% |
| XD                           | USD         | (10.50)%                | 2.76%                     | 11.44%  |        |
| XD10 EUR*                    | EUR         | (12.04)%                | -                         | -       |        |
| XD EUR*                      | EUR         | (6.63)%                 | -                         | -       |        |
| ZC                           | USD         | (10.18)%                | 3.10%                     | 12.70%  |        |
| Singapore Dollar Income Bond | AC          | SGD                     | (10.70)%                  | (3.31)% | 4.31%  |
|                              | ACH AUD     | AUD                     | (11.30)%                  | (3.69)% | 3.83%  |
|                              | AM2         | SGD                     | (10.71)%                  | (3.31)% | 4.30%  |
|                              | AM3H AUD    | AUD                     | (11.29)%                  | (3.69)% | 3.83%  |
|                              | AM3H USD    | USD                     | (10.59)%                  | (3.34)% | 4.63%  |
|                              | IC          | SGD                     | (10.26)%                  | (2.82)% | 4.82%  |

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\* The share classes are launched during the year and hence the performance does not represent a full 12 month period.

## Appendix VIII (Additional Disclosures) – Publication of performance for Sub-funds distributed in Switzerland – Information concerning the Swiss Investors (continued)

| Sub-fund                  | Share Class | Share Class<br>Currency | Calendar Year Performance |         |       |
|---------------------------|-------------|-------------------------|---------------------------|---------|-------|
|                           |             |                         | 2022                      | 2021    | 2020  |
| Ultra Short Duration Bond | AC          | USD                     | 1.08%                     | 0.01%   | -     |
|                           | BC          | USD                     | 1.23%                     | 0.06%   | -     |
|                           | BM2         | USD                     | 1.21%                     | 0.13%   | -     |
|                           | BM3H GBP    | GBP                     | 0.68%                     | (0.09)% | -     |
|                           | PC          | USD                     | 1.18%                     | 0.13%   | -     |
|                           | PC HKD      | HKD                     | 1.29%                     | 0.40%   | -     |
|                           | PCH AUD     | AUD                     | 0.48%                     | (0.02)% | -     |
|                           | PCH GBP*    | GBP                     | 0.63%                     | -       | -     |
|                           | PCH RMB     | RMB                     | 1.71%                     | 1.25%   | -     |
|                           | PM2         | USD                     | 1.18%                     | 0.13%   | -     |
|                           | PM2 HKD     | HKD                     | 1.29%                     | 0.43%   | -     |
|                           | PM3H AUD    | AUD                     | 0.51%                     | (0.07)% | -     |
|                           | PM3H EUR    | EUR                     | (0.29)%                   | (0.30)% | -     |
|                           | PM3H GBP    | GBP                     | 0.66%                     | (0.11)% | -     |
|                           | PM3H RMB    | RMB                     | 1.69%                     | 0.83%   | -     |
|                           | PM3H SGD    | SGD                     | 0.98%                     | (0.07)% | -     |
|                           | UC*         | USD                     | 1.34%                     | -       | -     |
|                           | UM2*        | USD                     | 1.42%                     | -       | -     |
|                           | UM2 HKD*    | HKD                     | 0.92%                     | -       | -     |
|                           | XCH EUR*    | EUR                     | 0.69%                     | -       | -     |
| XCH GBP*                  | GBP         | 0.79%                   | -                         | -       |       |
| ZM                        | USD         | 1.41%                   | 0.23%                     | -       |       |
| US Dollar Bond            | AC          | USD                     | (14.78)%                  | (1.75)% | 6.73% |
|                           | AD          | USD                     | (14.78)%                  | (1.75)% | 6.71% |
|                           | AM2         | USD                     | (14.78)%                  | (1.75)% | 6.71% |
|                           | AM2 HKD     | HKD                     | (14.69)%                  | (1.22)% | 6.18% |
|                           | EC          | USD                     | (15.03)%                  | (2.05)% | 6.39% |
|                           | IC          | USD                     | (14.37)%                  | (1.29)% | 7.22% |
|                           | ID          | USD                     | (14.37)%                  | (1.29)% | 7.22% |
|                           | PD          | USD                     | (14.56)%                  | (1.50)% | 6.97% |
|                           | WD          | USD                     | (13.92)%                  | (0.76)% | 7.78% |
|                           | ZC          | USD                     | (14.05)%                  | (0.91)% | 7.62% |
| ZD                        | USD         | (14.05)%                | (0.92)%                   | 7.63%   |       |
| US High Yield Bond        | AC          | USD                     | (14.46)%                  | 4.04%   | 7.06% |
|                           | AM2         | EUR                     | (14.46)%                  | 4.03%   | 7.08% |
|                           | AM2 HKD     | HKD                     | (14.37)%                  | 4.61%   | 6.52% |
|                           | AM3H AUD    | AUD                     | (15.55)%                  | 3.60%   | 5.77% |
|                           | AM3H RMB    | RMB                     | (14.18)%                  | 6.74%   | 8.51% |
|                           | AQ1         | USD                     | (14.45)%                  | 4.03%   | 7.02% |
|                           | IC          | USD                     | (13.91)%                  | 4.71%   | 7.78% |
|                           | IQ1         | USD                     | (13.88)%                  | 4.71%   | 7.73% |
|                           | XC          | USD                     | (13.86)%                  | 4.75%   | 7.81% |
|                           | XQ1         | USD                     | (13.83)%                  | 4.77%   | 7.78% |
|                           | ZC          | USD                     | (13.47)%                  | 5.23%   | 8.31% |
|                           | ZD          | USD                     | (13.49)%                  | 5.25%   | 8.30% |
|                           | ZQ1         | USD                     | (13.45)%                  | 5.25%   | 8.25% |

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

\* The share classes are launched during the year and hence the performance does not represent a full 12 month period.

## Appendix VIII (Additional Disclosures) – Publication of performance for Sub-funds distributed in Switzerland – Information concerning the Swiss Investors (continued)

| Sub-fund                                      | Share Class | Share Class<br>Currency | Calendar Year Performance |         |        |
|-----------------------------------------------|-------------|-------------------------|---------------------------|---------|--------|
|                                               |             |                         | 2022                      | 2021    | 2020   |
| Global Emerging Markets Multi-Asset Income    | AC          | USD                     | (13.37)%                  | (5.51)% | 6.19%  |
|                                               | AM2         | USD                     | (13.37)%                  | (5.51)% | 6.21%  |
|                                               | AM2 HKD     | HKD                     | (13.44)%                  | (4.92)% | 5.74%  |
|                                               | AM30 AUD    | AUD                     | (14.63)%                  | (6.14)% | 4.50%  |
|                                               | AM30 EUR    | EUR                     | (15.72)%                  | (6.54)% | 4.27%  |
|                                               | AM30 GBP    | GBP                     | (14.42)%                  | (5.92)% | 4.65%  |
|                                               | AM30 RMB    | RMB                     | (13.16)%                  | (3.18)% | 7.45%  |
|                                               | AM30 SGD    | SGD                     | (13.83)%                  | (5.76)% | 5.34%  |
| Managed Solutions - Asia Focused Conservative | AC          | USD                     | (13.18)%                  | (3.38)% | 11.44% |
|                                               | AC HKD      | HKD                     | (13.09)%                  | (2.86)% | 10.91% |
|                                               | ACO AUD     | AUD                     | (14.15)%                  | (3.91)% | 10.22% |
|                                               | ACO EUR     | EUR                     | (15.25)%                  | (4.38)% | 9.66%  |
|                                               | ACO SGD     | SGD                     | (13.55)%                  | (3.56)% | 10.71% |
|                                               | AM2         | USD                     | (13.19)%                  | (3.38)% | 11.44% |
|                                               | AM2 HKD     | HKD                     | (13.10)%                  | (2.85)% | 10.89% |
|                                               | AM30RMB     | RMB                     | (12.90)%                  | (0.96)% | 12.92% |
| Managed Solutions - Asia Focused Growth       | AC          | USD                     | (24.83)%                  | (5.29)% | 19.98% |
|                                               | AC HKD      | HKD                     | (24.74)%                  | (4.78)% | 19.39% |
|                                               | ACO AUD     | AUD                     | (26.43)%                  | (6.15)% | 17.38% |
|                                               | ACO EUR     | EUR                     | (27.09)%                  | (6.37)% | 17.73% |
|                                               | ACO SGD     | SGD                     | (25.48)%                  | (5.62)% | 18.74% |
|                                               | AM2         | USD                     | (24.82)%                  | (5.29)% | 17.57% |
| Managed Solutions - Asia Focused Income       | AC          | USD                     | (16.56)%                  | (4.71)% | 10.03% |
|                                               | ACO SGD     | SGD                     | (16.97)%                  | (4.91)% | 9.24%  |
|                                               | AM2         | USD                     | (16.57)%                  | (4.70)% | 10.04% |
|                                               | AM2 HKD     | HKD                     | (16.48)%                  | (4.17)% | 9.49%  |
|                                               | AM30 AUD    | AUD                     | (17.55)%                  | (5.27)% | 8.58%  |
|                                               | AM30 EUR    | EUR                     | (18.62)%                  | (5.68)% | 8.17%  |
|                                               | AM30 RMB    | RMB                     | (16.35)%                  | (2.32)% | 11.45% |
|                                               | AM30 SGD    | SGD                     | (16.97)%                  | (4.89)% | 9.25%  |
|                                               | EC          | USD                     | (16.81)%                  | (4.99)% | 9.70%  |
|                                               | ECHEUR      | EUR                     | (18.86)%                  | (5.96)% | 7.86%  |
| XC                                            | USD         | (15.90)%                | (4.46)%                   | -       |        |

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## Appendix VIII (Additional Disclosures) – Publication of performance for Sub-funds distributed in Switzerland – Information concerning the Swiss Investors (continued)

| Sub-fund                     | Share Class | Share Class<br>Currency | Calendar Year Performance |         |         |
|------------------------------|-------------|-------------------------|---------------------------|---------|---------|
|                              |             |                         | 2022                      | 2021    | 2020    |
| Multi-Asset Style Factors    | AC          | EUR                     | 0.09%                     | (3.62)% | (0.93)% |
|                              | AD          | EUR                     | 0.09%                     | (3.62)% | (0.93)% |
|                              | BC          | EUR                     | 0.79%                     | (2.95)% | (0.23)% |
|                              | BCH GBP     | GBP                     | 2.31%                     | (2.38)% | 0.61%   |
|                              | EC          | EUR                     | (0.40)%                   | (4.10)% | (1.43)% |
|                              | IC          | EUR                     | 0.79%                     | (2.95)% | (0.23)% |
|                              | ICH CHF     | CHF                     | 0.43%                     | (3.19)% | (3.18)% |
|                              | ID          | EUR                     | 0.79%                     | (2.95)% | 0.74%   |
|                              | XC          | EUR                     | 1.04%                     | (2.85)% | -       |
|                              | XCH JPY     | JPY                     | 1.13%                     | (2.21)% | 0.57%   |
|                              | ZC          | EUR                     | 1.59%                     | (2.15)% | 0.57%   |
|                              | ZCH CHF     | CHF                     | 1.20%                     | (2.47)% | (1.95)% |
|                              | ZCH GBP     | GBP                     | 3.14%                     | (1.66)% | 1.25%   |
|                              | ZCH USD     | USD                     | 3.68%                     | (1.36)% | 1.82%   |
| Multi-Strategy Target Return | AC          | EUR                     | (4.70)%                   | (1.06)% | 4.33%   |
|                              | BC          | EUR                     | (3.80)%                   | (0.03)% | 4.89%   |
|                              | BCH GBP*    | GBP                     | 0.26%                     | -       | -       |
|                              | IC          | EUR                     | (3.78)%                   | (0.02)% | 6.14%   |
|                              | ICH GBP     | GBP                     | (2.50)%                   | 0.51%   | 6.66%   |
|                              | ID          | EUR                     | (3.78)%                   | (0.05)% | 6.14%   |
|                              | XC          | EUR                     | (3.79)%                   | (0.12)% | 6.21%   |
|                              | ZCH GBP     | GBP                     | (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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